

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-HR

Initial quarterly Form 13F holdings report filed by institutional managers

Filing Date: **2021-02-12** | Period of Report: **2020-12-31**

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FILER

GEODE CAPITAL MANAGEMENT, LLC

CIK: [1214717](#) | IRS No.: **043537967** | State of Incorp.: **DE** | Fiscal Year End: **1231**
Type: **13F-HR** | Act: **34** | File No.: [028-10386](#) | Film No.: **21625362**

Mailing Address
*100 SUMMER STREET
12TH FLOOR
BOSTON MA 02110*

Business Address
*100 SUMMER STREET
12TH FLOOR
BOSTON MA 02110
617-392-8533*

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

OMB APPROVAL	
OMB Number:	3235-0006
Expires:	July 31, 2015
Estimated average burden hours per response:	23.8

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: [12-31-2020](#)

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

Institutional Investment Manager Filing this Report:

Name: [GEODE CAPITAL MANAGEMENT, LLC](#)
Address: [100 SUMMER STREET](#)
[12TH FLOOR](#)
[BOSTON, MA 02110](#)

Form 13F File Number: [028-10386](#)

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: [Jeffrey S. Miller](#)
Title: [Chief Operating Officer](#)
Phone: [6175633499](#)

Signature, Place, and Date of Signing:

Jeffrey S. Miller	Boston, MASSACHUSETTS	02-12-2021
[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).)

Form 13F Summary Page

Report Summary:

Number of Other Included Managers: [1](#)
Form 13F Information table Entry Total: [5274](#)
Form 13F Information table Value Total: [595796216](#)
(thousands)

List of Other Included Managers:

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

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

No.	Form 13F File Number	Name	CIK
12	028-10985	GEODE CAPITAL MANAGEMENT LP	0001308055

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

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5	COLUMN 6	COLUMN 7	COLUMN 8		
			VALUE	SHRS OR	SH/	PUT/	INVESTMENT	OTHER	VOTING AUTHORITY
NAME OF ISSUER	TITLE OF CLASS	CUSIP	(x\$1000)	PRN AMT	PRN	CALL	DISCRETION	MANAGER	SOLE SHARED NONE
10X GENOMICS INC-CLASS A	CL A COM	88025U109	111,468	788,106	SH		DFND	1	788,039 0 67
111 INC	ADS	68247Q102	93	13,424	SH		DFND	1	13,424 0 0
1-800-FLOWERS.COM INC-CL A	CL A	68243Q106	9,882	380,102	SH		DFND	1	379,974 0 128
1-800-FLOWERS.COM INC-CL A	CL A	68243Q106	0	7	SH		DFND	1 2	7 0 0
1LIFE HEALTHCARE INC	COM	68269G107	53,286	1,220,776	SH		DFND	1	1,220,776 0 0
1ST CONSTITUTION BANCORP	COM	31986N102	2,086	131,496	SH		DFND	1	131,496 0 0
1ST SOURCE CORP	COM	336901103	11,598	287,793	SH		DFND	1	287,793 0 0
1ST SOURCE CORP	COM	336901103	0	5	SH		DFND	1 2	5 0 0
21VIANET GROUP INC-ADR	SPONSORED ADS A	90138A103	3,347	96,484	SH		DFND	1	96,484 0 0
22ND CENTURY GROUP INC	COM	90137F103	2,323	1,056,263	SH		DFND	1	1,056,263 0 0
2U INC	COM	90214J101	34,691	867,074	SH		DFND	1	867,074 0 0
360 DIGITECH INC	AMERICAN DEP	88557W101	1,274	108,126	SH		DFND	1	108,126 0 0
360 DIGITECH INC	AMERICAN DEP	88557W101	0	8	SH		DFND	1 2	8 0 0
3D SYSTEMS CORP	COM NEW	88554D205	18,938	1,807,118	SH		DFND	1	1,806,813 0 305
3M CO	COM	88579Y101	1,535,767	8,807,334	SH		DFND	1	8,783,719 0 23,615
3M CO	COM	88579Y101	0	2	SH		DFND	1 2	2 0 0
4D MOLECULAR THERAPEUTICS IN	COM	35104E100	529	12,780	SH		DFND	1	12,780 0 0
51JOB INC-ADR	SPONSORED ADS	316827104	7,139	102,690	SH		DFND	1	102,462 0 228
89BIO INC	COM	282559103	3,029	124,325	SH		DFND	1	124,325 0 0
8X8 INC	COM	282914100	53,224	1,544,085	SH		DFND	1	1,544,085 0 0
9 METERS BIOPHARMA INC	COM	654405109	691	804,475	SH		DFND	1	804,475 0 0
908 DEVICES INC	COM	65443P102	1,027	18,040	SH		DFND	1	18,040 0 0
9F INC - ADR	SPONSORED ADS	65442R109	110	105,839	SH		DFND	1	105,839 0 0
A H BELO CORP-A	COM CL A	001282102	142	94,659	SH		DFND	1	94,659 0 0
A10 NETWORKS INC	COM	002121101	8,618	874,081	SH		DFND	1	874,081 0 0
A10 NETWORKS INC	COM	002121101	3	394	SH		DFND	1 2	394 0 0
AAON INC	COM PAR \$0.004	000360206	43,382	651,102	SH		DFND	1	651,102 0 0
AAON INC	COM PAR \$0.004	000360206	0	4	SH		DFND	1 2	4 0 0
AAR CORP	COM	000361105	21,695	598,986	SH		DFND	1	598,514 0 472
AARON'S CO INC/THE	COM	00258W108	11,468	604,825	SH		DFND	1	604,825 0 0
ABB LTD-SPON ADR	SPONSORED ADR	000375204	628	22,492	SH		DFND	1	18,590 0 3,902
ABBOTT LABORATORIES	COM	002824100	2,799,517	25,640,832	SH		DFND	1	25,569,053 0 71,779
ABBOTT LABORATORIES	COM	002824100	1	15	SH		DFND	1 2	15 0 0
ABBVIE INC	COM	00287Y109	2,851,466	26,681,923	SH		DFND	1	26,610,544 0 71,379
ABCELLERA BIOLOGICS INC	COM	00288U106	7,649	190,106	SH		DFND	1	190,106 0 0
ABEONA THERAPEUTICS INC	COM	00289Y107	1,657	1,055,449	SH		DFND	1	1,055,449 0 0
ABERCROMBIE & FITCH CO-CL A	CL A	002896207	18,559	911,571	SH		DFND	1	911,168 0 403
ABERCROMBIE & FITCH CO-CL A	CL A	002896207	1	83	SH		DFND	1 2	83 0 0
ABIOMED INC	COM	003654100	252,211	779,845	SH		DFND	1	778,016 0 1,829
ABM INDUSTRIES INC	COM	000957100	37,280	985,226	SH		DFND	1	985,226 0 0
ABM INDUSTRIES INC	COM	000957100	3	88	SH		DFND	1 2	88 0 0
ABR 4.75 11/01/22	NOTE 4.750%11/0	038923AP3	998	1,000,000	PRN		DFND	1	1,000,000 0 0
ABRAXAS PETROLEUM CORP	COM NEW	003830304	222	97,379	SH		DFND	1	97,379 0 0
AC IMMUNE SA	SHS	H00263105	120	23,325	SH		DFND	1	23,325 0 0
ACACIA COMMUNICATIONS INC	COM	00401C108	43,649	598,273	SH		DFND	1	598,273 0 0
ACACIA COMMUNICATIONS INC	COM	00401C108	14	193	SH		DFND	1 2	193 0 0
ACACIA RESEARCH CORP	ACACIA TCH COM	003881307	2,774	704,184	SH		DFND	1	704,184 0 0
ACACIA RESEARCH CORP	ACACIA TCH COM	003881307	1	321	SH		DFND	1 2	321 0 0

ACADEMY SPORTS & OUTDOORS IN	COM	00402L107	6,482	312,733	SH	DFND	1	312,733	0	0
ACADIA HEALTHCARE CO INC	COM	00404A109	57,474	1,143,551	SH	DFND	1	1,124,683	0	18,868
ACADIA PHARMACEUTICALS INC	COM	004225108	75,871	1,419,212	SH	DFND	1	1,419,151	0	61
ACADIA REALTY TRUST	COM SH BEN INT	004239109	21,491	1,514,527	SH	DFND	1	1,514,527	0	0
ACASTI PHARMA INC	CL A NEW	00430K402	56	174,593	SH	DFND	1	174,593	0	0
ACCEL ENTERTAINMENT INC	COM CL A1	00436Q106	7,798	772,146	SH	DFND	1	772,146	0	0
ACCELERATE DIAGNOSTICS INC	COM	00430H102	3,544	467,566	SH	DFND	1	467,372	0	194
ACCELERON PHARMA INC	COM	00434H108	81,059	633,575	SH	DFND	1	633,575	0	0
ACCENTURE PLC-CL A	SHS CLASS A	G1151C101	2,508,365	9,627,569	SH	DFND	1	9,601,909	0	25,660
ACCO BRANDS CORP	COM	00081T108	11,581	1,370,601	SH	DFND	1	1,370,601	0	0
ACCOLADE INC	COM	00437E102	10,524	241,936	SH	DFND	1	241,936	0	0
ACCURAY INC	COM	004397105	6,199	1,486,763	SH	DFND	1	1,486,763	0	0
ACCURAY INC	COM	004397105	0	234	SH	DFND	1 2	234	0	0
ACE CONVERGENCE ACQU-C -CW27	*W EXP 09/30/202	G0083D104	23	18,000	SH	DFND	1	18,000	0	0
ACE CONVERGENCE ACQU-CLASS A	CL A	G0083D120	179	17,212	SH	DFND	1	17,212	0	0
ACELRX PHARMACEUTICALS INC	COM	00444T100	1,519	1,225,684	SH	DFND	1	1,225,684	0	0
ACER THERAPEUTICS INC	COM	00444P108	109	41,729	SH	DFND	1	41,729	0	0
ACI WORLDWIDE INC	COM	004498101	68,910	1,793,141	SH	DFND	1	1,768,387	0	24,754
ACLARIS THERAPEUTICS INC	COM	00461U105	2,102	324,957	SH	DFND	1	324,957	0	0
ACLARIS THERAPEUTICS INC	COM	00461U105	0	19	SH	DFND	1 2	19	0	0
ACM RESEARCH INC-CLASS A	COM CL A	00108J109	6,732	82,863	SH	DFND	1	82,863	0	0
ACME UNITED CORP	COM	004816104	704	23,366	SH	DFND	1	23,366	0	0
ACNB CORP	COM	000868109	3,274	130,988	SH	DFND	1	130,988	0	0
ACORDA THERAPEUTICS INC	COM	00484M601	283	399,249	SH	DFND	1	399,249	0	0
ACTINIUM PHARMACEUTICALS INC	COM	00507W206	778	99,806	SH	DFND	1	99,806	0	0
ACTIVISION BLIZZARD INC	COM	00507V109	1,110,009	11,984,802	SH	DFND	1	11,929,077	0	55,725
ACTIVISION BLIZZARD INC	COM	00507V109	2	29	SH	DFND	1 2	29	0	0
ACUITY BRANDS INC	COM	00508Y102	64,673	534,094	SH	DFND	1	526,251	0	7,843
ACUITY BRANDS INC	COM	00508Y102	1	12	SH	DFND	1 2	12	0	0
ACUSHNET HOLDINGS CORP	COM	005098108	20,846	514,218	SH	DFND	1	514,218	0	0
ACUTUS MEDICAL INC	COM	005111109	4,593	159,433	SH	DFND	1	159,433	0	0
ADAMAS PHARMACEUTICALS INC	COM	00548A106	684	158,113	SH	DFND	1	158,113	0	0
ADAMIS PHARMACEUTICALS CORP	COM NEW	00547W208	270	558,447	SH	DFND	1	558,447	0	0
ADAMS RESOURCES & ENERGY INC	COM NEW	006351308	675	28,025	SH	DFND	1	28,025	0	0
ADAPTHEALTH CORP	COM CL A	00653Q102	22,078	587,807	SH	DFND	1	587,807	0	0
ADAPTHEALTH CORP	COM CL A	00653Q102	1	28	SH	DFND	1 2	28	0	0
ADAPTIMMUNE THERAPEUTICS-ADR	SPONDS ADR	00653A107	265	49,188	SH	DFND	1	49,188	0	0
ADAPTIVE BIOTECHNOLOGIES	COM	00650F109	61,254	1,035,934	SH	DFND	1	1,035,870	0	64
ADDUS HOMECARE CORP	COM	006739106	26,834	229,176	SH	DFND	1	229,176	0	0
ADVANTAGE TECHNOLOGIES GRP	COM NEW	006743306	35	11,928	SH	DFND	1	11,928	0	0
ADECOAGRO SA	COM	L00849106	136	20,023	SH	DFND	1	20,023	0	0
ADIAL PHARMACEUTICALS INC	COM	00688A106	132	77,985	SH	DFND	1	77,985	0	0
ADICET BIO INC	COM	007002108	470	33,476	SH	DFND	1	33,476	0	0
ADIENT PLC	ORD SHS	G0084W101	49,100	1,412,146	SH	DFND	1	1,392,092	0	20,054
ADMA BIOLOGICS INC	COM	000899104	1,967	1,008,737	SH	DFND	1	1,008,737	0	0
ADOBE INC	COM	00724F101	3,964,977	7,947,142	SH	DFND	1	7,912,536	0	34,606
ADOBE INC	COM	00724F101	1	2	SH	DFND	1 2	2	0	0
ADT INC	COM	00090Q103	13,079	1,666,161	SH	DFND	1	1,664,593	0	1,568
ADTALEM GLOBAL EDUCATION INC	COM	00737L103	25,951	764,403	SH	DFND	1	753,235	0	11,168
ADTALEM GLOBAL EDUCATION INC	COM	00737L103	0	12	SH	DFND	1 2	12	0	0
ADTRAN INC	COM	00738A106	11,349	768,434	SH	DFND	1	768,434	0	0
ADTRAN INC	COM	00738A106	3	264	SH	DFND	1 2	264	0	0
ADVANCE AUTO PARTS INC	COM	00751Y106	173,725	1,105,849	SH	DFND	1	1,103,211	0	2,638
ADVANCED DRAINAGE SYSTEMS IN	COM	00790R104	65,978	789,401	SH	DFND	1	789,401	0	0
ADVANCED EMISSIONS SOLUTIONS	COM	00770C101	1,353	246,146	SH	DFND	1	246,146	0	0
ADVANCED ENERGY INDUSTRIES	COM	007973100	57,435	592,298	SH	DFND	1	592,298	0	0
ADVANCED ENERGY INDUSTRIES	COM	007973100	0	3	SH	DFND	1 2	3	0	0

ADVANCED MICRO DEVICES	COM	007903107	1,641,156	17,944,875	SH	DFND	1	17,858,193	0	86,682
ADVANCED MICRO DEVICES	COM	007903107	0	9	SH	DFND	1 2	9	0	0
ADVANSIX INC	COM	00773T101	8,144	407,434	SH	DFND	1	407,434	0	0
ADVANTAGE SOLUTIONS INC	COM CL A	00791N102	13,158	999,103	SH	DFND	1	999,103	0	0
ADVAXIS INC	COM NEW	007624307	199	573,163	SH	DFND	1	573,163	0	0
ADVERUM BIOTECHNOLOGIES INC	COM	00773U108	14,790	1,364,413	SH	DFND	1	1,364,413	0	0
AECOM	COM	00766T100	87,438	1,756,491	SH	DFND	1	1,724,750	0	31,741
AEGION CORP	COM	00770F104	9,286	489,028	SH	DFND	1	488,174	0	854
AEGLEA BIOTHERAPEUTICS INC	COM	00773J103	4,462	567,013	SH	DFND	1	567,013	0	0
AEGON N.V.-NY REG SHR	NY REGISTRY SHS	007924103	137	34,824	SH	DFND	1	31,384	0	3,440
AEHR TEST SYSTEMS	COM	00760J108	285	112,964	SH	DFND	1	112,964	0	0
AEMETIS INC	COM NEW	00770K202	235	94,746	SH	DFND	1	94,746	0	0
AERCAP HOLDINGS NV	SHS	N00985106	4,497	98,665	SH	DFND	1	98,665	0	0
AERIE PHARMACEUTICALS INC	COM	00771V108	8,503	629,391	SH	DFND	1	629,135	0	256
AEROJET ROCKETDYNE HOLDINGS	COM	007800105	55,575	1,051,565	SH	DFND	1	1,051,565	0	0
AEROVIRONMENT INC	COM	008073108	29,327	337,490	SH	DFND	1	337,490	0	0
AEROVIRONMENT INC	COM	008073108	1	12	SH	DFND	1 2	12	0	0
AERPIO PHARMACEUTICALS INC	COM	00810B105	148	151,838	SH	DFND	1	151,838	0	0
AERSALE CORP -CW25	*W EXP 11/04/202	00810F114	78	38,100	SH	DFND	1	38,100	0	0
AES CORP	COM	00130H105	257,512	10,986,365	SH	DFND	1	10,960,523	0	25,842
AES CORP	COM	00130H105	2	87	SH	DFND	1 2	87	0	0
AETERNA ZENTARIS INC	COM	007975402	10	23,853	SH	DFND	1	23,853	0	0
AETHLON MEDICAL INC	COM	00808Y307	164	66,753	SH	DFND	1	66,753	0	0
AFFILIATED MANAGERS GROUP	COM	008252108	59,812	588,127	SH	DFND	1	578,448	0	9,679
AFFIMED NV	COM	N01045108	4,553	782,385	SH	DFND	1	779,391	0	2,994
AFFIMED NV	COM	N01045108	0	33	SH	DFND	1 2	33	0	0
AFLAC INC	COM	001055102	461,412	10,398,129	SH	DFND	1	10,370,748	0	27,381
AFLAC INC	COM	001055102	2	49	SH	DFND	1 2	49	0	0
AFYA LTD-CLASS A	CL A COM	G01125106	1,130	44,671	SH	DFND	1	44,671	0	0
AG MORTGAGE INVESTMENT TRUST	COM	001228105	775	262,917	SH	DFND	1	262,917	0	0
AGCO CORP	COM	001084102	115,447	1,119,869	SH	DFND	1	1,106,946	0	12,923
AGCO CORP	COM	001084102	6	64	SH	DFND	1 2	64	0	0
AGEAGLE AERIAL SYSTEMS INC	COM	00848K101	2,192	365,401	SH	DFND	1	365,401	0	0
AGENUS INC	COM NEW	00847G705	7,815	2,457,595	SH	DFND	1	2,457,595	0	0
AGEX THERAPEUTICS INC	COM	00848H108	149	98,398	SH	DFND	1	98,398	0	0
AGILE THERAPEUTICS INC	COM	00847L100	3,163	1,102,242	SH	DFND	1	1,102,242	0	0
AGILENT TECHNOLOGIES INC	COM	00846U101	605,174	5,120,258	SH	DFND	1	5,107,747	0	12,511
AGILENT TECHNOLOGIES INC	COM	00846U101	0	6	SH	DFND	1 2	6	0	0
AGILYSYS INC	COM	00847J105	16,199	422,091	SH	DFND	1	422,091	0	0
AGILYSYS INC	COM	00847J105	3	82	SH	DFND	1 2	82	0	0
AGIOS PHARMACEUTICALS INC	COM	00847X104	31,424	725,231	SH	DFND	1	725,142	0	89
AGNC INVESTMENT CORP	COM	00123Q104	104,337	6,696,636	SH	DFND	1	6,695,915	0	721
AGNICO EAGLE MINES LTD	COM	008474108	31,327	448,010	SH	DFND	1	447,745	0	265
AGNICO EAGLE MINES LTD	COM	008474108	1	25	SH	DFND	1 2	25	0	0
AGORA INC-ADR	ADS	00851L103	476	12,051	SH	DFND	1	12,051	0	0
AGREE REALTY CORP	COM	008492100	69,967	1,050,880	SH	DFND	1	1,037,029	0	13,851
AGROFRESH SOLUTIONS INC	COM	00856G109	1,048	462,087	SH	DFND	1	459,044	0	3,043
AIKIDO PHARMA INC	COM	008875106	120	138,246	SH	DFND	1	138,246	0	0
AILERON THERAPEUTICS INC	COM	00887A105	238	229,315	SH	DFND	1	229,315	0	0
AIM IMMUNOTECH INC	COM	00901B105	420	234,991	SH	DFND	1	234,991	0	0
AIR INDUSTRIES GROUP	COM NEW	00912N205	59	48,697	SH	DFND	1	48,697	0	0
AIR LEASE CORP	CL A	00912X302	56,496	1,271,870	SH	DFND	1	1,271,663	0	207
AIR PRODUCTS & CHEMICALS INC	COM	009158106	923,531	3,388,100	SH	DFND	1	3,379,055	0	9,045
AIR PRODUCTS & CHEMICALS INC	COM	009158106	0	1	SH	DFND	1 2	1	0	0
AIR TRANSPORT SERVICES GROUP	COM	00922R105	28,624	913,354	SH	DFND	1	913,354	0	0
AIRBNB INC-CLASS A	COM CL A	009066101	65,681	447,419	SH	DFND	1	447,419	0	0
AIRGAIN INC	COM	00938A104	1,380	77,671	SH	DFND	1	77,671	0	0

AKAMAI TECHNOLOGIES INC	COM	00971T101	308,602	2,945,943	SH	DFND	1	2,939,425	0	6,518
AKAMAI TECHNOLOGIES INC	COM	00971T101	3	33	SH	DFND	1 2	33	0	0
AKEBIA THERAPEUTICS INC	COM	00972D105	6,227	2,224,076	SH	DFND	1	2,223,281	0	795
AKEBIA THERAPEUTICS INC	COM	00972D105	1	495	SH	DFND	1 2	495	0	0
AKERO THERAPEUTICS INC	COM	00973Y108	6,234	241,662	SH	DFND	1	241,662	0	0
AKERS BIOSCIENCES INC	COM	00973E409	199	100,307	SH	DFND	1	100,307	0	0
AKOUOS INC	COM	00973J101	4,705	237,275	SH	DFND	1	237,275	0	0
AKOUSTIS TECHNOLOGIES INC	COM	00973N102	5,936	485,404	SH	DFND	1	485,404	0	0
ALAMO GROUP INC	COM	011311107	19,730	143,025	SH	DFND	1	143,025	0	0
ALAMOS GOLD INC-CLASS A	COM CL A	011532108	923	105,706	SH	DFND	1	105,706	0	0
ALAMOS GOLD INC-CLASS A	COM CL A	011532108	0	42	SH	DFND	1 2	42	0	0
ALARM.COM HOLDINGS INC	COM	011642105	73,614	711,598	SH	DFND	1	711,598	0	0
ALASKA AIR GROUP INC	COM	011659109	110,993	2,137,869	SH	DFND	1	2,133,122	0	4,747
ALASKA COMM SYSTEMS GROUP	COM	01167P101	2,940	798,943	SH	DFND	1	798,943	0	0
ALBANY INTL CORP-CL A	CL A	012348108	32,891	447,985	SH	DFND	1	447,985	0	0
ALBEMARLE CORP	COM	012653101	269,796	1,833,303	SH	DFND	1	1,829,008	0	4,295
ALBERTSONS COS INC - CLASS A	COMMON STOCK	013091103	8,292	471,727	SH	DFND	1	471,727	0	0
ALBIREO PHARMA INC	COM	01345P106	9,676	257,975	SH	DFND	1	257,975	0	0
ALCOA CORP	COM	013872106	65,747	2,852,379	SH	DFND	1	2,849,668	0	2,711
ALCON INC	ORD SHS	H01301128	365	5,537	SH	DFND	1	5,182	0	355
ALDEYRA THERAPEUTICS INC	COM	01438T106	2,082	303,505	SH	DFND	1	303,505	0	0
ALECTOR INC	COM	014442107	11,761	777,348	SH	DFND	1	777,348	0	0
ALERUS FINANCIAL CORP	COM	01446U103	5,097	186,229	SH	DFND	1	186,229	0	0
ALEXANDER & BALDWIN INC	COM	014491104	22,131	1,288,201	SH	DFND	1	1,268,436	0	19,765
ALEXANDER'S INC	COM	014752109	10,698	38,575	SH	DFND	1	38,035	0	540
ALEXANDRIA REAL ESTATE EQUIT	COM	015271109	425,720	2,393,986	SH	DFND	1	2,388,949	0	5,037
ALEXION PHARMACEUTICALS INC	COM	015351109	599,169	3,843,933	SH	DFND	1	3,828,273	0	15,660
ALEXION PHARMACEUTICALS INC	COM	015351109	8	56	SH	DFND	1 2	56	0	0
ALGONQUIN POWER & UTILITIES	COM	015857105	17,803	1,090,406	SH	DFND	1	1,090,406	0	0
ALIBABA GROUP HOLDING-SP ADR	SPONSORED ADS	01609W102	1,280,180	5,548,641	SH	DFND	1	5,547,460	0	1,181
ALICO INC	COM	016230104	2,061	66,447	SH	DFND	1	66,447	0	0
ALIGN TECHNOLOGY INC	COM	016255101	664,334	1,246,245	SH	DFND	1	1,240,857	0	5,388
ALIGOS THERAPEUTICS INC	COM	01626L105	4,940	178,694	SH	DFND	1	178,694	0	0
ALIMERA SCIENCES INC	COM NEW	016259202	58	13,906	SH	DFND	1	13,906	0	0
ALJ REGIONAL HOLDINGS INC	COM	001627108	52	47,893	SH	DFND	1	47,893	0	0
ALKALINE WATER CO INC/THE	COM NEW	01643A207	375	371,564	SH	DFND	1	371,564	0	0
ALKERMES PLC	SHS	G01767105	40,263	2,018,237	SH	DFND	1	2,018,113	0	124
ALKERMES PLC	SHS	G01767105	0	30	SH	DFND	1 2	30	0	0
ALLAKOS INC	COM	01671P100	65,440	467,429	SH	DFND	1	467,429	0	0
ALLEGHANY CORP	COM	017175100	98,266	162,989	SH	DFND	1	159,980	0	3,009
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	31,094	1,854,181	SH	DFND	1	1,853,687	0	494
ALLEGIANCE BANCSHARES INC	COM	01748H107	10,438	305,838	SH	DFND	1	305,838	0	0
ALLEGIANCE BANCSHARES INC	COM	01748H107	0	5	SH	DFND	1 2	5	0	0
ALLEGiant TRAVEL CO	COM	01748X102	37,931	200,441	SH	DFND	1	200,441	0	0
ALLEGION PLC	ORD SHS	G0176J109	182,218	1,569,557	SH	DFND	1	1,566,001	0	3,556
ALLEGRO MICROSYSTEMS INC	COM	01749D105	11,457	429,753	SH	DFND	1	429,753	0	0
ALLENA PHARMACEUTICALS INC	COM	018119107	117	91,873	SH	DFND	1	91,873	0	0
ALLETE INC	COM NEW	018522300	49,909	805,769	SH	DFND	1	794,751	0	11,018
ALLIANCE DATA SYSTEMS CORP	COM	018581108	42,764	577,124	SH	DFND	1	566,782	0	10,342
ALLIANCE DATA SYSTEMS CORP	COM	018581108	3	41	SH	DFND	1 2	41	0	0
ALLIANCE RESOURCE PARTNERS	UT LTD PART	01877R108	354	79,119	SH	DFND	1	79,119	0	0
ALLIANT ENERGY CORP	COM	018802108	228,744	4,449,624	SH	DFND	1	4,439,923	0	9,701
ALLIANT ENERGY CORP	COM	018802108	0	4	SH	DFND	1 2	4	0	0
ALLIED ESPORTS ENTERTAINMENT	COM	019170109	113	72,038	SH	DFND	1	72,038	0	0
ALLIED HEALTHCARE PRODUCTS	COM NEW	019222207	105	21,703	SH	DFND	1	21,703	0	0
ALLIED MOTION TECHNOLOGIES	COM	019330109	6,168	120,712	SH	DFND	1	120,712	0	0
ALLISON TRANSMISSION HOLDING	COM	01973R101	75,744	1,756,180	SH	DFND	1	1,756,180	0	0

ALLISON TRANSMISSION HOLDING	COM	01973R101	1	26	SH	DFND	1 2	26	0	0
ALLOGENE THERAPEUTICS INC	COM	019770106	24,959	988,906	SH	DFND	1	988,906	0	0
ALLOT LTD	SHS	M0854Q105	223	21,262	SH	DFND	1	21,262	0	0
ALLOVIR INC	COM	019818103	11,911	309,873	SH	DFND	1	309,873	0	0
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	40,612	2,812,512	SH	DFND	1	2,812,512	0	0
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	0	19	SH	DFND	1 2	19	0	0
ALLSTATE CORP	COM	020002101	552,139	5,034,818	SH	DFND	1	5,023,013	0	11,805
ALLSTATE CORP	COM	020002101	3	35	SH	DFND	1 2	35	0	0
ALLY FINANCIAL INC	COM	02005N100	162,672	4,567,405	SH	DFND	1	4,567,405	0	0
ALLY FINANCIAL INC	COM	02005N100	1	34	SH	DFND	1 2	34	0	0
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	169,928	1,309,133	SH	DFND	1	1,308,634	0	499
ALPHA & OMEGA SEMICONDUCTOR	SHS	G6331P104	7,620	322,367	SH	DFND	1	322,367	0	0
ALPHA & OMEGA SEMICONDUCTOR	SHS	G6331P104	0	21	SH	DFND	1 2	21	0	0
ALPHA PRO TECH LTD	COM	020772109	1,856	166,546	SH	DFND	1	166,546	0	0
ALPHABET INC-CL A	CAP STK CL A	02079K305	8,496,507	4,860,048	SH	DFND	1	4,841,702	0	18,346
ALPHABET INC-CL A	CAP STK CL A	02079K305	1	1	SH	DFND	1 2	1	0	0
ALPHABET INC-CL C	CAP STK CL C	02079K107	7,744,664	4,432,874	SH	DFND	1	4,414,264	0	18,610
ALPHATEC HOLDINGS INC	COM NEW	02081G201	12,603	868,032	SH	DFND	1	868,032	0	0
ALPHATEC HOLDINGS INC	COM NEW	02081G201	0	67	SH	DFND	1 2	67	0	0
ALPINE IMMUNE SCIENCES INC	COM	02083G100	973	77,227	SH	DFND	1	77,227	0	0
ALPINE INCOME PROPERTY TRUST	COM	02083X103	1,374	91,662	SH	DFND	1	91,662	0	0
ALTA EQUIPMENT GROUP INC	COMMON STOCK	02128L106	2,767	280,093	SH	DFND	1	280,093	0	0
ALTABANCORP	COM	021347109	7,307	261,728	SH	DFND	1	261,728	0	0
ALTAIR ENGINEERING INC - A	COM CL A	021369103	38,642	664,183	SH	DFND	1	664,183	0	0
ALTERITY THERAPEUTICS-ADR	SPONSORED ADR	02155X106	16	12,128	SH	DFND	1	12,128	0	0
ALTERYX INC - CLASS A	COM CL A	02156B103	73,115	600,338	SH	DFND	1	600,122	0	216
ALTICE USA INC- A	CL A	02156K103	100,743	2,664,463	SH	DFND	1	2,663,905	0	558
ALTICE USA INC- A	CL A	02156K103	0	13	SH	DFND	1 2	13	0	0
ALTIMMUNE INC	COM NEW	02155H200	2,236	198,258	SH	DFND	1	198,234	0	24
ALTISOURCE PORTFOLIO SOL	REG SHS	L0175J104	1,880	145,994	SH	DFND	1	145,994	0	0
ALTO INGREDIENTS INC	COM	021513106	2,263	416,914	SH	DFND	1	416,914	0	0
ALTRA INDUSTRIAL MOTION CORP	COM	02208R106	57,601	1,039,167	SH	DFND	1	1,039,167	0	0
ALTRIA GROUP INC	COM	02209S103	1,125,594	27,520,802	SH	DFND	1	27,448,656	0	72,146
ALTRIA GROUP INC	COM	02209S103	1	33	SH	DFND	1 2	33	0	0
ALTUS MIDSTREAM CO -A	COM NEW CL A	02215L209	1,439	30,325	SH	DFND	1	30,325	0	0
ALX ONCOLOGY HOLDINGS INC	COM	00166B105	15,590	180,868	SH	DFND	1	180,868	0	0
AMALGAMATED BK OF NEW YORK-A	CLASS A	022663108	4,385	319,159	SH	DFND	1	319,159	0	0
AMARIN CORP PLC -ADR	SPONS ADR NEW	02311I206	1,342	274,468	SH	DFND	1	274,468	0	0
A-MARK PRECIOUS METALS INC	COM	00181T107	1,943	75,761	SH	DFND	1	75,761	0	0
A-MARK PRECIOUS METALS INC	COM	00181T107	0	5	SH	DFND	1 2	5	0	0
AMAZON.COM INC	COM	023135106	20,983,766	6,460,622	SH	DFND	1	6,432,994	0	27,628
AMAZON.COM INC	COM	023135106	13	4	SH	DFND	1 2	4	0	0
AMBAC FINANCIAL GROUP INC	COM NEW	023139884	10,287	668,884	SH	DFND	1	667,936	0	948
AMBARELLA INC	SHS	G037AX101	51,781	563,943	SH	DFND	1	563,943	0	0
AMBARELLA INC	SHS	G037AX101	1	13	SH	DFND	1 2	13	0	0
AMBEV SA-ADR	SPONSORED ADR	02319V103	2,448	800,040	SH	DFND	1	800,040	0	0
AMC ENTERTAINMENT HLDS-CL A	CL A COM	00165C104	3,031	1,429,799	SH	DFND	1	1,429,799	0	0
AMC NETWORKS INC-A	CL A	00164V103	16,641	465,240	SH	DFND	1	465,240	0	0
AMCOR PLC	ORD	G0250X107	301,654	25,635,998	SH	DFND	1	25,575,401	0	60,597
AMDOCS LTD	SHS	G02602103	89,560	1,262,096	SH	DFND	1	1,262,096	0	0
AMEDISYS INC	COM	023436108	122,990	419,292	SH	DFND	1	412,371	0	6,921
AMER NATL BNKSHS/DANVILLE VA	COM	027745108	4,255	162,353	SH	DFND	1	162,353	0	0
AMERANT BANCORP INC	CL A	023576101	5,479	360,463	SH	DFND	1	360,463	0	0
AMERCO	COM	023586100	54,171	119,397	SH	DFND	1	119,397	0	0
AMEREN CORPORATION	COM	023608102	330,805	4,248,176	SH	DFND	1	4,238,613	0	9,563
AMERESCO INC-CL A	CL A	02361E108	17,055	326,479	SH	DFND	1	326,048	0	431
AMERICA FIRST MULTIFAMILY IN	BEN UNIT CTF	02364V107	166	39,141	SH	DFND	1	39,141	0	0

AMERICAN AIRLINES GROUP INC	COM	02376R102	165,722	10,525,240	SH	DFND	1	10,501,515	0	23,725
AMERICAN ASSETS TRUST INC	COM	024013104	29,084	1,007,090	SH	DFND	1	994,401	0	12,689
AMERICAN AXLE & MFG HOLDINGS	COM	024061103	14,058	1,685,621	SH	DFND	1	1,684,628	0	993
AMERICAN AXLE & MFG HOLDINGS	COM	024061103	1	158	SH	DFND	1 2	158	0	0
AMERICAN CAMPUS COMMUNITIES	COM	024835100	84,938	1,985,940	SH	DFND	1	1,956,994	0	28,946
AMERICAN EAGLE OUTFITTERS	COM	02553E106	45,795	2,281,768	SH	DFND	1	2,249,298	0	32,470
AMERICAN ELECTRIC POWER	COM	025537101	619,748	7,463,443	SH	DFND	1	7,427,689	0	35,754
AMERICAN ELECTRIC POWER	COM	025537101	0	2	SH	DFND	1 2	2	0	0
AMERICAN EQUITY INVT LIFE HL	COM	025676206	37,280	1,347,825	SH	DFND	1	1,347,825	0	0
AMERICAN EXPRESS CO	COM	025816109	1,116,277	9,260,110	SH	DFND	1	9,234,118	0	25,992
AMERICAN EXPRESS CO	COM	025816109	1	12	SH	DFND	1 2	12	0	0
AMERICAN FINANCE TRUST INC	COM CLASS A	02607T109	14,840	1,997,341	SH	DFND	1	1,997,341	0	0
AMERICAN FINANCIAL GROUP INC	COM	025932104	83,911	957,925	SH	DFND	1	942,400	0	15,525
AMERICAN FINANCIAL GROUP INC	COM	025932104	0	10	SH	DFND	1 2	10	0	0
AMERICAN HOMES 4 RENT- A	CL A	02665T306	133,259	4,441,993	SH	DFND	1	4,371,447	0	70,546
AMERICAN INTERNATIONAL GROUP	COM NEW	026874784	463,597	12,280,420	SH	DFND	1	12,246,196	0	34,224
AMERICAN INTERNATIONAL GROUP	COM NEW	026874784	0	4	SH	DFND	1 2	4	0	0
AMERICAN NATIONAL GROUP INC	COM NEW	02772A109	10,792	112,285	SH	DFND	1	112,285	0	0
AMERICAN NATIONAL GROUP INC	COM NEW	02772A109	0	1	SH	DFND	1 2	1	0	0
AMERICAN OUTDOOR BRANDS INC	COM	02875D109	3,791	222,620	SH	DFND	1	222,620	0	0
AMERICAN PUBLIC EDUCATION	COM	02913V103	7,336	240,704	SH	DFND	1	240,704	0	0
AMERICAN PUBLIC EDUCATION	COM	02913V103	2	78	SH	DFND	1 2	78	0	0
AMERICAN REALTY INVESTORS IN	COM	029174109	155	14,281	SH	DFND	1	14,281	0	0
AMERICAN RENAL ASSOCIATES HO	COM	029227105	2,352	205,402	SH	DFND	1	205,402	0	0
AMERICAN RESOURCES CORP	CL A	02927U208	242	124,406	SH	DFND	1	124,406	0	0
AMERICAN RIVER BANKSHRS (CA)	COM	029326105	287	21,831	SH	DFND	1	21,831	0	0
AMERICAN SOFTWARE INC-CL A	CL A	029683109	7,457	434,340	SH	DFND	1	434,340	0	0
AMERICAN STATES WATER CO	COM	029899101	44,434	558,849	SH	DFND	1	556,845	0	2,004
AMERICAN SUPERCONDUCTOR CORP	SHS NEW	030111207	9,664	412,647	SH	DFND	1	412,647	0	0
AMERICAN SUPERCONDUCTOR CORP	SHS NEW	030111207	0	37	SH	DFND	1 2	37	0	0
AMERICAN TOWER CORP	COM	03027X100	1,767,529	7,891,277	SH	DFND	1	7,849,220	0	42,057
AMERICAN TOWER CORP	COM	03027X100	1	6	SH	DFND	1 2	6	0	0
AMERICAN VANGUARD CORP	COM	030371108	6,447	415,461	SH	DFND	1	415,461	0	0
AMERICAN VIRTUAL CLOUD TECHN	COM	030382105	79	11,030	SH	DFND	1	11,030	0	0
AMERICAN WATER WORKS CO INC	COM	030420103	484,318	3,163,378	SH	DFND	1	3,146,510	0	16,868
AMERICAN WELL CORP-CLASS A	CL A	03044L105	12,910	509,679	SH	DFND	1	509,679	0	0
AMERICAN WOODMARK CORP	COM	030506109	24,240	258,288	SH	DFND	1	258,288	0	0
AMERICAN WOODMARK CORP	COM	030506109	0	3	SH	DFND	1 2	3	0	0
AMERICA'S CAR-MART INC	COM	03062T105	10,565	96,189	SH	DFND	1	96,189	0	0
AMERICOLD REALTY TRUST	COM	03064D108	107,735	2,886,017	SH	DFND	1	2,885,530	0	487
AMERIPRISE FINANCIAL INC	COM	03076C106	426,648	2,198,589	SH	DFND	1	2,193,577	0	5,012
AMERIPRISE FINANCIAL INC	COM	03076C106	2	12	SH	DFND	1 2	12	0	0
AMERIS BANCORP	COM	03076K108	40,968	1,076,131	SH	DFND	1	1,076,131	0	0
AMERISAFE INC	COM	03071H100	18,716	325,905	SH	DFND	1	325,905	0	0
AMERISERV FINANCIAL INC	COM	03074A102	53	17,060	SH	DFND	1	17,060	0	0
AMERISOURCEBERGEN CORP	COM	03073E105	246,162	2,524,407	SH	DFND	1	2,518,691	0	5,716
AMERISOURCEBERGEN CORP	COM	03073E105	0	10	SH	DFND	1 2	10	0	0
AMES NATIONAL CORP	COM	031001100	2,756	114,753	SH	DFND	1	114,753	0	0
AMETEK INC	COM	031100100	458,581	3,801,379	SH	DFND	1	3,792,268	0	9,111
AMETEK INC	COM	031100100	12	105	SH	DFND	1 2	105	0	0
AMGEN INC	COM	031162100	2,018,275	8,801,231	SH	DFND	1	8,759,185	0	42,046
AMGEN INC	COM	031162100	3	15	SH	DFND	1 2	15	0	0
AMICUS THERAPEUTICS INC	COM	03152W109	93,724	4,059,103	SH	DFND	1	4,058,737	0	366
AMKOR TECHNOLOGY INC	COM	031652100	36,595	2,426,759	SH	DFND	1	2,426,759	0	0
AMKOR TECHNOLOGY INC	COM	031652100	1	90	SH	DFND	1 2	90	0	0
AMN HEALTHCARE SERVICES INC	COM	001744101	46,777	685,381	SH	DFND	1	685,381	0	0
AMNEAL PHARMACEUTICALS INC	COM STK CL A	03168L105	7,489	1,638,785	SH	DFND	1	1,638,785	0	0

AMPCO-PITTSBURGH CORP	COM	032037103	404	73,824	SH	DFND	1	73,824	0	0
AMPHASTAR PHARMACEUTICALS IN	COM	03209R103	11,546	574,144	SH	DFND	1	574,144	0	0
AMPHENOL CORP-CL A	CL A	032095101	668,295	5,123,013	SH	DFND	1	5,111,362	0	11,651
AMPHENOL CORP-CL A	CL A	032095101	13	104	SH	DFND	1 2	104	0	0
AMPIO PHARMACEUTICALS INC	COM	03209T109	1,967	1,237,521	SH	DFND	1	1,237,521	0	0
AMPLIFY ENERGY CORP	COM	03212B103	240	183,587	SH	DFND	1	183,587	0	0
AMPLITUDE HEALTHCARE AC-CW26	*W EXP 12/01/202	03212A113	20	14,000	SH	DFND	1	14,000	0	0
AMPLITUDE HEALTHCARE ACQ-A	COM CL A	03212A105	258	25,627	SH	DFND	1	25,627	0	0
AMTECH SYSTEMS INC	COM PAR \$0.01N	032332504	535	83,906	SH	DFND	1	83,906	0	0
AMYRIS INC	COM NEW	03236M200	10,464	1,694,579	SH	DFND	1	1,693,856	0	723
ANALOG DEVICES INC	COM	032654105	816,671	5,542,704	SH	DFND	1	5,515,830	0	26,874
ANAPLAN INC	COM	03272L108	111,240	1,548,231	SH	DFND	1	1,548,183	0	48
ANAPTYSBIO INC	COM	032724106	7,671	356,814	SH	DFND	1	356,814	0	0
ANAVEX LIFE SCIENCES CORP	COM NEW	032797300	4,285	793,592	SH	DFND	1	793,592	0	0
ANDERSONS INC/THE	COM	034164103	12,351	503,939	SH	DFND	1	503,939	0	0
ANGI HOMESERVICES INC- A	COM CL A	00183L102	8,882	673,145	SH	DFND	1	673,145	0	0
ANGIODYNAMICS INC	COM	03475V101	8,644	563,890	SH	DFND	1	563,890	0	0
ANHEUSER-BUSCH INBEV-SPN ADR	SPONSORED ADR	03524A108	872	12,477	SH	DFND	1	12,477	0	0
ANI PHARMACEUTICALS INC	COM	00182C103	4,077	140,414	SH	DFND	1	140,414	0	0
ANIKA THERAPEUTICS INC	COM	035255108	9,640	213,001	SH	DFND	1	212,879	0	122
ANIXA BIOSCIENCES INC	COM	03528H109	343	111,805	SH	DFND	1	111,805	0	0
ANNALY CAPITAL MANAGEMENT IN	COM	035710409	132,524	15,704,435	SH	DFND	1	15,703,656	0	779
ANNEXON INC	COM	03589W102	6,223	248,645	SH	DFND	1	248,645	0	0
ANSYS INC	COM	03662Q105	528,364	1,455,960	SH	DFND	1	1,449,905	0	6,055
ANTARES PHARMA INC	COM	036642106	9,749	2,443,539	SH	DFND	1	2,443,539	0	0
ANTELOPE ENTERPRISE HOLDINGS	SHS	G041JN106	35	14,016	SH	DFND	1	14,016	0	0
ANTERIX INC	COM	03676C100	6,478	172,292	SH	DFND	1	172,292	0	0
ANTERO MIDSTREAM CORP	COM	03676B102	24,993	3,241,638	SH	DFND	1	3,165,446	0	76,192
ANTERO RESOURCES CORP	COM	03674X106	20,156	3,698,463	SH	DFND	1	3,698,463	0	0
ANTERO RESOURCES CORP	COM	03674X106	1	260	SH	DFND	1 2	260	0	0
ANTHEM INC	COM	036752103	1,194,127	3,728,889	SH	DFND	1	3,718,984	0	9,905
ANTHEM INC	COM	036752103	2	9	SH	DFND	1 2	9	0	0
ANWORTH MORTGAGE ASSET CORP	COM	037347101	4,302	1,587,740	SH	DFND	1	1,587,740	0	0
ANWORTH MORTGAGE ASSET CORP	COM	037347101	14	5,337	SH	DFND	1 2	5,337	0	0
AON PLC-CLASS A	SHS CL A	G0403H108	754,600	3,581,054	SH	DFND	1	3,571,944	0	9,110
APACHE CORP	COM	037411105	95,852	6,765,314	SH	DFND	1	6,750,630	0	14,684
APACHE CORP	COM	037411105	2	190	SH	DFND	1 2	190	0	0
APARTMENT INCOME REIT CO	COM	03750L109	85,407	2,223,585	SH	DFND	1	2,192,283	0	31,302
APARTMENT INVT & MGMT CO -A	CL A	03748R747	12,396	2,348,038	SH	DFND	1	2,348,038	0	0
APELLIS PHARMACEUTICALS INC	COM	03753U106	53,569	936,531	SH	DFND	1	936,531	0	0
APELLIS PHARMACEUTICALS INC	COM	03753U106	0	2	SH	DFND	1 2	2	0	0
APHRIA INC	COM	03765K104	2,262	327,251	SH	DFND	1	327,251	0	0
API GROUP CORP	COM STK	00187Y100	37,520	2,067,250	SH	DFND	1	2,067,250	0	0
APOGEE ENTERPRISES INC	COM	037598109	12,737	402,081	SH	DFND	1	402,081	0	0
APOLLO COMMERCIAL REAL ESTAT	COM	03762U105	22,162	1,984,103	SH	DFND	1	1,984,103	0	0
APOLLO ENDOSURGERY INC	COM	03767D108	258	75,921	SH	DFND	1	75,921	0	0
APOLLO GLOBAL MANAGEMENT INC	COM CL A	03768E105	97,490	1,992,810	SH	DFND	1	1,992,646	0	164
APOLLO MEDICAL HOLDINGS INC	COM NEW	03763A207	5,509	301,559	SH	DFND	1	301,559	0	0
APPFOLIO INC - A	COM CL A	03783C100	46,496	258,258	SH	DFND	1	258,188	0	70
APPIAN CORP	CL A	03782L101	93,039	574,001	SH	DFND	1	574,001	0	0
APPLE HOSPITALITY REIT INC	COM NEW	03784Y200	49,151	3,807,208	SH	DFND	1	3,754,048	0	53,160
APPLE INC	COM	037833100	32,816,693	247,977,084	SH	DFND	1	246,978,843	0	998,241
APPLIED DNA SCIENCES INC	COM	03815U300	140	27,502	SH	DFND	1	27,502	0	0
APPLIED GENETIC TECHNOLOGIES	COM	03820J100	1,272	311,137	SH	DFND	1	311,137	0	0
APPLIED INDUSTRIAL TECH INC	COM	03820C105	48,465	621,429	SH	DFND	1	621,429	0	0
APPLIED MATERIALS INC	COM	038222105	1,233,580	14,331,347	SH	DFND	1	14,265,628	0	65,719
APPLIED MATERIALS INC	COM	038222105	1	21	SH	DFND	1 2	21	0	0

APPLIED MOLECULAR TRANSPORT	COM	03824M109	7,092	230,509	SH	DFND	1	230,509	0	0
APPLIED OPTOELECTRONICS INC	COM	03823U102	2,783	327,122	SH	DFND	1	327,026	0	96
APPLIED THERAPEUTICS INC	COM	03828A101	4,170	189,488	SH	DFND	1	189,488	0	0
APREA THERAPEUTICS INC	COM	03836J102	726	147,690	SH	DFND	1	147,690	0	0
APTARGROUP INC	COM	038336103	116,572	848,790	SH	DFND	1	835,072	0	13,718
APTEVO THERAPEUTICS INC	COM NEW	03835L207	1,033	28,212	SH	DFND	1	28,095	0	117
APTINYX INC	COM	03836N103	1,704	492,716	SH	DFND	1	492,716	0	0
APTIV PLC	SHS	G6095L109	568,740	4,376,433	SH	DFND	1	4,365,830	0	10,603
APTORUM GROUP LTD-CLASS A	CL A ORD SHS	G6096M106	41	16,827	SH	DFND	1	16,827	0	0
APTOSE BIOSCIENCES INC	COM NEW	03835T200	258	59,019	SH	DFND	1	59,019	0	0
APYX MEDICAL CORP	COM	03837C106	3,262	453,179	SH	DFND	1	453,179	0	0
AQUA METALS INC	COM	03837J101	1,355	451,900	SH	DFND	1	451,900	0	0
AQUABOUNTY TECHNOLOGIES	COM NEW	03842K200	1,927	220,091	SH	DFND	1	220,091	0	0
AQUESTIVE THERAPEUTICS INC	COM	03843E104	1,676	313,324	SH	DFND	1	312,908	0	416
ARAMARK	COM	03852U106	107,609	2,799,742	SH	DFND	1	2,799,492	0	250
ARAVIVE INC	COM	03890D108	1,057	187,545	SH	DFND	1	187,545	0	0
ARBOR REALTY TRUST INC	COM	038923108	23,860	1,682,721	SH	DFND	1	1,682,721	0	0
ARBUTUS BIOPHARMA CORP	COM	03879J100	1,425	401,651	SH	DFND	1	401,651	0	0
ARC DOCUMENT SOLUTIONS INC	COM	00191G103	368	249,287	SH	DFND	1	249,287	0	0
ARCA BIOPHARMA INC	COM	00211Y506	131	32,752	SH	DFND	1	32,752	0	0
ARCADIA BIOSCIENCES INC	COM NEW	039014204	124	49,105	SH	DFND	1	49,105	0	0
ARCBEST CORP	COM	03937C105	17,564	411,641	SH	DFND	1	411,326	0	315
ARCELORMITTAL-NY REGISTERED	NY REGISTRY SH	03938L203	215	9,415	SH	DFND	1	9,415	0	0
ARCH CAPITAL GROUP LTD	ORD	G0450A105	180,033	4,997,110	SH	DFND	1	4,996,815	0	295
ARCH CAPITAL GROUP LTD	ORD	G0450A105	3	89	SH	DFND	1 2	89	0	0
ARCH RESOURCES INC	CL A	03940R107	9,743	222,616	SH	DFND	1	222,616	0	0
ARCHER-DANIELS-MIDLAND CO	COM	039483102	470,463	9,356,105	SH	DFND	1	9,332,268	0	23,837
ARCHROCK INC	COM	03957W106	16,256	1,877,154	SH	DFND	1	1,877,154	0	0
ARCIMOTO INC	COM	039587100	2,645	199,984	SH	DFND	1	199,984	0	0
ARCO PLATFORM LTD - CLASS A	COM CL A	G04553106	601	16,943	SH	DFND	1	16,943	0	0
ARCONIC CORP	COM	03966V107	43,026	1,443,838	SH	DFND	1	1,443,538	0	300
ARCOS DORADOS HOLDINGS INC-A	SHS CLASS -A -	G0457F107	145	28,876	SH	DFND	1	28,876	0	0
ARCOSA INC	COM	039653100	39,825	725,031	SH	DFND	1	724,592	0	439
ARCTURUS THERAPEUTICS HOLDIN	COM	03969T109	14,072	324,396	SH	DFND	1	324,396	0	0
ARCUS BIOSCIENCES INC	COM	03969F109	16,772	646,091	SH	DFND	1	646,091	0	0
ARCUTIS BIOTHERAPEUTICS INC	COM	03969K108	9,512	338,152	SH	DFND	1	338,152	0	0
ARDAGH GROUP SA	CL A	L0223L101	1,201	69,805	SH	DFND	1	69,805	0	0
ARDELYX INC	COM	039697107	7,512	1,161,148	SH	DFND	1	1,161,148	0	0
ARDMORE SHIPPING CORP	COM	Y0207T100	846	259,000	SH	DFND	1	259,000	0	0
ARENA PHARMACEUTICALS INC	COM NEW	040047607	70,686	920,037	SH	DFND	1	919,983	0	54
ARES COMMERCIAL REAL ESTATE	COM	04013V108	5,645	474,021	SH	DFND	1	474,021	0	0
ARES MANAGEMENT CORP - A	CL A COM STK	03990B101	49,120	1,044,013	SH	DFND	1	1,044,013	0	0
ARGAN INC	COM	04010E109	9,619	216,208	SH	DFND	1	216,208	0	0
ARGAN INC	COM	04010E109	2	47	SH	DFND	1 2	47	0	0
ARGENX SE - ADR	SPONSORED ADR	04016X101	5,814	19,772	SH	DFND	1	19,772	0	0
ARGO GROUP INTERNATIONAL	COM	G0464B107	21,170	484,452	SH	DFND	1	484,452	0	0
ARISTA NETWORKS INC	COM	040413106	291,261	1,004,286	SH	DFND	1	1,002,187	0	2,099
ARISTA NETWORKS INC	COM	040413106	1	6	SH	DFND	1 2	6	0	0
ARK RESTAURANTS CORP	COM	040712101	200	10,324	SH	DFND	1	10,324	0	0
ARLINGTON ASSET INVESTMENT-A	CL A NEW	041356205	2,153	569,709	SH	DFND	1	563,992	0	5,717
ARLO TECHNOLOGIES INC	COM	04206A101	9,315	1,195,850	SH	DFND	1	1,195,850	0	0
ARLO TECHNOLOGIES INC	COM	04206A101	0	80	SH	DFND	1 2	80	0	0
ARMADA HOFFLER PROPERTIES IN	COM	04208T108	12,106	1,079,033	SH	DFND	1	1,064,528	0	14,505
ARMOUR RESIDENTIAL REIT INC	COM NEW	042315507	10,289	953,600	SH	DFND	1	953,600	0	0
ARMSTRONG FLOORING INC	COM	04238R106	639	167,431	SH	DFND	1	167,431	0	0
ARMSTRONG WORLD INDUSTRIES	COM	04247X102	40,495	544,369	SH	DFND	1	544,369	0	0
ARRAY TECHNOLOGIES INC	COM SHS	04271T100	37,581	871,159	SH	DFND	1	871,159	0	0

ARROW ELECTRONICS INC	COM	042735100	91,100	937,504	SH	DFND	1	921,489	0	16,015
ARROW FINANCIAL CORP	COM	042744102	6,505	217,503	SH	DFND	1	217,503	0	0
ARROW FINANCIAL CORP	COM	042744102	8	299	SH	DFND	1 2	299	0	0
ARROWHEAD PHARMACEUTICALS IN	COM	04280A100	123,402	1,608,273	SH	DFND	1	1,586,009	0	22,264
ARTELO BIOSCIENCES INC	COM NEW	04301G201	44	60,877	SH	DFND	1	60,877	0	0
ARTESIAN RESOURCES CORP-CL A	CL A	043113208	4,490	121,092	SH	DFND	1	121,092	0	0
ARTHUR J GALLAGHER & CO	COM	363576109	412,177	3,338,226	SH	DFND	1	3,330,772	0	7,454
ARTISAN PARTNERS ASSET MA -A	CL A	04316A108	51,334	1,019,754	SH	DFND	1	1,019,319	0	435
ARTISAN PARTNERS ASSET MA -A	CL A	04316A108	7	146	SH	DFND	1 2	146	0	0
ART'S-WAY MANUFACTURING CO	COM	043168103	91	32,042	SH	DFND	1	32,042	0	0
ARVINAS INC	COM	04335A105	43,833	516,118	SH	DFND	1	516,118	0	0
ASANA INC - CL A	CL A	04342Y104	2,640	89,345	SH	DFND	1	89,345	0	0
ASBURY AUTOMOTIVE GROUP	COM	043436104	42,342	290,535	SH	DFND	1	290,535	0	0
ASCENDIS PHARMA A/S - ADR	SPONSORED ADR	04351P101	7,148	42,864	SH	DFND	1	42,864	0	0
ASE TECHNOLOGY HOLDING -ADR	SPONSORED ADS	00215W100	803	137,619	SH	DFND	1	127,718	0	9,901
ASE TECHNOLOGY HOLDING -ADR	SPONSORED ADS	00215W100	16	2,877	SH	DFND	1 2	2,877	0	0
ASGN INC	COM	00191U102	64,191	768,480	SH	DFND	1	757,265	0	11,215
ASHFORD HOSPITALITY TRUST	COM SHS	044103877	1,183	457,056	SH	DFND	1	456,412	0	644
ASHFORD INC	COM	044104107	89	10,488	SH	DFND	1	10,478	0	10
ASHLAND GLOBAL HOLDINGS INC	COM	044186104	50,256	634,556	SH	DFND	1	622,769	0	11,787
ASIA PACIFIC WIRE & CABLE	ORD	G0535E106	206	92,965	SH	DFND	1	92,965	0	0
ASML HOLDING NV-NY REG SHS	N Y REGISTRY SHS	N07059210	32,357	66,341	SH	DFND	1	63,872	0	2,469
ASPEN AEROGELS INC	COM	04523Y105	5,673	339,917	SH	DFND	1	339,917	0	0
ASPEN AEROGELS INC	COM	04523Y105	0	30	SH	DFND	1 2	30	0	0
ASPEN GROUP INC	COM NEW	04530L203	3,393	304,871	SH	DFND	1	304,871	0	0
ASPEN TECHNOLOGY INC	COM	045327103	106,742	818,619	SH	DFND	1	818,619	0	0
ASPIRA WOMEN'S HEALTH INC	COM	04537Y109	6,944	1,035,021	SH	DFND	1	1,035,021	0	0
ASSEMBLY BIOSCIENCES INC	COM	045396108	2,727	450,822	SH	DFND	1	450,822	0	0
ASSEMBLY BIOSCIENCES INC	COM	045396108	0	27	SH	DFND	1 2	27	0	0
ASSERTIO HOLDINGS INC	COM STK	04546C106	286	798,336	SH	DFND	1	798,336	0	0
ASSETMARK FINANCIAL HOLDINGS	COM	04546L106	5,603	231,536	SH	DFND	1	231,536	0	0
ASSOCIATED BANC-CORP	COM	045487105	31,351	1,838,802	SH	DFND	1	1,806,227	0	32,575
ASSOCIATED CAPITAL GROUP - A	CL A	045528106	1,496	42,608	SH	DFND	1	42,403	0	205
ASSURANT INC	COM	04621X108	138,456	1,018,903	SH	DFND	1	1,016,629	0	2,274
ASSURED GUARANTY LTD	COM	G0585R106	27,332	867,967	SH	DFND	1	867,967	0	0
ASTEC INDUSTRIES INC	COM	046224101	20,128	347,762	SH	DFND	1	347,762	0	0
ASTEC INDUSTRIES INC	COM	046224101	0	7	SH	DFND	1 2	7	0	0
ASTRAZENECA PLC-SPONS ADR	SPONSORED ADR	046353108	27,953	559,172	SH	DFND	1	557,220	0	1,952
ASTRAZENECA PLC-SPONS ADR	SPONSORED ADR	046353108	3	78	SH	DFND	1 2	78	0	0
ASTRONICS CORP	COM	046433108	5,786	437,388	SH	DFND	1	435,883	0	1,505
ASTRONICS CORP	COM	046433108	3	274	SH	DFND	1 2	274	0	0
ASTRONOVA INC	COM	04638F108	605	56,831	SH	DFND	1	56,831	0	0
ASTROTECH CORP	COM NEW	046484200	195	110,295	SH	DFND	1	110,295	0	0
ASURE SOFTWARE INC	COM	04649U102	1,434	202,077	SH	DFND	1	202,077	0	0
AT HOME GROUP INC	COM	04650Y100	12,074	780,994	SH	DFND	1	780,478	0	516
AT HOME GROUP INC	COM	04650Y100	0	50	SH	DFND	1 2	50	0	0
AT&T INC	COM	00206R102	3,226,108	112,461,516	SH	DFND	1	112,172,937	0	288,579
AT&T INC	COM	00206R102	2	104	SH	DFND	1 2	104	0	0
ATARA BIOTHERAPEUTICS INC	COM	046513107	23,645	1,204,541	SH	DFND	1	1,204,204	0	337
ATEA PHARMACEUTICALS INC	COM	04683R106	11,191	267,866	SH	DFND	1	267,866	0	0
ATHENE HOLDING LTD-CLASS A	CL A	G0684D107	62,055	1,440,207	SH	DFND	1	1,439,860	0	347
ATHENEX INC	COM	04685N103	12,731	1,151,155	SH	DFND	1	1,151,155	0	0
ATHENEX INC	COM	04685N103	0	59	SH	DFND	1 2	59	0	0
ATHERSYS INC	COM	04744L106	4,612	2,635,730	SH	DFND	1	2,635,730	0	0
ATHIRA PHARMA INC	COM	04746L104	7,529	219,853	SH	DFND	1	219,853	0	0
ATIF HOLDINGS LTD	SHS	G0602B100	24	26,801	SH	DFND	1	26,801	0	0
ATKORE INTERNATIONAL GROUP I	COM	047649108	33,239	808,541	SH	DFND	1	808,541	0	0

ATKORE INTERNATIONAL GROUP I	COM	047649108	1	25	SH	DFND	1 2	25	0	0
ATLANTIC CAPITAL BANCSHARES	COM	048269203	5,769	362,429	SH	DFND	1	361,576	0	853
ATLANTIC POWER CORP	COM NEW	04878Q863	1,597	760,763	SH	DFND	1	756,522	0	4,241
ATLANTIC UNION BANKSHARES CO	COM	04911A107	39,649	1,203,678	SH	DFND	1	1,203,678	0	0
ATLANTICA SUSTAINABLE INFRAS	SHS	G0751N103	3,118	82,121	SH	DFND	1	81,323	0	798
ATLANTICUS HOLDINGS CORP	COM	04914Y102	2,203	89,445	SH	DFND	1	89,445	0	0
ATLAS AIR WORLDWIDE HOLDINGS	COM NEW	049164205	23,295	427,127	SH	DFND	1	427,127	0	0
ATLAS CORP	SHARES	Y0436Q109	212	19,626	SH	DFND	1	19,626	0	0
ATLASSIAN CORP PLC-CLASS A	CL A	G06242104	46,782	200,036	SH	DFND	1	195,639	0	4,397
ATLASSIAN CORP PLC-CLASS A	CL A	G06242104	0	4	SH	DFND	1 2	4	0	0
ATMOS ENERGY CORP	COM	049560105	205,587	2,159,548	SH	DFND	1	2,147,438	0	12,110
ATN INTERNATIONAL INC	COM	00215F107	6,895	165,128	SH	DFND	1	165,128	0	0
ATN INTERNATIONAL INC	COM	00215F107	1	24	SH	DFND	1 2	24	0	0
ATOMERA INC	COM	04965B100	4,371	271,710	SH	DFND	1	271,710	0	0
ATOSSA THERAPEUTICS INC	COM	04962H506	85	89,903	SH	DFND	1	89,903	0	0
ATRECA INC - A	CL A COM	04965G109	6,334	392,204	SH	DFND	1	392,204	0	0
ATRICURE INC	COM	04963C209	38,498	691,551	SH	DFND	1	691,551	0	0
ATRION CORPORATION	COM	049904105	14,093	21,944	SH	DFND	1	21,944	0	0
ATYR PHARMA INC	COM NEW	002120202	188	48,598	SH	DFND	1	48,598	0	0
AUBURN NATL BANCORPORATION	COM	050473107	1,199	28,766	SH	DFND	1	28,766	0	0
AUDICODES LTD	ORD	M15342104	470	17,081	SH	DFND	1	17,081	0	0
AUDIOEYE INC	COM NEW	050734201	913	35,367	SH	DFND	1	35,367	0	0
AURINIA PHARMACEUTICALS INC	COM	05156V102	1,769	126,499	SH	DFND	1	126,499	0	0
AURIS MEDICAL HOLDING LTD	SHS	G07025201	56	21,727	SH	DFND	1	21,727	0	0
AURORA CANNABIS INC	COM	05156X884	396	47,587	SH	DFND	1	47,587	0	0
AURORA MOBILE LTD-ADR	ADS	051857100	68	19,119	SH	DFND	1	19,119	0	0
AUTODESK INC	COM	052769106	1,002,075	3,291,000	SH	DFND	1	3,275,269	0	15,731
AUTOHOME INC-ADR	SP ADR RP CL A	05278C107	17,946	181,695	SH	DFND	1	181,695	0	0
AUTOLIV INC	COM	052800109	55,342	602,040	SH	DFND	1	602,040	0	0
AUTOLUS THERAPEUTICS PLC	SPON ADS	05280R100	141	15,783	SH	DFND	1	15,783	0	0
AUTOMATIC DATA PROCESSING	COM	053015103	1,348,917	7,671,591	SH	DFND	1	7,640,304	0	31,287
AUTOMATIC DATA PROCESSING	COM	053015103	0	5	SH	DFND	1 2	5	0	0
AUTONATION INC	COM	05329W102	65,422	937,358	SH	DFND	1	924,877	0	12,481
AUTOWEB INC	COM	05335B100	160	65,127	SH	DFND	1	65,127	0	0
AUTOZONE INC	COM	053332102	477,663	403,680	SH	DFND	1	402,770	0	910
AUTOZONE INC	COM	053332102	1	1	SH	DFND	1 2	1	0	0
AVADEL PHARMACEUTICALS-ADR	SPONSORED ADR	05337M104	230	34,552	SH	DFND	1	34,552	0	0
AVALARA INC	COM	05338G106	167,520	1,017,099	SH	DFND	1	1,016,857	0	242
AVALARA INC	COM	05338G106	0	1	SH	DFND	1 2	1	0	0
AVALON GLOBOCARE CORP	COM	05344R104	301	269,072	SH	DFND	1	269,072	0	0
AVALON HOLDINGS CORP-A	CL A	05343P109	26	10,366	SH	DFND	1	10,366	0	0
AVALONBAY COMMUNITIES INC	COM	053484101	448,539	2,801,669	SH	DFND	1	2,796,078	0	5,591
AVALONBAY COMMUNITIES INC	COM	053484101	0	6	SH	DFND	1 2	6	0	0
AVANGRID INC	COM	05351W103	26,640	586,148	SH	DFND	1	586,148	0	0
AVANOS MEDICAL INC	COM	05350V106	32,923	717,598	SH	DFND	1	707,457	0	10,141
AVANTOR INC	COM	05352A100	161,938	5,760,243	SH	DFND	1	5,759,829	0	414
AVANTOR INC	COM	05352A100	1	46	SH	DFND	1 2	46	0	0
AVAYA HOLDINGS CORP	COM	05351X101	22,091	1,153,607	SH	DFND	1	1,153,425	0	182
AVENUE THERAPEUTICS INC	COM NEW	05360L205	745	125,261	SH	DFND	1	125,261	0	0
AVEO PHARMACEUTICALS INC	COM NEW	053588307	1,850	320,675	SH	DFND	1	320,675	0	0
AVERY DENNISON CORP	COM	053611109	220,672	1,426,240	SH	DFND	1	1,423,000	0	3,240
AVIAT NETWORKS INC	COM NEW	05366Y201	1,116	32,701	SH	DFND	1	32,701	0	0
AVIAT NETWORKS INC	COM NEW	05366Y201	1	33	SH	DFND	1 2	33	0	0
AVID BIOSERVICES INC	COM	05368M106	9,380	812,858	SH	DFND	1	812,858	0	0
AVID TECHNOLOGY INC	COM	05367P100	12,679	798,929	SH	DFND	1	798,929	0	0
AVID TECHNOLOGY INC	COM	05367P100	0	19	SH	DFND	1 2	19	0	0
AVIDITY BIOSCIENCES INC	COM	05370A108	6,777	265,588	SH	DFND	1	265,588	0	0

AVIENT CORP	COM	05368V106	57,557	1,428,930	SH	DFND	1	1,409,796	0	19,134
AVINGER INC	COM	053734604	93	211,554	SH	DFND	1	211,554	0	0
AVIS BUDGET GROUP INC	COM	053774105	30,656	821,902	SH	DFND	1	810,800	0	11,102
AVISTA CORP	COM	05379B107	42,425	1,056,937	SH	DFND	1	1,056,937	0	0
AVITA MEDICAL INC	COM	05380C102	3,132	168,600	SH	DFND	1	168,600	0	0
AVNET INC	COM	053807103	42,450	1,209,064	SH	DFND	1	1,188,106	0	20,958
AVNET INC	COM	053807103	1	30	SH	DFND	1 2	30	0	0
AVROBIO INC	COM	05455M100	7,066	506,901	SH	DFND	1	506,901	0	0
AWARE INC/MASS	COM	05453N100	154	44,025	SH	DFND	1	44,025	0	0
AXALTA COATING SYSTEMS LTD	COM	G0750C108	68,717	2,409,891	SH	DFND	1	2,409,337	0	554
AXCELIS TECHNOLOGIES INC	COM NEW	054540208	14,640	502,777	SH	DFND	1	502,777	0	0
AXCELIS TECHNOLOGIES INC	COM NEW	054540208	0	31	SH	DFND	1 2	31	0	0
AXCELLA HEALTH INC	COM	05454B105	1,147	221,026	SH	DFND	1	221,026	0	0
AXIS CAPITAL HOLDINGS LTD	SHS	G0692U109	47,116	935,033	SH	DFND	1	935,033	0	0
AXOGEN INC	COM	05463X106	9,682	540,919	SH	DFND	1	540,117	0	802
AXON ENTERPRISE INC	COM	05464C101	103,283	842,922	SH	DFND	1	829,250	0	13,672
AXONICS MODULATION TECHNOLOG	COM	05465P101	23,716	475,096	SH	DFND	1	475,096	0	0
AXOS FINANCIAL INC	COM	05465C100	30,267	806,477	SH	DFND	1	806,477	0	0
AXSOME THERAPEUTICS INC	COM	05464T104	34,812	427,301	SH	DFND	1	427,301	0	0
AXT INC	COM	00246W103	5,622	587,486	SH	DFND	1	587,486	0	0
AXT INC	COM	00246W103	0	25	SH	DFND	1 2	25	0	0
AYRO INC	COM	054748108	219	36,053	SH	DFND	1	36,053	0	0
AYTU BIOSCIENCE INC	COM	054754874	618	103,375	SH	DFND	1	103,375	0	0
AZEK CO INC/THE	CL A	05478C105	40,250	1,046,838	SH	DFND	1	1,046,838	0	0
AZIYO BIOLOGICS INC-CLASS A	COM CL A	05479K106	232	17,079	SH	DFND	1	17,079	0	0
AZURRX BIOPHARMA INC	COM	05502L105	41	43,085	SH	DFND	1	43,085	0	0
AZZ INC	COM	002474104	20,122	424,159	SH	DFND	1	424,159	0	0
AZZ INC	COM	002474104	0	4	SH	DFND	1 2	4	0	0
B&G FOODS INC	COM	05508R106	25,757	928,851	SH	DFND	1	928,851	0	0
B. RILEY FINANCIAL INC	COM	05580M108	12,311	278,409	SH	DFND	1	278,409	0	0
B2GOLD CORP	COM	11777Q209	10,631	1,904,463	SH	DFND	1	1,904,463	0	0
B2GOLD CORP	COM	11777Q209	0	5	SH	DFND	1 2	5	0	0
BABCOCK & WILCOX ENTERPR	COM	05614L209	767	218,660	SH	DFND	1	218,660	0	0
BADGER METER INC	COM	056525108	41,943	445,922	SH	DFND	1	445,922	0	0
BAIDU INC - SPON ADR	SPON ADR REP A	056752108	210,128	978,802	SH	DFND	1	969,743	0	9,059
BAIDU INC - SPON ADR	SPON ADR REP A	056752108	2	13	SH	DFND	1 2	13	0	0
BAKER HUGHES CO	CL A	05722G100	236,892	11,390,074	SH	DFND	1	11,363,463	0	26,611
BAKER HUGHES CO	CL A	05722G100	2	102	SH	DFND	1 2	102	0	0
BALCHEM CORP	COM	057665200	61,287	531,921	SH	DFND	1	531,921	0	0
BALCHEM CORP	COM	057665200	0	2	SH	DFND	1 2	2	0	0
BALL CORP	COM	058498106	519,972	5,593,979	SH	DFND	1	5,581,267	0	12,712
BALL CORP	COM	058498106	0	8	SH	DFND	1 2	8	0	0
BALLANTYNE STRONG INC	COM	058516105	133	66,351	SH	DFND	1	66,351	0	0
BALLARD POWER SYSTEMS INC	COM	058586108	5,478	234,087	SH	DFND	1	234,087	0	0
BALLY'S CORP	COM	05875B106	13,116	261,122	SH	DFND	1	261,122	0	0
BALLY'S CORP	COM	05875B106	0	7	SH	DFND	1 2	7	0	0
BANC OF CALIFORNIA INC	COM	05990K106	10,039	682,489	SH	DFND	1	682,489	0	0
BANCFIRST CORP	COM	05945F103	23,328	397,420	SH	DFND	1	397,420	0	0
BANCO BILBAO VIZCAYA-SP ADR	SPONSORED ADR	05946K101	398	80,589	SH	DFND	1	72,998	0	7,591
BANCO BRADESCO-ADR	SP ADR PFD NEW	059460303	6,572	1,241,933	SH	DFND	1	1,237,063	0	4,870
BANCO SANTANDER SA-SPON ADR	ADR	05964H105	678	222,411	SH	DFND	1	211,078	0	11,333
BANCOLOMBIA S.A.-SPONS ADR	SPON ADR PREF	05968L102	233	5,801	SH	DFND	1	5,513	0	288
BANCORP INC/THE	COM	05969A105	11,687	856,248	SH	DFND	1	856,248	0	0
BANCORPSOUTH BANK	COM	05971J102	40,327	1,469,653	SH	DFND	1	1,449,182	0	20,471
BANCORPSOUTH BANK	COM	05971J102	0	4	SH	DFND	1 2	4	0	0
BANDWIDTH INC-CLASS A	COM CL A	05988J103	49,964	325,134	SH	DFND	1	325,094	0	40
BANK FIRST CORP	COM	06211J100	5,886	90,809	SH	DFND	1	90,809	0	0

BANK OF AMERICA CORP	COM	060505104	3,452,058	114,198,212	SH	DFND	1	113,887,047	0	311,165
BANK OF COMMERCE HOLDINGS	COM	064241103	2,530	255,578	SH	DFND	1	255,578	0	0
BANK OF HAWAII CORP	COM	062540109	35,621	464,916	SH	DFND	1	456,423	0	8,493
BANK OF MARIN BANCORP/CA	COM	063425102	6,719	195,662	SH	DFND	1	195,662	0	0
BANK OF MONTREAL	COM	063671101	92,657	1,217,959	SH	DFND	1	1,217,260	0	699
BANK OF N.T. BUTTERFIELD&SON	SHS NEW	G0772R208	11,031	354,013	SH	DFND	1	354,013	0	0
BANK OF N.T. BUTTERFIELD&SON	SHS NEW	G0772R208	0	3	SH	DFND	1 2	3	0	0
BANK OF NEW YORK MELLON CORP	COM	064058100	544,080	12,851,791	SH	DFND	1	12,819,680	0	32,111
BANK OF NEW YORK MELLON CORP	COM	064058100	3	78	SH	DFND	1 2	78	0	0
BANK OF NOVA SCOTIA	COM	064149107	123,989	2,292,797	SH	DFND	1	2,292,136	0	661
BANK OF SOUTH CAROLINA CORP	COM	065066102	206	12,853	SH	DFND	1	12,853	0	0
BANK OZK	COM	06417N103	46,466	1,485,988	SH	DFND	1	1,460,360	0	25,628
BANK7 CORP	COM	06652N107	345	24,322	SH	DFND	1	24,322	0	0
BANKFINANCIAL CORP	COM	06643P104	1,995	227,285	SH	DFND	1	227,285	0	0
BANKUNITED INC	COM	06652K103	47,370	1,362,011	SH	DFND	1	1,362,011	0	0
BANKWELL FINANCIAL GROUP INC	COM	06654A103	2,106	107,736	SH	DFND	1	107,736	0	0
BANNER CORPORATION	COM NEW	06652V208	25,351	544,130	SH	DFND	1	544,130	0	0
BANNER CORPORATION	COM NEW	06652V208	0	3	SH	DFND	1 2	3	0	0
BAOZUN INC-SPN ADR	SPONSORED ADR	06684L103	6,628	194,410	SH	DFND	1	193,863	0	547
BAR HARBOR BANKSHARES	COM	066849100	4,892	216,585	SH	DFND	1	216,585	0	0
BARCLAYS PLC-SPONS ADR	ADR	06738E204	1,126	140,982	SH	DFND	1	138,193	0	2,789
BARNES & NOBLE EDUCATION INC	COM	06777U101	1,430	307,554	SH	DFND	1	305,738	0	1,816
BARNES GROUP INC	COM	067806109	36,169	713,548	SH	DFND	1	713,548	0	0
BARNWELL INDUSTRIES INC	COM	068221100	17	14,145	SH	DFND	1	14,145	0	0
BARRETT BUSINESS SVCS INC	COM	068463108	8,693	127,458	SH	DFND	1	127,262	0	196
BARRICK GOLD CORP	COM	067901108	75,308	3,311,453	SH	DFND	1	3,309,483	0	1,970
BARRICK GOLD CORP	COM	067901108	3	140	SH	DFND	1 2	140	0	0
BASSETT FURNITURE INDS	COM	070203104	1,495	74,474	SH	DFND	1	74,474	0	0
BASSETT FURNITURE INDS	COM	070203104	2	109	SH	DFND	1 2	109	0	0
BAUDAX BIO INC	COM	07160F107	73	73,015	SH	DFND	1	73,015	0	0
BAUSCH HEALTH COS INC	COM	071734107	12,172	591,432	SH	DFND	1	591,187	0	245
BAXTER INTERNATIONAL INC	COM	071813109	576,222	7,202,655	SH	DFND	1	7,182,139	0	20,516
BAXTER INTERNATIONAL INC	COM	071813109	2	25	SH	DFND	1 2	25	0	0
BAYCOM CORP	COM	07272M107	2,769	182,584	SH	DFND	1	182,584	0	0
BBQ HOLDINGS INC	COM	05551A109	162	33,763	SH	DFND	1	33,763	0	0
BCB BANCORP INC	COM	055298103	2,260	204,178	SH	DFND	1	204,178	0	0
BCE INC	COM NEW	05534B760	19,574	441,211	SH	DFND	1	439,953	0	1,258
BEACON ROOFING SUPPLY INC	COM	073685109	34,602	860,985	SH	DFND	1	860,726	0	259
BEACON ROOFING SUPPLY INC	COM	073685109	0	15	SH	DFND	1 2	15	0	0
BEAM GLOBAL	COM	07373B109	3,344	45,325	SH	DFND	1	45,325	0	0
BEAM THERAPEUTICS INC	COM	07373V105	43,347	530,965	SH	DFND	1	530,965	0	0
BEASLEY BROADCAST GRP INC -A	CL A	074014101	481	322,830	SH	DFND	1	322,830	0	0
BEAZER HOMES USA INC	COM NEW	07556Q881	6,538	431,596	SH	DFND	1	431,596	0	0
BEAZER HOMES USA INC	COM NEW	07556Q881	0	39	SH	DFND	1 2	39	0	0
BECTON DICKINSON AND CO	COM	075887109	1,037,180	4,157,183	SH	DFND	1	4,145,392	0	11,791
BECTON DICKINSON AND CO	COM	075887109	2	10	SH	DFND	1 2	10	0	0
BED BATH & BEYOND INC	COM	075896100	34,745	1,956,374	SH	DFND	1	1,955,309	0	1,065
BEIGENE LTD-ADR	SPONSORED ADR	07725L102	45,022	175,419	SH	DFND	1	175,297	0	122
BEL FUSE INC-CL B	CL B	077347300	2,513	167,241	SH	DFND	1	167,241	0	0
BEL FUSE INC-CL B	CL B	077347300	1	78	SH	DFND	1 2	78	0	0
BELDEN INC	COM	077454106	28,178	672,515	SH	DFND	1	663,074	0	9,441
BELLEROPHON THERAPEUTICS INC	COM NEW	078771300	420	63,017	SH	DFND	1	63,017	0	0
BELLICUM PHARMACEUTICALS INC	COM NEW	079481404	110	31,400	SH	DFND	1	31,400	0	0
BELLRING BRANDS INC-CLASS A	COM CL A	079823100	13,606	559,705	SH	DFND	1	559,705	0	0
BENCHMARK ELECTRONICS INC	COM	08160H101	14,431	534,300	SH	DFND	1	534,300	0	0
BENEFITFOCUS INC	COM	08180D106	6,075	419,591	SH	DFND	1	419,591	0	0
BENTLEY SYSTEMS INC-CLASS B	COM CL B	08265T208	7,369	181,921	SH	DFND	1	181,921	0	0

BERKELEY LIGHTS INC	COM	084310101	13,790	154,238	SH	DFND	1	154,238	0	0
BERKSHIRE HATHAWAY INC-CL A	CL A	084670108	2,086	6	SH	DFND	1	6	0	0
BERKSHIRE HATHAWAY INC-CL B	CL B NEW	084670702	6,494,438	28,082,072	SH	DFND	1	28,003,839	0	78,233
BERKSHIRE HATHAWAY INC-CL B	CL B NEW	084670702	0	1	SH	DFND	1 2	1	0	0
BERKSHIRE HILLS BANCORP INC	COM	084680107	12,303	718,682	SH	DFND	1	718,682	0	0
BERRY CORP	COM	08579X101	3,330	905,140	SH	DFND	1	905,140	0	0
BERRY GLOBAL GROUP INC	COM	08579W103	90,298	1,607,023	SH	DFND	1	1,607,023	0	0
BERRY GLOBAL GROUP INC	COM	08579W103	2	49	SH	DFND	1 2	49	0	0
BEST BUY CO INC	COM	086516101	432,264	4,340,999	SH	DFND	1	4,331,478	0	9,521
BEST BUY CO INC	COM	086516101	6	61	SH	DFND	1 2	61	0	0
BEST INC - ADR	SPONSORED ADS	08653C106	101	49,699	SH	DFND	1	47,286	0	2,413
BETTERWARE DE MEXICO SAB DE	SHS NEW	P1666E105	602	17,651	SH	DFND	1	17,651	0	0
BEYOND AIR INC	COM	08862L103	971	184,426	SH	DFND	1	184,426	0	0
BEYOND MEAT INC	COM	08862E109	76,265	610,126	SH	DFND	1	609,998	0	128
BEYONDSRING INC	SHS	G10830100	1,428	117,092	SH	DFND	1	117,092	0	0
BG STAFFING INC	COM	05544A109	1,818	134,796	SH	DFND	1	134,796	0	0
BG STAFFING INC	COM	05544A109	0	35	SH	DFND	1 2	35	0	0
BGC PARTNERS INC-CL A	CL A	05541T101	19,401	4,850,345	SH	DFND	1	4,850,345	0	0
BHP GROUP LTD-SPON ADR	SPONSORED ADS	088606108	1,826	27,948	SH	DFND	1	26,383	0	1,565
BHP GROUP LTD-SPON ADR	SPONSORED ADS	088606108	3	53	SH	DFND	1 2	53	0	0
BHP GROUP PLC-ADR	SPONSORED ADR	05545E209	1,315	24,809	SH	DFND	1	24,056	0	753
BIG 5 SPORTING GOODS CORP	COM	08915P101	1,632	159,892	SH	DFND	1	159,892	0	0
BIG 5 SPORTING GOODS CORP	COM	08915P101	0	37	SH	DFND	1 2	37	0	0
BIG LOTS INC	COM	089302103	23,298	542,718	SH	DFND	1	542,718	0	0
BIG LOTS INC	COM	089302103	0	4	SH	DFND	1 2	4	0	0
BIGCOMMERCE HOLDINGS-SER 1	COM SER 1	08975P108	11,077	172,683	SH	DFND	1	172,683	0	0
BIGLARI HOLDINGS INC-A	COM STK CL A	08986R408	740	1,266	SH	DFND	1	1,266	0	0
BIGLARI HOLDINGS INC-B	COM STK CL B	08986R309	1,596	14,356	SH	DFND	1	14,287	0	69
BILIBILI INC-SPONSORED ADR	SPONS ADS REP Z	090040106	39,695	466,139	SH	DFND	1	465,850	0	289
BILL.COM HOLDINGS INC	COM	090043100	98,473	721,416	SH	DFND	1	721,416	0	0
BIOATLA INC	COM	09077B104	593	17,439	SH	DFND	1	17,439	0	0
BIOCARDIA INC	COM	09060U507	78	22,557	SH	DFND	1	22,557	0	0
BIOCEPT INC	COM	09072V501	384	86,539	SH	DFND	1	86,539	0	0
BIOCRIST PHARMACEUTICALS INC	COM	09058V103	19,788	2,656,129	SH	DFND	1	2,656,129	0	0
BIODELIVERY SCIENCES INTL	COM	09060J106	5,724	1,363,082	SH	DFND	1	1,363,082	0	0
BIODESIX INC	COM	09075X108	907	45,038	SH	DFND	1	45,038	0	0
BIOGEN INC	COM	09062X103	674,201	2,759,461	SH	DFND	1	2,748,252	0	11,209
BIOGEN INC	COM	09062X103	9	37	SH	DFND	1 2	37	0	0
BIOHAVEN PHARMACEUTICAL HOLD	COM	G11196105	63,133	736,596	SH	DFND	1	736,560	0	36
BIO-KEY INTERNATIONAL INC	COM NEW	09060C408	116	33,001	SH	DFND	1	33,001	0	0
BIOLASE INC	COM NEW	090911207	209	502,709	SH	DFND	1	502,709	0	0
BIOLIFE SOLUTIONS INC	COM NEW	09062W204	12,978	325,358	SH	DFND	1	325,358	0	0
BIOLIFE SOLUTIONS INC	COM NEW	09062W204	0	9	SH	DFND	1 2	9	0	0
BIOLINERX LTD-SPONS ADR	SPONSORED ADS	09071M205	25	10,263	SH	DFND	1	10,263	0	0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	180,150	2,057,124	SH	DFND	1	2,056,938	0	186
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	1	17	SH	DFND	1 2	17	0	0
BIOMERICA INC	COM NEW	09061H307	320	64,278	SH	DFND	1	64,278	0	0
BIONANO GENOMICS INC	COM	09075F107	2,909	944,514	SH	DFND	1	944,514	0	0
BIONDVAX PHARMACEUTICALS-ADR	SPOND ADS	09073Q105	38	13,768	SH	DFND	1	13,768	0	0
BIONTECH SE-ADR	SPONSORED ADS	09075V102	3,923	48,125	SH	DFND	1	48,125	0	0
BIO-PATH HOLDINGS INC	COM	09057N300	119	34,189	SH	DFND	1	34,189	0	0
BIO-RAD LABORATORIES-A	CL A	090572207	207,070	356,136	SH	DFND	1	355,291	0	845
BIO-RAD LABORATORIES-A	CL A	090572207	1	2	SH	DFND	1 2	2	0	0
BIOSIG TECHNOLOGIES INC	COM NEW	09073N201	1,232	316,115	SH	DFND	1	316,115	0	0
BIO-TECHNE CORP	COM	09073M104	178,456	561,994	SH	DFND	1	553,749	0	8,245
BIOTELEMETRY INC	COM	090672106	38,241	530,542	SH	DFND	1	530,542	0	0
BIOXCEL THERAPEUTICS INC	COM	09075P105	10,359	224,237	SH	DFND	1	224,237	0	0

BIT DIGITAL INC	SHS	G1144A105	440	20,105	SH	DFND	1	20,105	0	0
BJ'S RESTAURANTS INC	COM	09180C106	13,084	339,945	SH	DFND	1	339,945	0	0
BJ'S RESTAURANTS INC	COM	09180C106	0	1	SH	DFND	1 2	1	0	0
BJ'S WHOLESALE CLUB HOLDINGS	COM	05550J101	76,393	2,049,188	SH	DFND	1	2,019,707	0	29,481
BK TECHNOLOGIES CORP	COM	05587G104	238	78,830	SH	DFND	1	78,830	0	0
BLACK DIAMOND THERAPEUTICS I	COM	09203E105	8,651	269,925	SH	DFND	1	269,925	0	0
BLACK HILLS CORP	COM	092113109	58,169	946,607	SH	DFND	1	933,286	0	13,321
BLACK KNIGHT INC	COM	09215C105	154,706	1,752,929	SH	DFND	1	1,752,929	0	0
BLACKBAUD INC	COM	09227Q100	44,345	770,422	SH	DFND	1	759,914	0	10,508
BLACKBERRY LTD	COM	09228F103	6,572	999,928	SH	DFND	1	995,675	0	4,253
BLACKBERRY LTD	COM	09228F103	1	193	SH	DFND	1 2	193	0	0
BLACKLINE INC	COM	09239B109	111,173	833,510	SH	DFND	1	833,510	0	0
BLACKROCK INC	COM	09247X101	1,478,351	2,054,985	SH	DFND	1	2,049,187	0	5,798
BLACKROCK INC	COM	09247X101	1	2	SH	DFND	1 2	2	0	0
BLACKSTONE GROUP INC/THE-A	COM CL A	09260D107	351,567	5,434,614	SH	DFND	1	5,434,614	0	0
BLACKSTONE MORTGAGE TRU-CL A	COM CL A	09257W100	63,027	2,284,166	SH	DFND	1	2,284,166	0	0
BLINK CHARGING CO	COM	09354A100	7,913	185,103	SH	DFND	1	185,103	0	0
BLOOM ENERGY CORP- A	COM CL A	093712107	43,475	1,516,940	SH	DFND	1	1,516,478	0	462
BLOOMIN' BRANDS INC	COM	094235108	27,055	1,393,186	SH	DFND	1	1,393,186	0	0
BLUCORA INC	COM	095229100	11,890	747,351	SH	DFND	1	746,155	0	1,196
BLUE APRON HOLDINGS INC-A	CL A NEW	09523Q200	437	78,198	SH	DFND	1	78,198	0	0
BLUE BIRD CORP	COM	095306106	4,430	242,649	SH	DFND	1	242,649	0	0
BLUE HAT INTERACTIVE ENTERTA	SHS	G1329V106	12	13,117	SH	DFND	1	13,117	0	0
BLUEBIRD BIO INC	COM	09609G100	35,235	814,318	SH	DFND	1	814,134	0	184
BLUEBIRD BIO INC	COM	09609G100	1	46	SH	DFND	1 2	46	0	0
BLUEGREEN VACATIONS CORP	COM	09629F108	825	103,960	SH	DFND	1	103,960	0	0
BLUEGREEN VACATIONS HOLDING	CLASS A	096308101	2,563	189,436	SH	DFND	1	188,691	0	745
BLUEGREEN VACATIONS HOLDING	CLASS A	096308101	1	80	SH	DFND	1 2	80	0	0
BLUEKNIGHT ENERGY PARTNERS L	COM UNIT	09625U109	198	100,245	SH	DFND	1	100,245	0	0
BLUELINX HOLDINGS INC	COM NEW	09624H208	2,218	75,832	SH	DFND	1	75,598	0	234
BLUELINX HOLDINGS INC	COM NEW	09624H208	0	34	SH	DFND	1 2	34	0	0
BLUEPRINT MEDICINES CORP	COM	09627Y109	97,117	865,962	SH	DFND	1	865,890	0	72
BLUEROCK RESIDENTIAL GROWTH	COM CL A	09627J102	4,824	380,754	SH	DFND	1	379,962	0	792
BOEING CO/THE	COM	097023105	1,627,355	7,624,663	SH	DFND	1	7,604,075	0	20,588
BOGOTA FINANCIAL CORP	COM	097235105	418	47,018	SH	DFND	1	47,018	0	0
BOINGO WIRELESS INC	COM	09739C102	8,713	685,035	SH	DFND	1	685,035	0	0
BOISE CASCADE CO	COM	09739D100	32,270	675,105	SH	DFND	1	674,894	0	211
BOISE CASCADE CO	COM	09739D100	2	55	SH	DFND	1 2	55	0	0
BOK FINANCIAL CORPORATION	COM NEW	05561Q201	27,095	395,668	SH	DFND	1	395,668	0	0
BONANZA CREEK ENERGY INC	COM NEW	097793400	5,379	278,277	SH	DFND	1	278,277	0	0
BONANZA CREEK ENERGY INC	COM NEW	097793400	1	64	SH	DFND	1 2	64	0	0
BOOKING HOLDINGS INC	COM	09857L108	1,502,126	675,963	SH	DFND	1	673,033	0	2,930
BOOT BARN HOLDINGS INC	COM	099406100	18,022	415,638	SH	DFND	1	415,638	0	0
BOOZ ALLEN HAMILTON HOLDINGS	CL A	099502106	139,089	1,597,135	SH	DFND	1	1,597,135	0	0
BOOZ ALLEN HAMILTON HOLDINGS	CL A	099502106	1	17	SH	DFND	1 2	17	0	0
BOQI INTERNATIONAL MEDICAL I	COM	099501108	29	17,839	SH	DFND	1	17,839	0	0
BORWARNER INC	COM	099724106	167,129	4,334,547	SH	DFND	1	4,325,157	0	9,390
BORQS TECHNOLOGIES INC	SHS	G1466B103	29	30,264	SH	DFND	1	30,264	0	0
BOSTON BEER COMPANY INC-A	CL A	100557107	104,956	105,540	SH	DFND	1	103,602	0	1,938
BOSTON BEER COMPANY INC-A	CL A	100557107	0	1	SH	DFND	1 2	1	0	0
BOSTON OMAHA CORP-CL A	COM	101044105	7,948	287,463	SH	DFND	1	287,463	0	0
BOSTON PRIVATE FINL HOLDING	COM	101119105	10,912	1,291,427	SH	DFND	1	1,291,427	0	0
BOSTON PROPERTIES INC	COM	101121101	258,806	2,743,947	SH	DFND	1	2,738,326	0	5,621
BOSTON PROPERTIES INC	COM	101121101	0	9	SH	DFND	1 2	9	0	0
BOSTON SCIENTIFIC CORP	COM	101137107	734,164	20,481,795	SH	DFND	1	20,424,635	0	57,160
BOSTON SCIENTIFIC CORP	COM	101137107	1	55	SH	DFND	1 2	55	0	0
BOTTOMLINE TECHNOLOGIES (DE)	COM	101388106	33,801	640,909	SH	DFND	1	640,909	0	0

BOWX ACQUISITION CORP -CW25	*W EXP 08/03/202	103085114	21	12,000	SH	DFND	1	12,000	0	0
BOWX ACQUISITION CORP-CL A	CL A	103085106	356	34,425	SH	DFND	1	34,425	0	0
BOX INC - CLASS A	CL A	10316T104	49,733	2,755,302	SH	DFND	1	2,755,302	0	0
BOX INC - CLASS A	CL A	10316T104	4	276	SH	DFND	1 2	276	0	0
BOXLIGHT CORP - CLASS A	COM CL A	103197109	440	287,960	SH	DFND	1	287,960	0	0
BOYD GAMING CORP	COM	103304101	53,299	1,241,839	SH	DFND	1	1,224,811	0	17,028
BP PLC-SPONS ADR	SPONSORED ADR	055622104	34,655	1,688,855	SH	DFND	1	1,688,855	0	0
BP PLC-SPONS ADR	SPONSORED ADR	055622104	4	221	SH	DFND	1 2	221	0	0
BRADY CORPORATION - CL A	CL A	104674106	41,048	777,138	SH	DFND	1	777,138	0	0
BRAEMAR HOTELS & RESORTS INC	COM	10482B101	1,176	255,121	SH	DFND	1	255,121	0	0
BRAINSTORM CELL THERAPEUTICS	COM NEW	10501E201	1,836	405,923	SH	DFND	1	405,923	0	0
BRANDYWINE REALTY TRUST	SH BEN INT NEW	105368203	29,873	2,508,259	SH	DFND	1	2,508,259	0	0
BRF SA-ADR	SPONSORED ADR	10552T107	879	209,313	SH	DFND	1	207,538	0	1,775
BRICKELL BIOTECH INC	COM	10802T105	156	199,958	SH	DFND	1	199,958	0	0
BRIDGE BANCORP INC	COM	108035106	6,711	277,578	SH	DFND	1	277,578	0	0
BRIDGEBIO PHARMA INC	COM	10806X102	86,023	1,209,721	SH	DFND	1	1,209,721	0	0
BRIDGEWATER BANCSHARES INC	COM ACCD INV	108621103	3,872	310,081	SH	DFND	1	310,081	0	0
BRIDGFORD FOODS CORP	COM	108763103	394	21,645	SH	DFND	1	21,645	0	0
BRIGHAM MINERALS INC-CL A	CL A COM	10918L103	5,842	531,609	SH	DFND	1	531,609	0	0
BRIGHAM MINERALS INC-CL A	CL A COM	10918L103	0	12	SH	DFND	1 2	12	0	0
BRIGHT HORIZONS FAMILY SOLUT	COM	109194100	131,015	757,074	SH	DFND	1	756,875	0	199
BRIGHTCOVE	COM	10921T101	11,417	620,504	SH	DFND	1	620,504	0	0
BRIGHTCOVE	COM	10921T101	1	61	SH	DFND	1 2	61	0	0
BRIGHTHOUSE FINANCIAL INC	COM	10922N103	39,876	1,101,396	SH	DFND	1	1,081,778	0	19,618
BRIGHTSPHERE INVESTMENT GROU	COM	10948W103	17,011	882,316	SH	DFND	1	882,316	0	0
BRIGHTVIEW HOLDINGS INC	COM	10948C107	7,961	526,571	SH	DFND	1	526,571	0	0
BRINKER INTERNATIONAL INC	COM	109641100	42,468	750,722	SH	DFND	1	750,722	0	0
BRINK'S CO/THE	COM	109696104	52,313	726,573	SH	DFND	1	716,112	0	10,461
BRISTOL-MYERS SQUIBB CO	COM	110122108	2,105,282	34,027,294	SH	DFND	1	33,935,140	0	92,154
BRISTOL-MYERS SQUIBB CO	COM	110122108	0	3	SH	DFND	1 2	3	0	0
BRISTOW GROUP INC	COM	11040G103	5,667	215,343	SH	DFND	1	215,343	0	0
BRISTOW GROUP INC	COM	11040G103	0	32	SH	DFND	1 2	32	0	0
BRITISH AMERICAN TOB-SP ADR	SPONSORED ADR	110448107	1,671	44,594	SH	DFND	1	44,594	0	0
BRIXMOR PROPERTY GROUP INC	COM	11120U105	77,562	4,686,556	SH	DFND	1	4,622,210	0	64,346
BROADCOM INC	COM	11135F101	2,633,534	6,030,529	SH	DFND	1	6,001,412	0	29,117
BROADMARK REALTY CAPITAL INC	COM	11135B100	18,362	1,800,253	SH	DFND	1	1,800,253	0	0
BROADRIDGE FINANCIAL Solutio	COM	11133T103	300,769	1,967,835	SH	DFND	1	1,963,089	0	4,746
BROADSTONE NET LEASE INC-A	CL A COM	11135E104	10,661	544,534	SH	DFND	1	544,534	0	0
BROADWAY FINANCIAL CORP/DE	COM	111444105	94	51,014	SH	DFND	1	51,014	0	0
BROADWIND INC	COM NEW	11161T207	805	101,610	SH	DFND	1	101,610	0	0
BROOGE ENERGY LTD	SHS	G1611B107	369	36,061	SH	DFND	1	36,061	0	0
BROOGE HOLDINGS LTD	*W EXP 12/20/202	G1611B115	65	95,985	SH	DFND	1	95,985	0	0
BROOKDALE SENIOR LIVING INC	COM	112463104	12,681	2,862,686	SH	DFND	1	2,862,686	0	0
BROOKFIELD ASSET MANAGE-CL A	CL A LTD VT SH	112585104	99,260	2,402,704	SH	DFND	1	2,399,922	0	2,782
BROOKFIELD INFRASTRUCTURE PA	LP INT UNIT	G16252101	396	8,036	SH	DFND	1	0	0	8,036
BROOKFIELD INFRASTRUCTURE-A	COM SB VTG SHS A	11275Q107	16,781	231,723	SH	DFND	1	229,975	0	1,748
BROOKFIELD PROPERTY PARTNERS	UNIT LTD PARTN	G16249107	5,100	352,646	SH	DFND	1	352,646	0	0
BROOKFIELD PROPERTY REIT I-A	CL A	11282X103	2,555	171,024	SH	DFND	1	171,024	0	0
BROOKFIELD RENEWABLE COR-A	CL A SUB VTG	11284V105	54,418	935,441	SH	DFND	1	934,955	0	486
BROOKLINE BANCORP INC	COM	11373M107	14,750	1,225,166	SH	DFND	1	1,225,166	0	0
BROOKS AUTOMATION INC	COM	114340102	76,615	1,129,189	SH	DFND	1	1,129,189	0	0
BROWN & BROWN INC	COM	115236101	144,078	3,038,969	SH	DFND	1	2,988,995	0	49,974
BROWN & BROWN INC	COM	115236101	0	11	SH	DFND	1 2	11	0	0
BROWN-FORMAN CORP-CLASS A	CL A	115637100	18,343	249,671	SH	DFND	1	249,671	0	0
BROWN-FORMAN CORP-CLASS B	CL B	115637209	260,057	3,283,700	SH	DFND	1	3,276,652	0	7,048
BROWN-FORMAN CORP-CLASS B	CL B	115637209	8	106	SH	DFND	1 2	106	0	0
BRP GROUP INC-A	COM CL A	05589G102	18,825	628,130	SH	DFND	1	628,130	0	0

BRP INC/CA- SUB VOTING	COM SUN VTG	05577W200	2,457	37,216	SH	DFND	1	37,216	0	0
BRP INC/CA- SUB VOTING	COM SUN VTG	05577W200	3	55	SH	DFND	1 2	55	0	0
BRT APARTMENTS CORP	COM	055645303	2,892	190,301	SH	DFND	1	190,301	0	0
BRUKER CORP	COM	116794108	72,640	1,341,961	SH	DFND	1	1,341,961	0	0
BRUNSWICK CORP	COM	117043109	75,989	996,719	SH	DFND	1	980,111	0	16,608
BRYN MAWR BANK CORP	COM	117665109	9,538	311,764	SH	DFND	1	311,764	0	0
BRYN MAWR BANK CORP	COM	117665109	1	48	SH	DFND	1 2	48	0	0
BSQUARE CORP	COM NEW	11776U300	82	54,339	SH	DFND	1	54,339	0	0
BUCKLE INC/THE	COM	118440106	12,397	424,571	SH	DFND	1	424,571	0	0
BUCKLE INC/THE	COM	118440106	0	2	SH	DFND	1 2	2	0	0
BUILD-A-BEAR WORKSHOP INC	COM	120076104	411	96,345	SH	DFND	1	96,345	0	0
BUILDERS FIRSTSOURCE INC	COM	12008R107	128,567	3,150,403	SH	DFND	1	3,106,244	0	44,159
BUNGE LTD	COM	G16962105	110,547	1,687,847	SH	DFND	1	1,687,680	0	167
BURLINGTON STORES INC	COM	122017106	183,237	701,579	SH	DFND	1	701,528	0	51
BUSINESS FIRST BANCSHARES	COM	12326C105	5,627	276,379	SH	DFND	1	276,379	0	0
BWX TECHNOLOGIES INC	COM	05605H100	64,820	1,075,316	SH	DFND	1	1,075,316	0	0
BYLINE BANCORP INC	COM	124411109	5,685	367,977	SH	DFND	1	367,977	0	0
C & F FINANCIAL CORP	COM	12466Q104	1,683	45,369	SH	DFND	1	45,369	0	0
C.H. ROBINSON WORLDWIDE INC	COM NEW	12541W209	242,813	2,592,212	SH	DFND	1	2,586,983	0	5,229
C4 THERAPEUTICS INC	COM STK	12529R107	6,269	189,251	SH	DFND	1	189,251	0	0
CABALETTA BIO INC	COM	12674W109	2,200	176,308	SH	DFND	1	176,308	0	0
CABLE ONE INC	COM	12685J105	168,559	75,728	SH	DFND	1	74,584	0	1,144
CABOT CORP	COM	127055101	30,687	683,777	SH	DFND	1	671,775	0	12,002
CABOT CORP	COM	127055101	7	160	SH	DFND	1 2	160	0	0
CABOT OIL & GAS CORP	COM	127097103	107,769	6,636,755	SH	DFND	1	6,621,403	0	15,352
CACI INTERNATIONAL INC -CL A	CL A	127190304	91,014	365,037	SH	DFND	1	359,691	0	5,346
CACTUS INC - A	CL A	127203107	18,198	698,067	SH	DFND	1	698,067	0	0
CACTUS INC - A	CL A	127203107	0	38	SH	DFND	1 2	38	0	0
CADENCE BANCORP	CL A	12739A100	31,910	1,943,408	SH	DFND	1	1,943,408	0	0
CADENCE DESIGN SYS INC	COM	127387108	679,713	4,992,092	SH	DFND	1	4,972,411	0	19,681
CADENCE DESIGN SYS INC	COM	127387108	1	8	SH	DFND	1 2	8	0	0
CADIZ INC	COM NEW	127537207	4,939	463,838	SH	DFND	1	463,838	0	0
CAE INC	COM	124765108	13,893	505,330	SH	DFND	1	503,798	0	1,532
CAESARS ENTERTAINMENT INC	COM	12769G100	233,101	3,138,571	SH	DFND	1	3,094,551	0	44,020
CAESARSTONE LTD	ORD SHS	M20598104	2,293	177,892	SH	DFND	1	177,892	0	0
CAI INTERNATIONAL INC	COM	12477X106	7,625	244,101	SH	DFND	1	244,101	0	0
CAI INTERNATIONAL INC	COM	12477X106	0	21	SH	DFND	1 2	21	0	0
CALADRIUS BIOSCIENCES INC	COM NEW	128058203	66	46,538	SH	DFND	1	46,538	0	0
CALAMP CORP	COM	128126109	5,152	519,444	SH	DFND	1	519,444	0	0
CALAVO GROWERS INC	COM	128246105	17,100	246,299	SH	DFND	1	246,299	0	0
CALEDONIA MINING CORP PLC	SHS NEW	G1757E113	1,329	83,728	SH	DFND	1	83,728	0	0
CALERES INC	COM	129500104	8,540	545,735	SH	DFND	1	545,434	0	301
CALIFORNIA BANCORP INC	COM	13005U101	922	59,255	SH	DFND	1	59,255	0	0
CALIFORNIA WATER SERVICE GRP	COM	130788102	40,722	753,710	SH	DFND	1	751,002	0	2,708
CALITHERA BIOSCIENCES INC	COM	13089P101	4,673	951,917	SH	DFND	1	951,917	0	0
CALIX INC	COM	13100M509	27,868	936,432	SH	DFND	1	936,432	0	0
CALLAWAY GOLF COMPANY	COM	131193104	33,365	1,389,631	SH	DFND	1	1,389,631	0	0
CALLON PETROLEUM CO	COM	13123X508	4,122	313,277	SH	DFND	1	313,277	0	0
CAL-MAINE FOODS INC	COM NEW	128030202	22,638	603,048	SH	DFND	1	603,048	0	0
CALUMET SPECIALTY PRODUCTS	UT LTD PARTNER	131476103	193	61,788	SH	DFND	1	61,788	0	0
CALYXT INC	COM	13173L107	659	156,206	SH	DFND	1	156,206	0	0
CAMBER ENERGY INC	COM	13200M508	114	124,269	SH	DFND	1	124,269	0	0
CAMBIUM NETWORKS CORP	SHS	G17766109	2,255	89,925	SH	DFND	1	89,925	0	0
CAMBIUM NETWORKS CORP	SHS	G17766109	1	48	SH	DFND	1 2	48	0	0
CAMBRIDGE BANCORP	COM	132152109	6,643	95,241	SH	DFND	1	95,241	0	0
CAMDEN NATIONAL CORP	COM	133034108	8,515	237,990	SH	DFND	1	237,990	0	0
CAMDEN PROPERTY TRUST	SH BEN INT	133131102	141,309	1,415,730	SH	DFND	1	1,395,128	0	20,602

CAMECO CORP	COM	13321L108	9,808	738,005	SH	DFND	1	738,005	0	0
CAMPBELL SOUP CO	COM	134429109	158,586	3,288,301	SH	DFND	1	3,279,738	0	8,563
CAMPBELL SOUP CO	COM	134429109	1	32	SH	DFND	1 2	32	0	0
CAMPING WORLD HOLDINGS INC-A	CL A	13462K109	13,324	511,494	SH	DFND	1	511,494	0	0
CAMTEK LTD	ORD	M20791105	542	24,770	SH	DFND	1	24,770	0	0
CAMTEK LTD	ORD	M20791105	1	49	SH	DFND	1 2	49	0	0
CAN IMPERIAL BK OF COMMERCE	COM	136069101	75,047	878,555	SH	DFND	1	878,198	0	357
CANAAN INC	SPONSORED ADS	134748102	417	70,449	SH	DFND	1	70,449	0	0
CANADA GOOSE HOLDINGS INC	SHS SUB VTG	135086106	341	11,486	SH	DFND	1	11,486	0	0
CANADIAN NATL RAILWAY CO	COM	136375102	146,751	1,338,137	SH	DFND	1	1,337,401	0	736
CANADIAN NATL RAILWAY CO	COM	136375102	1	16	SH	DFND	1 2	16	0	0
CANADIAN NATURAL RESOURCES	COM	136385101	53,971	2,240,289	SH	DFND	1	2,240,289	0	0
CANADIAN NATURAL RESOURCES	COM	136385101	0	3	SH	DFND	1 2	3	0	0
CANADIAN PACIFIC RAILWAY LTD	COM	13645T100	95,938	277,045	SH	DFND	1	276,891	0	154
CANADIAN PACIFIC RAILWAY LTD	COM	13645T100	4	14	SH	DFND	1 2	14	0	0
CANADIAN SOLAR INC	COM	136635109	2,392	46,684	SH	DFND	1	46,684	0	0
CANNAE HOLDINGS INC	COM	13765N107	62,896	1,420,750	SH	DFND	1	1,420,750	0	0
CANON INC-SPONS ADR	SPONSORED ADR	138006309	1,679	86,538	SH	DFND	1	84,115	0	2,423
CANOPY GROWTH CORP	COM	138035100	1,972	83,063	SH	DFND	1	83,063	0	0
CANTEL MEDICAL CORP	COM	138098108	44,145	559,802	SH	DFND	1	551,816	0	7,986
CAPITAL BANCORP INC/MD	COM	139737100	1,204	86,494	SH	DFND	1	86,494	0	0
CAPITAL CITY BANK GROUP INC	COM	139674105	5,108	207,813	SH	DFND	1	207,813	0	0
CAPITAL ONE FINANCIAL CORP	COM	14040H105	673,434	6,831,520	SH	DFND	1	6,813,788	0	17,732
CAPITAL ONE FINANCIAL CORP	COM	14040H105	2	28	SH	DFND	1 2	28	0	0
CAPITAL SENIOR LIVING CORP	COM	140475203	175	14,209	SH	DFND	1	14,209	0	0
CAPITAL SOUTHWEST CORP	COM	140501107	217	12,254	SH	DFND	1	12,254	0	0
CAPITOL FEDERAL FINANCIAL IN	COM	14057J101	27,037	2,162,972	SH	DFND	1	2,162,972	0	0
CAPRI HOLDINGS LTD	SHS	G1890L107	73,974	1,761,293	SH	DFND	1	1,761,293	0	0
CAPRICOR THERAPEUTICS INC	COM NEW	14070B309	417	121,846	SH	DFND	1	121,846	0	0
CAPSTAR FINANCIAL HOLDINGS I	COM	14070T102	3,491	236,740	SH	DFND	1	236,740	0	0
CAPSTEAD MORTGAGE CORP	COM NO PAR	14067E506	8,211	1,413,355	SH	DFND	1	1,412,868	0	487
CAPSTONE TURBINE CORP	COM	14067D508	665	62,161	SH	DFND	1	62,161	0	0
CAPSTONE TURBINE CORP	COM	14067D508	0	2	SH	DFND	1 2	2	0	0
CARA THERAPEUTICS INC	COM	140755109	10,226	675,891	SH	DFND	1	675,891	0	0
CARDIFF ONCOLOGY INC	COM	14147L108	3,649	202,886	SH	DFND	1	202,886	0	0
CARDINAL HEALTH INC	COM	14149Y108	264,657	4,950,291	SH	DFND	1	4,938,101	0	12,190
CARDINAL HEALTH INC	COM	14149Y108	3	70	SH	DFND	1 2	70	0	0
CARDIOVASCULAR SYSTEMS INC	COM	141619106	30,314	692,754	SH	DFND	1	692,754	0	0
CARDLYTICS INC	COM	14161W105	59,964	420,006	SH	DFND	1	419,967	0	39
CARDLYTICS INC	COM	14161W105	1	9	SH	DFND	1 2	9	0	0
CARDTRONICS PLC - A	SHS CL A	G1991C105	19,497	552,329	SH	DFND	1	551,898	0	431
CAREDX INC	COM	14167L103	55,306	763,376	SH	DFND	1	763,050	0	326
CAREDX INC	COM	14167L103	3	52	SH	DFND	1 2	52	0	0
CARETRUST REIT INC	COM	14174T107	41,295	1,861,839	SH	DFND	1	1,837,749	0	24,090
CARGURUS INC	COM CL A	141788109	43,079	1,357,693	SH	DFND	1	1,357,693	0	0
CARGURUS INC	COM CL A	141788109	0	19	SH	DFND	1 2	19	0	0
CARLISLE COS INC	COM	142339100	97,388	623,565	SH	DFND	1	611,947	0	11,618
CARLYLE GROUP INC/THE	COM	14316J108	48,877	1,556,421	SH	DFND	1	1,556,421	0	0
CARMAX INC	COM	143130102	250,449	2,658,055	SH	DFND	1	2,651,534	0	6,521
CARMAX INC	COM	143130102	1	18	SH	DFND	1 2	18	0	0
CARNIVAL CORP	UNIT 99/99/9999	143658300	282,484	13,069,416	SH	DFND	1	13,039,131	0	30,285
CARPARTS.COM INC	COM	14427M107	6,406	517,097	SH	DFND	1	517,097	0	0
CARPENTER TECHNOLOGY	COM	144285103	20,465	702,813	SH	DFND	1	702,813	0	0
CARRIAGE SERVICES INC	COM	143905107	7,634	243,766	SH	DFND	1	243,766	0	0
CARRIER GLOBAL CORP	COM	14448C104	543,666	14,447,491	SH	DFND	1	14,414,547	0	32,944
CARRIER GLOBAL CORP	COM	14448C104	0	22	SH	DFND	1 2	22	0	0
CARROLS RESTAURANT GROUP INC	COM	14574X104	3,348	533,167	SH	DFND	1	532,546	0	621

CARS.COM INC	COM	14575E105	11,195	990,736	SH	DFND	1	989,962	0	774
CARS.COM INC	COM	14575E105	0	72	SH	DFND	1 2	72	0	0
CARTER BANKSHARES INC	COM NEW	146103106	3,952	368,740	SH	DFND	1	368,740	0	0
CARTER'S INC	COM	146229109	51,350	545,880	SH	DFND	1	536,626	0	9,254
CARVANA CO	CL A	146869102	142,521	595,878	SH	DFND	1	595,782	0	96
CASA SYSTEMS INC	COM	14713L102	2,943	477,002	SH	DFND	1	477,002	0	0
CASA SYSTEMS INC	COM	14713L102	0	30	SH	DFND	1 2	30	0	0
CASELLA WASTE SYSTEMS INC-A	CL A	147448104	45,752	738,543	SH	DFND	1	738,543	0	0
CASEY'S GENERAL STORES INC	COM	147528103	81,874	458,375	SH	DFND	1	450,573	0	7,802
CASEY'S GENERAL STORES INC	COM	147528103	0	1	SH	DFND	1 2	1	0	0
CASI PHARMACEUTICALS INC	COM	14757U109	2,824	957,338	SH	DFND	1	957,338	0	0
CASPER SLEEP INC	COM	147626105	2,079	338,128	SH	DFND	1	338,128	0	0
CASS INFORMATION SYSTEMS INC	COM	14808P109	8,070	207,403	SH	DFND	1	207,403	0	0
CASS INFORMATION SYSTEMS INC	COM	14808P109	0	16	SH	DFND	1 2	16	0	0
CASSAVA SCIENCES INC	COM	14817C107	3,122	457,793	SH	DFND	1	457,793	0	0
CASSAVA SCIENCES INC	COM	14817C107	0	27	SH	DFND	1 2	27	0	0
CASTLE BIOSCIENCES INC	COM	14843C105	15,648	233,037	SH	DFND	1	233,037	0	0
CASTLIGHT HEALTH INC-B	CL B	14862Q100	781	601,444	SH	DFND	1	601,444	0	0
CASTLIGHT HEALTH INC-B	CL B	14862Q100	2	2,233	SH	DFND	1 2	2,233	0	0
CASTOR MARITIME INC	SHS	Y1146L109	85	459,572	SH	DFND	1	459,572	0	0
CATABASIS PHARMACEUTICALS IN	COM NEW	14875P206	528	246,849	SH	DFND	1	246,849	0	0
CATALENT INC	COM	148806102	296,142	2,852,480	SH	DFND	1	2,845,988	0	6,492
CATALYST BIOSCIENCES INC	COM NEW	14888D208	2,002	317,326	SH	DFND	1	316,674	0	652
CATALYST PHARMACEUTICALS INC	COM	14888U101	5,352	1,602,694	SH	DFND	1	1,602,694	0	0
CATCHMARK TIMBER TRUST INC-A	CL A	14912Y202	9,035	965,294	SH	DFND	1	953,006	0	12,288
CATERPILLAR INC	COM	149123101	1,470,872	8,101,856	SH	DFND	1	8,079,763	0	22,093
CATERPILLAR INC	COM	149123101	0	4	SH	DFND	1 2	4	0	0
CATHAY GENERAL BANCORP	COM	149150104	42,346	1,315,519	SH	DFND	1	1,299,644	0	15,875
CATO CORP-CLASS A	CL A	149205106	3,040	317,013	SH	DFND	1	317,013	0	0
CAVCO INDUSTRIES INC	COM	149568107	25,661	146,260	SH	DFND	1	146,260	0	0
CAVCO INDUSTRIES INC	COM	149568107	0	2	SH	DFND	1 2	2	0	0
CB FINANCIAL SERVICES INC	COM	12479G101	1,529	76,460	SH	DFND	1	76,460	0	0
CBAK ENERGY TECHNOLOGY INC	COM	14986C102	181	35,920	SH	DFND	1	35,920	0	0
CBDMD INC	COM	12482W101	895	303,464	SH	DFND	1	303,464	0	0
CBIZ INC	COM	124805102	21,892	822,720	SH	DFND	1	822,720	0	0
CBOE GLOBAL MARKETS INC	COM	12503M108	172,161	1,853,449	SH	DFND	1	1,849,185	0	4,264
CBOE GLOBAL MARKETS INC	COM	12503M108	2	30	SH	DFND	1 2	30	0	0
CBRE GROUP INC - A	CL A	12504L109	394,705	6,307,165	SH	DFND	1	6,294,155	0	13,010
CBRE GROUP INC - A	CL A	12504L109	0	4	SH	DFND	1 2	4	0	0
CBTX INC	COM	12481V104	7,118	279,031	SH	DFND	1	279,031	0	0
CDK GLOBAL INC	COM	12508E101	82,041	1,582,977	SH	DFND	1	1,556,830	0	26,147
CDW CORP/DE	COM	12514G108	313,305	2,383,302	SH	DFND	1	2,373,248	0	10,054
CDW CORP/DE	COM	12514G108	1	14	SH	DFND	1 2	14	0	0
CECO ENVIRONMENTAL CORP	COM	12514I101	3,396	488,040	SH	DFND	1	488,040	0	0
CEDAR REALTY TRUST INC	COM NEW	150602605	1,027	101,467	SH	DFND	1	101,467	0	0
CELANESE CORP	COM	150870103	246,358	1,900,874	SH	DFND	1	1,896,331	0	4,543
CELANESE CORP	COM	150870103	0	2	SH	DFND	1 2	2	0	0
CELCUITY INC	COM	15102K100	177	19,223	SH	DFND	1	19,223	0	0
CELESTICA INC	SUB VTG SHS	15101Q108	169	20,985	SH	DFND	1	20,985	0	0
CELLEX THERAPEUTICS INC	COM NEW	15117B202	5,239	299,054	SH	DFND	1	298,840	0	214
CELLECTAR BIOSCIENCES INC	COM PAR	15117F500	275	132,395	SH	DFND	1	132,395	0	0
CELLECTIS - ADR	SPON ADS	15117K103	292	10,794	SH	DFND	1	10,794	0	0
CELLECTIS - ADR	SPON ADS	15117K103	0	1	SH	DFND	1 2	1	0	0
CELLULAR BIOMEDICINE GROUP I	COM NEW	15117P102	3,446	187,511	SH	DFND	1	187,511	0	0
CELLULAR BIOMEDICINE GROUP I	COM NEW	15117P102	27	1,500	SH	DFND	1 2	1,500	0	0
CEL-SCI CORP	COM PAR NEW	150837607	5,916	507,456	SH	DFND	1	507,456	0	0
CELSION CORP	COM PAR NEW	15117N503	173	244,339	SH	DFND	1	244,339	0	0

CELSIUS HOLDINGS INC	COM NEW	15118V207	25,294	502,765	SH	DFND	1	502,765	0	0
CEMTREX INC	COM NEW	15130G600	46	34,544	SH	DFND	1	34,544	0	0
CENOVUS ENERGY INC	COM	15135U109	13,897	2,303,016	SH	DFND	1	2,303,016	0	0
CENTENE CORP	COM	15135B101	507,026	8,470,479	SH	DFND	1	8,447,359	0	23,120
CENTENE CORP	COM	15135B101	2	40	SH	DFND	1 2	40	0	0
CENTENNIAL RESOURCE DEVELO-A	CL A	15136A102	2,591	1,727,816	SH	DFND	1	1,727,816	0	0
CENTERPOINT ENERGY INC	COM	15189T107	190,289	8,816,471	SH	DFND	1	8,763,598	0	52,873
CENTERSPACE	COM	15202L107	16,647	235,668	SH	DFND	1	235,668	0	0
CENTOGENE NV	COM	N1976T109	805	74,721	SH	DFND	1	74,721	0	0
CENTRAL GARDEN & PET CO	COM	153527106	4,781	123,853	SH	DFND	1	123,853	0	0
CENTRAL GARDEN AND PET CO-A	CL A NON-VTG	153527205	23,881	657,339	SH	DFND	1	657,263	0	76
CENTRAL PACIFIC FINANCIAL CO	COM NEW	154760409	8,066	424,353	SH	DFND	1	424,353	0	0
CENTRAL PUERTO-SPONSORED ADR	SPONSORED ADR	155038201	61	22,701	SH	DFND	1	22,701	0	0
CENTRAL VALLEY COMM BANCORP	COM	155685100	2,570	172,625	SH	DFND	1	172,625	0	0
CENTRUS ENERGY CORP-CLASS A	CL A	15643U104	1,453	62,847	SH	DFND	1	62,847	0	0
CENTURY ALUMINUM COMPANY	COM	156431108	8,619	781,474	SH	DFND	1	780,607	0	867
CENTURY BANCORP INC -CL A	CL A NON VTG	156432106	4,068	52,595	SH	DFND	1	52,595	0	0
CENTURY CASINOS INC	COM	156492100	2,789	436,599	SH	DFND	1	436,599	0	0
CENTURY COMMUNITIES INC	COM	156504300	18,682	426,743	SH	DFND	1	426,743	0	0
CENTURY COMMUNITIES INC	COM	156504300	0	19	SH	DFND	1 2	19	0	0
CENTURYLINK INC	COM	156700106	182,506	18,746,170	SH	DFND	1	18,706,023	0	40,147
CERAGON NETWORKS LTD	ORD	M22013102	113	40,973	SH	DFND	1	40,973	0	0
CERECOR INC	COM	15671L109	1,834	695,001	SH	DFND	1	695,001	0	0
CERENCE INC	COM	156727109	57,705	574,297	SH	DFND	1	574,130	0	167
CEREVEL THERAPEUTICS HOLDING	COM	15678U128	7,606	458,783	SH	DFND	1	458,783	0	0
CERIDIAN HCM HOLDING INC	COM	15677J108	154,497	1,451,784	SH	DFND	1	1,424,312	0	27,472
CERIDIAN HCM HOLDING INC	COM	15677J108	0	4	SH	DFND	1 2	4	0	0
CERNER CORP	COM	156782104	466,758	5,958,703	SH	DFND	1	5,937,092	0	21,611
CERNER CORP	COM	156782104	4	62	SH	DFND	1 2	62	0	0
CERTARA INC	COM	15687V109	3,627	107,591	SH	DFND	1	107,591	0	0
CERUS CORP	COM	157085101	18,453	2,666,698	SH	DFND	1	2,666,698	0	0
CERUS CORP	COM	157085101	2	390	SH	DFND	1 2	390	0	0
CEVA INC	COM	157210105	15,137	332,685	SH	DFND	1	332,685	0	0
CF INDUSTRIES HOLDINGS INC	COM	125269100	161,514	4,181,423	SH	DFND	1	4,172,347	0	9,076
CGI INC	CL A SUB VTG	12532H104	37,113	470,138	SH	DFND	1	469,719	0	419
CGI INC	CL A SUB VTG	12532H104	3	49	SH	DFND	1 2	49	0	0
CHAMPIONS ONCOLOGY INC	COM NEW	15870P307	994	92,177	SH	DFND	1	92,177	0	0
CHAMPIONX CORP	COM	15872M104	42,645	2,787,319	SH	DFND	1	2,747,906	0	39,413
CHANGE HEALTHCARE INC	COM	15912K100	53,012	2,842,504	SH	DFND	1	2,842,504	0	0
CHANNELADVISOR CORP	COM	159179100	6,361	398,100	SH	DFND	1	398,100	0	0
CHANNELADVISOR CORP	COM	159179100	0	7	SH	DFND	1 2	7	0	0
CHARAH SOLUTIONS INC	COM	15957P105	88	31,003	SH	DFND	1	31,003	0	0
CHARLES & COLVARD LTD	COM	159765106	167	135,796	SH	DFND	1	135,796	0	0
CHARLES RIVER LABORATORIES	COM	159864107	140,753	563,328	SH	DFND	1	552,743	0	10,585
CHART INDUSTRIES INC	COM PAR \$0.01	16115Q308	66,294	562,821	SH	DFND	1	562,729	0	92
CHARTER COMMUNICATIONS INC-A	CL A	16119P108	1,454,454	2,204,559	SH	DFND	1	2,192,330	0	12,229
CHARTER COMMUNICATIONS INC-A	CL A	16119P108	4	7	SH	DFND	1 2	7	0	0
CHASE CORP	COM	16150R104	11,292	111,798	SH	DFND	1	111,798	0	0
CHASE CORP	COM	16150R104	1	11	SH	DFND	1 2	11	0	0
CHATHAM LODGING TRUST	COM	16208T102	9,849	911,945	SH	DFND	1	900,259	0	11,686
CHECK CAP LTD	SHS	M2361E203	42	91,492	SH	DFND	1	91,492	0	0
CHECK POINT SOFTWARE TECH	ORD	M22465104	123,813	932,109	SH	DFND	1	927,662	0	4,447
CHECK POINT SOFTWARE TECH	ORD	M22465104	8	65	SH	DFND	1 2	65	0	0
CHECKMATE PHARMACEUTICALS IN	COM	162818108	537	36,830	SH	DFND	1	36,830	0	0
CHECKPOINT THERAPEUTICS INC	COM	162828107	1,692	638,768	SH	DFND	1	638,768	0	0
CHEESECAKE FACTORY INC/THE	COM	163072101	24,354	657,154	SH	DFND	1	657,154	0	0
CHEETAH MOBILE INC - ADR	ADR	163075104	17	9,986	SH	DFND	1	9,986	0	0

CHEETAH MOBILE INC - ADR	ADR	163075104	1	787	SH	DFND	1 2	787	0	0
CHEFS' WAREHOUSE INC/THE	COM	163086101	12,177	474,031	SH	DFND	1	473,842	0	189
CHEGG INC	COM	163092109	127,533	1,411,865	SH	DFND	1	1,411,492	0	373
CHEMBIO DIAGNOSTICS INC	COM NEW	163572209	1,258	265,010	SH	DFND	1	265,010	0	0
CHEMED CORP	COM	16359R103	117,124	219,917	SH	DFND	1	216,554	0	3,363
CHEMOCENTRYX INC	COM	16383L106	49,221	794,918	SH	DFND	1	794,715	0	203
CHEMOURS CO/THE	COM	163851108	49,448	1,994,707	SH	DFND	1	1,959,160	0	35,547
CHEMUNG FINANCIAL CORP	COM	164024101	1,817	53,530	SH	DFND	1	53,530	0	0
CHENIERE ENERGY INC	COM NEW	16411R208	144,711	2,414,057	SH	DFND	1	2,401,583	0	12,474
CHENIERE ENERGY INC	COM NEW	16411R208	3	59	SH	DFND	1 2	59	0	0
CHERRY HILL MORTGAGE INVESTM	COM	164651101	2,206	241,405	SH	DFND	1	241,405	0	0
CHESAPEAKE UTILITIES CORP	COM	165303108	28,590	264,209	SH	DFND	1	263,260	0	949
CHEVRON CORP	COM	166764100	2,472,120	29,348,139	SH	DFND	1	29,273,455	0	74,684
CHEWY INC - CLASS A	CL A	16679L109	53,126	592,112	SH	DFND	1	592,112	0	0
CHF SOLUTIONS INC	COM	12542Q870	78	11,247	SH	DFND	1	11,247	0	0
CHIASMA INC	COM	16706W102	3,159	726,398	SH	DFND	1	726,398	0	0
CHICKEN SOUP FOR THE SOUL EN	CL A	16842Q100	254	12,721	SH	DFND	1	12,721	0	0
CHICO'S FAS INC	COM	168615102	2,842	1,787,574	SH	DFND	1	1,787,274	0	300
CHILDREN'S PLACE INC/THE	COM	168905107	11,039	220,355	SH	DFND	1	220,355	0	0
CHIMERA INVESTMENT CORP	COM NEW	16934Q208	30,093	2,935,925	SH	DFND	1	2,935,925	0	0
CHIMERIX INC	COM	16934W106	4,443	920,063	SH	DFND	1	920,063	0	0
CHINA AUTOMOTIVE SYSTEMS INC	COM	16936R105	120	19,314	SH	DFND	1	19,314	0	0
CHINA BIOLOGIC PRODUCTS HOLD	COM	G21515104	7,413	62,765	SH	DFND	1	62,765	0	0
CHINA CUSTOMER RELATIONS CEN	COM	G2118P102	42	11,412	SH	DFND	1	11,412	0	0
CHINA INDEX HDS-ADR	SPNSRD ADS A	16954W101	22	11,211	SH	DFND	1	10,675	0	536
CHINA JO-JO DRUGSTORES INC	COM NEW	16949A206	47	47,150	SH	DFND	1	47,150	0	0
CHINA NATURAL RESOURCES INC	COM	G2110U109	16	12,136	SH	DFND	1	12,136	0	0
CHINA SXT PHARMACEUTICALS IN	ORD SHS	G2161P108	35	106,568	SH	DFND	1	106,568	0	0
CHINA XD PLASTICS CO LTD	COM	16948F107	32	32,740	SH	DFND	1	32,740	0	0
CHINA XIANGTAI FOOD CO LTD	SHS	G21621100	28	30,160	SH	DFND	1	30,160	0	0
CHINDATA GROUP HOLDINGS-ADR	ADS	16955F107	393	16,437	SH	DFND	1	16,437	0	0
CHINOOK THERAPEUTICS INC	COM	16961L106	6,506	410,220	SH	DFND	1	410,220	0	0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	632,751	457,441	SH	DFND	1	456,308	0	1,133
CHOICE HOTELS INTL INC	COM	169905106	38,105	357,030	SH	DFND	1	350,887	0	6,143
CHOICEONE FINANCIAL SVCS INC	COM	170386106	2,834	91,999	SH	DFND	1	91,999	0	0
CHROMADEX CORP	COM NEW	171077407	3,150	656,425	SH	DFND	1	656,425	0	0
CHUBB LTD	COM	H1467J104	1,067,236	6,951,143	SH	DFND	1	6,933,184	0	17,959
CHUBB LTD	COM	H1467J104	0	2	SH	DFND	1 2	2	0	0
CHUNGHWA TELECOM LT-SPON ADR	SPON ADR NEW11	17133Q502	1,315	34,054	SH	DFND	1	32,600	0	1,454
CHURCH & DWIGHT CO INC	COM	171340102	403,496	4,635,913	SH	DFND	1	4,626,310	0	9,603
CHURCH & DWIGHT CO INC	COM	171340102	0	7	SH	DFND	1 2	7	0	0
CHURCHILL CAPITAL CORP IV-A	CL A	171439102	101	10,125	SH	DFND	1	10,125	0	0
CHURCHILL DOWNS INC	COM	171484108	116,797	599,608	SH	DFND	1	592,080	0	7,528
CHUY'S HOLDINGS INC	COM	171604101	7,813	294,944	SH	DFND	1	294,944	0	0
CI FINANCIAL CORP	COM	125491100	5,010	401,797	SH	DFND	1	401,797	0	0
CI FINANCIAL CORP	COM	125491100	5	415	SH	DFND	1 2	415	0	0
CIA ENERGETICA DE-SPON ADR	SP ADR N-V PFD	204409601	43	14,998	SH	DFND	1	6,434	0	8,564
CIA ENERGETICA DE-SPON ADR	SP ADR N-V PFD	204409601	1	370	SH	DFND	1 2	370	0	0
CIA SANEAMENTO BASICO DE-ADR	SPONSORED ADR	20441A102	253	29,479	SH	DFND	1	9,224	0	20,255
CIA SANEAMENTO BASICO DE-ADR	SPONSORED ADR	20441A102	1	131	SH	DFND	1 2	131	0	0
CIDARA THERAPEUTICS INC	COM	171757107	910	455,158	SH	DFND	1	455,158	0	0
CIDARA THERAPEUTICS INC	COM	171757107	1	578	SH	DFND	1 2	578	0	0
CIENA CORP	COM NEW	171779309	101,932	1,928,706	SH	DFND	1	1,896,220	0	32,486
CIGNA CORP	COM	125523100	1,112,901	5,360,768	SH	DFND	1	5,346,007	0	14,761
CIM COMMERCIAL TRUST CORP	COM NEW	125525584	1,650	115,892	SH	DFND	1	115,892	0	0
CIMAREX ENERGY CO	COM	171798101	54,506	1,453,129	SH	DFND	1	1,431,498	0	21,631
CIMAREX ENERGY CO	COM	171798101	0	7	SH	DFND	1 2	7	0	0

CIMPRESS PLC	SHS EURO	G2143T103	25,564	291,363	SH	DFND	1	291,363	0	0
CINCINNATI BELL INC	COM NEW	171871502	11,250	736,299	SH	DFND	1	736,299	0	0
CINCINNATI FINANCIAL CORP	COM	172062101	221,454	2,541,062	SH	DFND	1	2,534,907	0	6,155
CINEDIGM CORP - A	COM NEW	172406209	137	212,859	SH	DFND	1	212,859	0	0
CINEMARK HOLDINGS INC	COM	17243V102	47,667	2,737,960	SH	DFND	1	2,715,158	0	22,802
CINTAS CORP	COM	172908105	541,309	1,535,169	SH	DFND	1	1,528,314	0	6,855
CINTAS CORP	COM	172908105	12	36	SH	DFND	1 2	36	0	0
CIRCOR INTERNATIONAL INC	COM	17273K109	12,044	313,321	SH	DFND	1	313,150	0	171
CIRRUS LOGIC INC	COM	172755100	75,962	924,115	SH	DFND	1	911,826	0	12,289
CIRRUS LOGIC INC	COM	172755100	0	4	SH	DFND	1 2	4	0	0
CISCO SYSTEMS INC	COM	17275R102	3,007,757	67,378,407	SH	DFND	1	67,074,679	0	303,728
CISCO SYSTEMS INC	COM	17275R102	5	122	SH	DFND	1 2	122	0	0
CIT GROUP INC	COM NEW	125581801	53,185	1,481,494	SH	DFND	1	1,460,054	0	21,440
CITI TRENDS INC	COM	17306X102	7,934	159,716	SH	DFND	1	159,716	0	0
CITI TRENDS INC	COM	17306X102	0	6	SH	DFND	1 2	6	0	0
CITIGROUP INC	COM NEW	172967424	1,955,598	31,797,015	SH	DFND	1	31,713,073	0	83,942
CITIUS PHARMACEUTICALS INC	COM NEW	17322U207	147	144,949	SH	DFND	1	144,949	0	0
CITIZENS & NORTHERN CORP	COM	172922106	3,886	195,906	SH	DFND	1	195,906	0	0
CITIZENS COMMUNITY BANCORP I	COM	174903104	243	22,387	SH	DFND	1	22,387	0	0
CITIZENS FINANCIAL GROUP	COM	174610105	266,613	7,472,332	SH	DFND	1	7,455,736	0	16,596
CITIZENS HOLDING COMPANY	COM	174715102	1,160	55,406	SH	DFND	1	55,406	0	0
CITIZENS INC	CL A	174740100	3,986	695,651	SH	DFND	1	695,651	0	0
CITRIX SYSTEMS INC	COM	177376100	300,635	2,314,949	SH	DFND	1	2,310,049	0	4,900
CITRIX SYSTEMS INC	COM	177376100	6	52	SH	DFND	1 2	52	0	0
CITY HOLDING CO	COM	177835105	18,213	261,883	SH	DFND	1	261,883	0	0
CITY HOLDING CO	COM	177835105	0	4	SH	DFND	1 2	4	0	0
CITY OFFICE REIT INC	COM	178587101	8,387	858,447	SH	DFND	1	858,447	0	0
CIVISTA BANCSHARES INC	COM NO PAR	178867107	4,221	240,829	SH	DFND	1	240,829	0	0
CLARIVATE PLC	ORD SHS	G21810109	572	19,269	SH	DFND	1	19,269	0	0
CLARUS CORP	COM	18270P109	5,920	384,473	SH	DFND	1	384,473	0	0
CLEAN ENERGY FUELS CORP	COM	184499101	16,544	2,104,841	SH	DFND	1	2,104,841	0	0
CLEAN HARBORS INC	COM	184496107	45,379	596,310	SH	DFND	1	585,543	0	10,767
CLEANSARK INC	COM NEW	18452B209	4,403	151,596	SH	DFND	1	151,596	0	0
CLEANSARK INC	COM NEW	18452B209	0	3	SH	DFND	1 2	3	0	0
CLEAR CHANNEL OUTDOOR HOLDIN	COM	18453H106	5,944	3,602,522	SH	DFND	1	3,601,001	0	1,521
CLEARFIELD INC	COM	18482P103	4,225	170,952	SH	DFND	1	170,952	0	0
CLEARONE INC	COM	18506U104	256	113,064	SH	DFND	1	113,064	0	0
CLEARPOINT NEURO INC	COM	18507C103	1,406	88,507	SH	DFND	1	88,507	0	0
CLEARSIDE BIOMEDICAL INC	COM	185063104	893	326,195	SH	DFND	1	326,195	0	0
CLEARSIGN TECHNOLOGIES CORP	COM	185064102	493	168,383	SH	DFND	1	168,383	0	0
CLEARWATER PAPER CORP	COM	18538R103	9,033	239,289	SH	DFND	1	239,195	0	94
CLEARWATER PAPER CORP	COM	18538R103	0	24	SH	DFND	1 2	24	0	0
CLEARWAY ENERGY INC-A	CL A	18539C105	16,411	555,379	SH	DFND	1	555,019	0	360
CLEARWAY ENERGY INC-C	CL C	18539C204	39,821	1,247,152	SH	DFND	1	1,247,152	0	0
CLEVELAND BIOLABS INC	COM NEW	185860202	60	17,598	SH	DFND	1	17,598	0	0
CLEVELAND-CLIFFS INC	COM	185899101	85,317	5,859,730	SH	DFND	1	5,858,559	0	1,171
CLIPPER REALTY INC	COM	18885T306	1,404	199,282	SH	DFND	1	199,282	0	0
CLOROX COMPANY	COM	189054109	485,668	2,409,514	SH	DFND	1	2,404,321	0	5,193
CLOROX COMPANY	COM	189054109	1	5	SH	DFND	1 2	5	0	0
CLOUDERA INC	COM	18914U100	46,972	3,376,921	SH	DFND	1	3,376,921	0	0
CLOUDFLARE INC - CLASS A	CL A COM	18915M107	134,421	1,771,156	SH	DFND	1	1,771,156	0	0
CLOUDFLARE INC - CLASS A	CL A COM	18915M107	0	10	SH	DFND	1 2	10	0	0
CLOVIS ONCOLOGY INC	COM	189464100	6,484	1,350,865	SH	DFND	1	1,350,764	0	101
CMC MATERIALS INC	COM	12571T100	68,382	451,969	SH	DFND	1	445,803	0	6,166
CME GROUP INC	COM	12572Q105	1,045,698	5,757,930	SH	DFND	1	5,743,190	0	14,740
CMS ENERGY CORP	COM	125896100	303,646	4,988,942	SH	DFND	1	4,977,904	0	11,038
CNA FINANCIAL CORP	COM	126117100	11,339	291,057	SH	DFND	1	290,180	0	877

CNB FINANCIAL CORP/PA	COM	126128107	4,992	234,522	SH	DFND	1	234,522	0	0
CNO FINANCIAL GROUP INC	COM	12621E103	46,260	2,080,984	SH	DFND	1	2,051,508	0	29,476
CNX RESOURCES CORP	COM	12653C108	36,154	3,347,616	SH	DFND	1	3,300,001	0	47,615
COASTAL FINANCIAL CORP/WA	COM NEW	19046P209	2,580	122,867	SH	DFND	1	122,867	0	0
COCA-COLA CO/THE	COM	191216100	3,094,698	56,591,227	SH	DFND	1	56,433,440	0	157,787
COCA-COLA CONSOLIDATED INC	COM	191098102	21,138	79,388	SH	DFND	1	79,388	0	0
COCA-COLA CONSOLIDATED INC	COM	191098102	0	2	SH	DFND	1 2	2	0	0
COCA-COLA EUROPEAN PARTNERS	SHS	G25839104	42,167	852,991	SH	DFND	1	852,391	0	600
COCA-COLA EUROPEAN PARTNERS	SHS	G25839104	1	26	SH	DFND	1 2	26	0	0
COCRYSTAL PHARMA INC	COM	19188J300	451	331,720	SH	DFND	1	331,720	0	0
CODA OCTOPUS GROUP INC	COM NEW	19188U206	212	33,806	SH	DFND	1	33,806	0	0
CODEXIS INC	COM	192005106	18,965	868,771	SH	DFND	1	867,898	0	873
CO-DIAGNOSTICS INC	COM	189763105	3,637	391,077	SH	DFND	1	391,077	0	0
CO-DIAGNOSTICS INC	COM	189763105	0	20	SH	DFND	1 2	20	0	0
CODIAK BIOSCIENCES INC	COM	192010106	2,372	73,457	SH	DFND	1	73,457	0	0
CODORUS VALLEY BANCORP INC	COM	192025104	2,312	136,350	SH	DFND	1	136,350	0	0
COEUR MINING INC	COM NEW	192108504	38,311	3,701,618	SH	DFND	1	3,700,614	0	1,004
COFFEE HOLDING CO INC	COM	192176105	170	44,422	SH	DFND	1	44,422	0	0
COGENT BIOSCIENCES INC	COM	19240Q201	2,384	212,354	SH	DFND	1	212,354	0	0
COGENT COMMUNICATIONS HOLDIN	COM NEW	19239V302	42,570	710,846	SH	DFND	1	710,846	0	0
COGNEX CORP	COM	192422103	176,683	2,203,270	SH	DFND	1	2,166,019	0	37,251
COGNIZANT TECH SOLUTIONS-A	CL A	192446102	659,886	8,074,713	SH	DFND	1	8,036,122	0	38,591
COHBAR INC	COM	19249J109	552	412,581	SH	DFND	1	412,581	0	0
COHEN & STEERS INC	COM	19247A100	29,839	401,615	SH	DFND	1	401,615	0	0
COHEN & STEERS INC	COM	19247A100	1	17	SH	DFND	1 2	17	0	0
COHERENT INC	COM	192479103	45,027	300,141	SH	DFND	1	294,959	0	5,182
COHERUS BIOSCIENCES INC	COM	19249H103	17,162	987,470	SH	DFND	1	987,470	0	0
COHU INC	COM	192576106	24,843	650,695	SH	DFND	1	650,695	0	0
COHU INC	COM	192576106	3	90	SH	DFND	1 2	90	0	0
COLFAX CORP	COM	194014106	44,150	1,154,569	SH	DFND	1	1,132,858	0	21,711
COLGATE-PALMOLIVE CO	COM	194162103	1,173,177	13,750,795	SH	DFND	1	13,717,104	0	33,691
COLLECTORS UNIVERSE	COM NEW	19421R200	11,240	149,079	SH	DFND	1	149,079	0	0
COLLEGIUM PHARMACEUTICAL INC	COM	19459J104	10,529	525,688	SH	DFND	1	525,002	0	686
COLLIERS INTERNATIONAL GROUP	SUB VTG SHS	194693107	3,109	34,934	SH	DFND	1	34,934	0	0
COLONY BANKCORP	COM	19623P101	1,233	84,173	SH	DFND	1	84,173	0	0
COLONY CAPITAL INC	CL A COM	19626G108	43,159	8,972,934	SH	DFND	1	8,846,496	0	126,438
COLONY CREDIT REAL ESTATE IN	COM CL A	19625T101	9,079	1,210,663	SH	DFND	1	1,210,663	0	0
COLOR STAR TECHNOLOGY CO LTD	SHS NEW	G2287A100	49	70,094	SH	DFND	1	70,094	0	0
COLUMBIA BANKING SYSTEM INC	COM	197236102	40,049	1,115,582	SH	DFND	1	1,115,582	0	0
COLUMBIA FINANCIAL INC	COM	197641103	12,615	810,795	SH	DFND	1	810,795	0	0
COLUMBIA PROPERTY TRUST INC	COM NEW	198287203	30,581	2,132,599	SH	DFND	1	2,132,599	0	0
COLUMBIA SPORTSWEAR CO	COM	198516106	34,466	394,447	SH	DFND	1	387,991	0	6,456
COLUMBUS MCKINNON CORP/NY	COM	199333105	14,590	379,560	SH	DFND	1	379,560	0	0
COMCAST CORP-CLASS A	CL A	20030N101	3,736,539	71,492,740	SH	DFND	1	71,163,596	0	329,144
COMERICA INC	COM	200340107	136,586	2,448,975	SH	DFND	1	2,443,695	0	5,280
COMFORT SYSTEMS USA INC	COM	199908104	28,329	537,961	SH	DFND	1	537,669	0	292
COMFORT SYSTEMS USA INC	COM	199908104	0	18	SH	DFND	1 2	18	0	0
COMMERCE BANCSHARES INC	COM	200525103	92,369	1,405,922	SH	DFND	1	1,383,581	0	22,341
COMMERCIAL METALS CO	COM	201723103	39,532	1,924,679	SH	DFND	1	1,899,211	0	25,468
COMMERCIAL METALS CO	COM	201723103	1	62	SH	DFND	1 2	62	0	0
COMMERCIAL VEHICLE GROUP INC	COM	202608105	2,312	267,286	SH	DFND	1	267,286	0	0
COMMERCIAL VEHICLE GROUP INC	COM	202608105	1	168	SH	DFND	1 2	168	0	0
COMMSCOPE HOLDING CO INC	COM	20337X109	32,276	2,408,694	SH	DFND	1	2,406,227	0	2,467
COMMUNICATIONS SYSTEMS INC	COM	203900105	174	38,281	SH	DFND	1	38,281	0	0
COMMUNITY BANK SYSTEM INC	COM	203607106	48,931	785,298	SH	DFND	1	785,298	0	0
COMMUNITY BANKERS TRUST CORP	COM	203612106	2,500	370,407	SH	DFND	1	370,407	0	0
COMMUNITY FINANCIAL CORP/THE	COM	20368X101	2,000	75,536	SH	DFND	1	75,536	0	0

COMMUNITY HEALTH SYSTEMS INC	COM	203668108	10,881	1,464,552	SH	DFND	1	1,464,552	0	0
COMMUNITY HEALTH SYSTEMS INC	COM	203668108	4	617	SH	DFND	1 2	617	0	0
COMMUNITY HEALTHCARE TRUST I	COM	20369C106	19,925	422,965	SH	DFND	1	417,348	0	5,617
COMMUNITY TRUST BANCORP INC	COM	204149108	9,489	256,127	SH	DFND	1	256,127	0	0
COMMUNITY TRUST BANCORP INC	COM	204149108	0	4	SH	DFND	1 2	4	0	0
COMMVAULT SYSTEMS INC	COM	204166102	43,400	783,832	SH	DFND	1	773,824	0	10,008
COMPASS MINERALS INTERNATION	COM	20451N101	31,184	505,256	SH	DFND	1	497,836	0	7,420
COMPASS MINERALS INTERNATION	COM	20451N101	0	1	SH	DFND	1 2	1	0	0
COMPASS PATHWAYS PLC	SPONSORED ADS	20451W101	290	6,101	SH	DFND	1	6,101	0	0
COMPUGEN LTD	ORD	M25722105	700	57,820	SH	DFND	1	57,820	0	0
COMPUTER PROGRAMS & SYSTEMS	COM	205306103	5,336	198,821	SH	DFND	1	198,821	0	0
COMPUTER PROGRAMS & SYSTEMS	COM	205306103	1	40	SH	DFND	1 2	40	0	0
COMPUTER TASK GROUP INC	COM	205477102	485	79,381	SH	DFND	1	79,381	0	0
COMPX INTERNATIONAL INC	CL A	20563P101	161	11,346	SH	DFND	1	11,346	0	0
COMSCORE INC	COM	20564W105	2,364	950,062	SH	DFND	1	950,062	0	0
COMSCORE INC	COM	20564W105	0	192	SH	DFND	1 2	192	0	0
COMSTOCK MINING INC	COM NEW	205750300	77	74,134	SH	DFND	1	74,134	0	0
COMSTOCK RESOURCES INC	COM	205768302	2,561	586,241	SH	DFND	1	586,241	0	0
COMTECH TELECOMMUNICATIONS	COM NEW	205826209	7,898	381,777	SH	DFND	1	381,728	0	49
CONAGRA BRANDS INC	COM	205887102	295,780	8,177,381	SH	DFND	1	8,157,540	0	19,841
CONCENTRIX CORP	COM	20602D101	56,753	574,974	SH	DFND	1	566,241	0	8,733
CONCERT PHARMACEUTICALS INC	COM	206022105	4,820	381,367	SH	DFND	1	381,367	0	0
CONCHO RESOURCES INC	COM	20605P101	185,768	3,191,906	SH	DFND	1	3,184,324	0	7,582
CONCRETE PUMPING HOLDINGS IN	COM	206704108	1,595	416,594	SH	DFND	1	415,784	0	810
CONDOR HOSPITALITY TRUST INC	COM NEW	20676Y403	49	12,539	SH	DFND	1	12,539	0	0
CONDOR HOSPITALITY TRUST INC	COM NEW	20676Y403	9	2,501	SH	DFND	1 2	2,501	0	0
CONDUENT INC	COM	206787103	12,473	2,598,688	SH	DFND	1	2,596,217	0	2,471
CONDUENT INC	COM	206787103	0	180	SH	DFND	1 2	180	0	0
CONFORMIS INC	COM	20717E101	466	706,287	SH	DFND	1	706,287	0	0
CONIFER HOLDINGS INC	COM	20731J102	54	16,708	SH	DFND	1	16,708	0	0
CONMED CORP	COM	207410101	45,834	409,233	SH	DFND	1	409,233	0	0
CONNECTONE BANCORP INC	COM	20786W107	10,913	551,472	SH	DFND	1	551,472	0	0
CONN'S INC	COM	208242107	3,274	280,103	SH	DFND	1	280,103	0	0
CONOCOPHILLIPS	COM	20825C104	651,120	16,326,876	SH	DFND	1	16,285,366	0	41,510
CONSOL ENERGY INC	COM	20854L108	2,869	398,022	SH	DFND	1	398,022	0	0
CONSOLIDATED COMMUNICATIONS	COM	209034107	6,192	1,266,426	SH	DFND	1	1,266,426	0	0
CONSOLIDATED EDISON INC	COM	209115104	429,259	5,953,961	SH	DFND	1	5,922,111	0	31,850
CONSOLIDATED WATER CO-ORD SH	ORD	G23773107	1,386	115,096	SH	DFND	1	115,096	0	0
CONSTELLATION BRANDS INC-A	CL A	21036P108	521,805	2,389,185	SH	DFND	1	2,382,611	0	6,574
CONSTELLATION BRANDS INC-A	CL A	21036P108	0	2	SH	DFND	1 2	2	0	0
CONSTELLATION PHARMACEUTICAL	COM	210373106	14,348	498,208	SH	DFND	1	498,208	0	0
CONSTRUCTION PARTNERS INC-A	COM CL A	21044C107	13,418	460,973	SH	DFND	1	460,668	0	305
CONSUMER PORTFOLIO SERVICES	COM	210502100	456	107,754	SH	DFND	1	107,754	0	0
CONTAINER STORE GROUP INC/TH	COM	210751103	2,717	284,820	SH	DFND	1	284,820	0	0
CONTAINER STORE GROUP INC/TH	COM	210751103	0	24	SH	DFND	1 2	24	0	0
CONTANGO OIL & GAS	COM NEW	21075N204	3,488	1,523,355	SH	DFND	1	1,523,355	0	0
CONTEXTLOGIC INC - A	COM CL A	21077C107	6,102	334,548	SH	DFND	1	334,548	0	0
CONTINENTAL RESOURCES INC/OK	COM	212015101	12,286	753,779	SH	DFND	1	753,779	0	0
CONTINENTAL RESOURCES INC/OK	COM	212015101	2	163	SH	DFND	1 2	163	0	0
CONTRAFECT CORP	COM NEW	212326300	1,678	332,451	SH	DFND	1	332,451	0	0
CONX CORP	UNIT 10/30/2027	212873202	141	13,500	SH	DFND	1	13,500	0	0
COOPER COS INC/THE	COM NEW	216648402	287,570	793,653	SH	DFND	1	791,762	0	1,891
COOPER TIRE & RUBBER	COM	216831107	30,114	743,572	SH	DFND	1	743,572	0	0
COOPER TIRE & RUBBER	COM	216831107	2	50	SH	DFND	1 2	50	0	0
COOPER-STANDARD HOLDING	COM	21676P103	9,150	263,928	SH	DFND	1	263,510	0	418
COOPER-STANDARD HOLDING	COM	21676P103	0	1	SH	DFND	1 2	1	0	0
COPA HOLDINGS SA-CLASS A	CL A	P31076105	29,561	382,772	SH	DFND	1	382,772	0	0

COPART INC	COM	217204106	450,774	3,551,073	SH	DFND	1	3,535,196	0	15,877
CORBUS PHARMACEUTICALS HOLDI	COM	21833P103	1,748	1,398,790	SH	DFND	1	1,398,790	0	0
CORCEPT THERAPEUTICS INC	COM	218352102	43,092	1,647,261	SH	DFND	1	1,647,261	0	0
CORCEPT THERAPEUTICS INC	COM	218352102	1	62	SH	DFND	1 2	62	0	0
CORE LABORATORIES N.V.	COM	N22717107	8,930	336,884	SH	DFND	1	336,884	0	0
CORE MOLDING TECHNOLOGIES IN	COM	218683100	614	43,672	SH	DFND	1	43,672	0	0
CORECIVIC INC	COM	21871N101	11,505	1,756,563	SH	DFND	1	1,726,404	0	30,159
CORELOGIC INC	COM	21871D103	81,823	1,058,241	SH	DFND	1	1,041,754	0	16,487
CORE-MARK HOLDING CO INC	COM	218681104	21,213	722,299	SH	DFND	1	722,299	0	0
COREENERGY INFRASTRUCTURE TRU	COM NEW	21870U502	1,421	207,468	SH	DFND	1	207,468	0	0
COREPOINT LODGING INC	COM	21872L104	5,512	801,177	SH	DFND	1	789,812	0	11,365
CORESITE REALTY CORP	COM	21870Q105	87,399	697,634	SH	DFND	1	678,315	0	19,319
CORMEDIX INC	COM	21900C308	3,415	459,743	SH	DFND	1	459,743	0	0
CORNERSTONE BUILDING BRANDS	COM	21925D109	6,486	698,965	SH	DFND	1	698,965	0	0
CORNERSTONE ONDEMAND INC	COM	21925Y103	44,180	1,003,187	SH	DFND	1	1,003,187	0	0
CORNING INC	COM	219350105	457,937	12,748,980	SH	DFND	1	12,718,107	0	30,873
CORNING INC	COM	219350105	1	35	SH	DFND	1 2	35	0	0
CORPORATE OFFICE PROPERTIES	SH BEN INT	22002T108	43,425	1,665,083	SH	DFND	1	1,641,289	0	23,794
CORSAIR GAMING INC	COM	22041X102	10,589	292,378	SH	DFND	1	292,378	0	0
CORTEVA INC	COM	22052L104	486,133	12,586,336	SH	DFND	1	12,556,549	0	29,787
CORTEVA INC	COM	22052L104	2	76	SH	DFND	1 2	76	0	0
CORTEXME INC	COM	22053A107	6,554	235,948	SH	DFND	1	235,948	0	0
CORVEL CORP	COM	221006109	20,055	189,201	SH	DFND	1	189,201	0	0
CORVUS GOLD INC	COM	221013105	45	19,001	SH	DFND	1	19,001	0	0
CORVUS PHARMACEUTICALS INC	COM	221015100	393	110,660	SH	DFND	1	110,660	0	0
COSAN LTD-CLASS A SHARES	SHS A	G25343107	187	10,153	SH	DFND	1	10,153	0	0
COSTAMARE INC	SHS	Y1771G102	3,545	428,159	SH	DFND	1	427,645	0	514
COSTAR GROUP INC	COM	22160N109	414,177	448,689	SH	DFND	1	448,634	0	55
COSTCO WHOLESALE CORP	COM	22160K105	2,497,411	6,646,725	SH	DFND	1	6,614,952	0	31,773
COSTCO WHOLESALE CORP	COM	22160K105	0	1	SH	DFND	1 2	1	0	0
COTY INC-CL A	COM CL A	222070203	40,023	5,701,381	SH	DFND	1	5,641,430	0	59,951
COUNTY BANCORP INC	COM	221907108	1,645	74,509	SH	DFND	1	74,509	0	0
COUPA SOFTWARE INC	COM	22266L106	267,058	788,973	SH	DFND	1	788,806	0	167
COUSINS PROPERTIES INC	COM NEW	222795502	73,380	2,190,453	SH	DFND	1	2,158,817	0	31,636
COVANTA HOLDING CORP	COM	22282E102	22,897	1,743,901	SH	DFND	1	1,743,901	0	0
COVENANT LOGISTICS GROUP INC	CL A	22284P105	2,525	170,517	SH	DFND	1	170,517	0	0
COVETRUS INC	COM	22304C100	48,419	1,684,726	SH	DFND	1	1,684,575	0	151
COWEN INC - A	CL A NEW	223622606	11,123	428,001	SH	DFND	1	427,708	0	293
CPI AEROSTRUCTURES INC	COM NEW	125919308	267	69,739	SH	DFND	1	69,739	0	0
CPS TECHNOLOGIES CORP	COM	12619F104	115	41,373	SH	DFND	1	41,373	0	0
CRA INTERNATIONAL INC	COM	12618T105	6,499	127,616	SH	DFND	1	127,616	0	0
CRACKER BARREL OLD COUNTRY	COM	22410J106	49,769	377,270	SH	DFND	1	372,092	0	5,178
CRANE CO	COM	224399105	46,937	604,397	SH	DFND	1	593,923	0	10,474
CRANE CO	COM	224399105	0	2	SH	DFND	1 2	2	0	0
CRAWFORD & CO -CL B	CL B	224633107	664	92,338	SH	DFND	1	92,338	0	0
CRAWFORD & COMPANY -CL A	CL A	224633206	1,491	201,795	SH	DFND	1	201,795	0	0
CREATIVE REALITIES INC	COM NEW	22530J200	35	27,236	SH	DFND	1	27,236	0	0
CREDICORP LTD	COM	G2519Y108	42,364	260,008	SH	DFND	1	259,832	0	176
CREDIT ACCEPTANCE CORP	COM	225310101	49,652	143,446	SH	DFND	1	143,446	0	0
CREDIT SUISSE GROUP-SPON ADR	SPONSORED ADR	225401108	2,623	204,940	SH	DFND	1	203,636	0	1,304
CREDIT SUISSE GROUP-SPON ADR	SPONSORED ADR	225401108	11	923	SH	DFND	1 2	923	0	0
CREE INC	COM	225447101	151,454	1,430,169	SH	DFND	1	1,406,722	0	23,447
CRESCENT POINT ENERGY CORP	COM	22576C101	224	96,047	SH	DFND	1	96,047	0	0
CRESUD S.A.-SPONS ADR	SPONSORED ADR	226406106	148	30,933	SH	DFND	1	30,933	0	0
CREXENDO INC	COM	226552107	82	11,959	SH	DFND	1	11,959	0	0
CRH PLC-SPONSORED ADR	ADR	12626K203	12,769	299,889	SH	DFND	1	298,907	0	982
CRINETICS PHARMACEUTICALS IN	COM	22663K107	4,536	321,501	SH	DFND	1	321,501	0	0

CRISPR THERAPEUTICS AG	NAMEN AKT	H17182108	8,038	52,500	SH	DFND	1	52,500	0	0
CRITEO SA-SPON ADR	SPONS ADS	226718104	878	42,839	SH	DFND	1	42,839	0	0
CRITEO SA-SPON ADR	SPONS ADS	226718104	9	482	SH	DFND	1 2	482	0	0
CROCS INC	COM	227046109	70,024	1,117,533	SH	DFND	1	1,117,533	0	0
CROCS INC	COM	227046109	4	79	SH	DFND	1 2	79	0	0
CRONOS GROUP INC	COM	22717L101	2,091	301,154	SH	DFND	1	301,154	0	0
CROSS COUNTRY HEALTHCARE INC	COM	227483104	4,675	527,137	SH	DFND	1	527,137	0	0
CROSS COUNTRY HEALTHCARE INC	COM	227483104	0	5	SH	DFND	1 2	5	0	0
CROSSFIRST BANKSHARES INC	COM	22766M109	7,778	723,606	SH	DFND	1	723,606	0	0
CROWDSTRIKE HOLDINGS INC - A	CL A	22788C105	447,945	2,116,832	SH	DFND	1	2,116,552	0	280
CROWDSTRIKE HOLDINGS INC - A	CL A	22788C105	5	27	SH	DFND	1 2	27	0	0
CROWN CASTLE INTL CORP	COM	22822V101	1,203,382	7,575,219	SH	DFND	1	7,534,438	0	40,781
CROWN CRAFTS INC	COM	228309100	134	18,794	SH	DFND	1	18,794	0	0
CROWN HOLDINGS INC	COM	228368106	152,049	1,519,494	SH	DFND	1	1,519,494	0	0
CROWN HOLDINGS INC	COM	228368106	1	12	SH	DFND	1 2	12	0	0
CRYOLIFE INC	COM	228903100	13,012	551,158	SH	DFND	1	551,158	0	0
CRYOPORT INC	COM PAR \$0.001	229050307	25,502	581,193	SH	DFND	1	580,880	0	313
CRYOPORT INC	COM PAR \$0.001	229050307	0	5	SH	DFND	1 2	5	0	0
CSG SYSTEMS INTL INC	COM	126349109	23,486	521,112	SH	DFND	1	521,112	0	0
CSG SYSTEMS INTL INC	COM	126349109	0	7	SH	DFND	1 2	7	0	0
CSI COMPRESSCO LP	COM UNIT	12637A103	116	109,883	SH	DFND	1	109,883	0	0
CSP INC	COM	126389105	80	10,365	SH	DFND	1	10,365	0	0
CSW INDUSTRIALS INC	COM	126402106	24,148	215,787	SH	DFND	1	215,787	0	0
CSX CORP	COM	126408103	1,082,860	11,959,422	SH	DFND	1	11,903,826	0	55,596
CSX CORP	COM	126408103	2	25	SH	DFND	1 2	25	0	0
CTI BIOPHARMA CORP	COM	12648L601	1,388	431,081	SH	DFND	1	431,081	0	0
CTO REALTY GROWTH INC	COM	22948Q101	3,825	90,738	SH	DFND	1	90,738	0	0
CTS CORP	COM	126501105	16,206	472,093	SH	DFND	1	472,093	0	0
CUBESMART	COM	229663109	101,279	3,013,374	SH	DFND	1	2,964,381	0	48,993
CUBIC CORP	COM	229669106	29,357	473,206	SH	DFND	1	472,908	0	298
CUE BIOPHARMA INC	COM	22978P106	5,387	430,663	SH	DFND	1	430,663	0	0
CULLEN/FROST BANKERS INC	COM	229899109	56,237	644,703	SH	DFND	1	632,845	0	11,858
CULP INC	COM	230215105	1,207	76,088	SH	DFND	1	76,088	0	0
CUMBERLAND PHARMACEUTICALS	COM	230770109	151	51,493	SH	DFND	1	51,493	0	0
CUMMINS INC	COM	231021106	611,459	2,697,472	SH	DFND	1	2,691,292	0	6,180
CUMMINS INC	COM	231021106	1	6	SH	DFND	1 2	6	0	0
CUMULUS MEDIA INC-CL A	COM CL A	231082801	1,247	143,090	SH	DFND	1	143,090	0	0
CUREVAC NV	COM	N2451R105	10,533	129,931	SH	DFND	1	129,931	0	0
CURIOSITYSTREAM INC	COM CL A	23130Q107	1,947	139,588	SH	DFND	1	139,588	0	0
CURIS INC	COM NEW	231269200	3,569	435,813	SH	DFND	1	435,813	0	0
CURO GROUP HOLDINGS CORP	COM	23131L107	3,373	235,415	SH	DFND	1	235,415	0	0
CURTISS-WRIGHT CORP	COM	231561101	73,786	634,177	SH	DFND	1	625,377	0	8,800
CURTISS-WRIGHT CORP	COM	231561101	0	5	SH	DFND	1 2	5	0	0
CUSHMAN & WAKEFIELD PLC	SHS	G2717B108	28,020	1,889,459	SH	DFND	1	1,889,459	0	0
CUSTOMERS BANCORP INC	COM	23204G100	8,003	440,252	SH	DFND	1	440,252	0	0
CUTERA INC	COM	232109108	6,270	260,078	SH	DFND	1	260,078	0	0
CVB FINANCIAL CORP	COM	126600105	38,980	1,998,977	SH	DFND	1	1,998,977	0	0
CVB FINANCIAL CORP	COM	126600105	0	3	SH	DFND	1 2	3	0	0
CVD EQUIPMENT CORP	COM	126601103	149	41,220	SH	DFND	1	41,220	0	0
CVR ENERGY INC	COM	12662P108	6,293	422,397	SH	DFND	1	422,397	0	0
CVS HEALTH CORP	COM	126650100	1,364,394	20,028,888	SH	DFND	1	19,975,900	0	52,988
CYBERARK SOFTWARE LTD/ISRAEL	SHS	M2682V108	29,979	186,083	SH	DFND	1	186,083	0	0
CYBEROPTICS CORP	COM	232517102	2,483	109,461	SH	DFND	1	109,461	0	0
CYBEROPTICS CORP	COM	232517102	0	18	SH	DFND	1 2	18	0	0
CYCLERION THERAPEUTICS INC	COM	23255M105	1,327	433,862	SH	DFND	1	433,862	0	0
CYMABAY THERAPEUTICS INC	COM	23257D103	5,967	1,039,565	SH	DFND	1	1,038,655	0	910
CYREN LTD	SHS	M26895108	13	13,132	SH	DFND	1	13,132	0	0

CYRUSONE INC	COM	23283R100	132,207	1,807,354	SH	DFND	1	1,751,253	0	56,101
CYTOKINETICS INC	COM NEW	23282W605	21,934	1,055,561	SH	DFND	1	1,055,561	0	0
CYTOMX THERAPEUTICS INC	COM	23284F105	4,966	758,246	SH	DFND	1	758,246	0	0
CYTOMX THERAPEUTICS INC	COM	23284F105	0	68	SH	DFND	1 2	68	0	0
CYTOSORBENTS CORP	COM NEW	23283X206	4,530	568,407	SH	DFND	1	568,407	0	0
DADA NEXUS LTD-ADR	ADS	23344D108	493	13,532	SH	DFND	1	13,532	0	0
DAILY JOURNAL CORP	COM	233912104	6,808	16,852	SH	DFND	1	16,852	0	0
DAKTRONICS INC	COM	234264109	2,689	574,695	SH	DFND	1	574,695	0	0
DAKTRONICS INC	COM	234264109	3	659	SH	DFND	1 2	659	0	0
DANA INC	COM	235825205	42,412	2,172,748	SH	DFND	1	2,142,108	0	30,640
DANAHER CORP	COM	235851102	2,147,722	9,694,496	SH	DFND	1	9,668,855	0	25,641
DAQO NEW ENERGY CORP-ADR	SPNSRD ADS NEW	23703Q203	598	10,428	SH	DFND	1	10,428	0	0
DAQO NEW ENERGY CORP-ADR	SPNSRD ADS NEW	23703Q203	0	2	SH	DFND	1 2	2	0	0
DARDEN RESTAURANTS INC	COM	237194105	253,258	2,131,331	SH	DFND	1	2,125,832	0	5,499
DARE BIOSCIENCE INC	COM	23666P101	282	211,042	SH	DFND	1	211,042	0	0
DARIOHEALTH CORP	COM NEW	23725P209	623	43,660	SH	DFND	1	43,660	0	0
DARLING INGREDIENTS INC	COM	237266101	139,318	2,415,370	SH	DFND	1	2,380,806	0	34,564
DASEKE INC	COM	23753F107	4,458	767,440	SH	DFND	1	767,440	0	0
DASEKE INC	COM	23753F107	0	45	SH	DFND	1 2	45	0	0
DATA I/O CORP	COM	237690102	166	40,438	SH	DFND	1	40,438	0	0
DATADOG INC - CLASS A	CL A COM	23804L103	205,992	2,094,691	SH	DFND	1	2,094,529	0	162
DATASEA INC	COM NEW	238116206	20	10,484	SH	DFND	1	10,484	0	0
DATTO HOLDING CORP	COM	23821D100	7,315	270,954	SH	DFND	1	270,954	0	0
DAVE & BUSTER'S ENTERTAINMEN	COM	238337109	21,026	700,415	SH	DFND	1	700,415	0	0
DAVIDSTEA INC	COM	238661102	52	21,923	SH	DFND	1	21,923	0	0
DAVITA INC	COM	23918K108	166,077	1,417,039	SH	DFND	1	1,414,161	0	2,878
DAVITA INC	COM	23918K108	4	41	SH	DFND	1 2	41	0	0
DAWSON GEOPHYSICAL CO	COM	239360100	298	140,783	SH	DFND	1	140,783	0	0
DECIPHERA PHARMACEUTICALS IN	COM	24344T101	37,257	652,839	SH	DFND	1	652,839	0	0
DECKERS OUTDOOR CORP	COM	243537107	128,836	449,251	SH	DFND	1	443,334	0	5,917
DECKERS OUTDOOR CORP	COM	243537107	0	1	SH	DFND	1 2	1	0	0
DEERE & CO	COM	244199105	1,231,045	4,588,199	SH	DFND	1	4,575,779	0	12,420
DEERE & CO	COM	244199105	2	9	SH	DFND	1 2	9	0	0
DEL TACO RESTAURANTS INC	COM	245496104	5,162	569,769	SH	DFND	1	568,372	0	1,397
DEL TACO RESTAURANTS INC	COM	245496104	0	7	SH	DFND	1 2	7	0	0
DELCATH SYSTEMS INC	COM NEW	24661P807	476	26,571	SH	DFND	1	26,571	0	0
DELEK US HOLDINGS INC	COM	24665A103	14,649	911,623	SH	DFND	1	911,623	0	0
DELL TECHNOLOGIES -C	CL C	24703L202	157,104	2,147,181	SH	DFND	1	2,146,788	0	393
DELL TECHNOLOGIES -C	CL C	24703L202	5	78	SH	DFND	1 2	78	0	0
DELTA AIR LINES INC	COM NEW	247361702	416,991	10,388,900	SH	DFND	1	10,364,119	0	24,781
DELTA APPAREL INC	COM	247368103	901	44,912	SH	DFND	1	44,912	0	0
DELUXE CORP	COM	248019101	19,381	663,765	SH	DFND	1	663,765	0	0
DELUXE CORP	COM	248019101	0	24	SH	DFND	1 2	24	0	0
DENALI THERAPEUTICS INC	COM	24823R105	96,734	1,154,902	SH	DFND	1	1,154,902	0	0
DENBURY INC	COM	24790A101	7,146	278,173	SH	DFND	1	278,173	0	0
DENNY'S CORP	COM	24869P104	13,874	945,107	SH	DFND	1	945,107	0	0
DENTSPLY SIRONA INC	COM	24906P109	196,167	3,755,379	SH	DFND	1	3,746,863	0	8,516
DERMTECH INC	COM	24984K105	5,321	164,042	SH	DFND	1	164,042	0	0
DESCARTES SYSTEMS GRP/THE	COM	249906108	5,067	86,653	SH	DFND	1	86,653	0	0
DESIGNER BRANDS INC-CLASS A	CL A	250565108	6,563	857,914	SH	DFND	1	857,914	0	0
DESIGNER BRANDS INC-CLASS A	CL A	250565108	0	41	SH	DFND	1 2	41	0	0
DESKTOP METAL INC-CW24	*W EXP 03/31/202	25058X113	66	15,000	SH	DFND	1	15,000	0	0
DEVON ENERGY CORP	COM	25179M103	113,521	7,190,924	SH	DFND	1	7,175,997	0	14,927
DEVON ENERGY CORP	COM	25179M103	0	43	SH	DFND	1 2	43	0	0
DEXCOM INC	COM	252131107	551,223	1,494,831	SH	DFND	1	1,487,865	0	6,966
DFP HEALTHCARE ACQUISIT-CL A	COM CL A	23343Q100	113	10,327	SH	DFND	1	10,327	0	0
DHI GROUP INC	COM	23331S100	1,647	742,249	SH	DFND	1	742,249	0	0

DHT HOLDINGS INC	SHS NEW	Y2065G121	5,770	1,103,381	SH	DFND	1	1,103,381	0	0
DIAGEO PLC-SPONSORED ADR	SPON ADR NEW	25243Q205	3,366	21,198	SH	DFND	1	21,198	0	0
DIAGEO PLC-SPONSORED ADR	SPON ADR NEW	25243Q205	0	2	SH	DFND	1 2	2	0	0
DIAMEDICA THERAPEUTICS INC	COM NEW	25253X207	1,051	103,699	SH	DFND	1	103,699	0	0
DIAMOND HILL INVESTMENT GRP	COM NEW	25264R207	7,094	47,527	SH	DFND	1	47,527	0	0
DIAMOND HILL INVESTMENT GRP	COM NEW	25264R207	0	6	SH	DFND	1 2	6	0	0
DIAMOND S SHIPPING INC	COM	Y20676105	2,707	406,551	SH	DFND	1	406,551	0	0
DIAMONDBACK ENERGY INC	COM	25278X109	136,669	2,828,092	SH	DFND	1	2,822,092	0	6,000
DIAMONDROCK HOSPITALITY CO	COM	252784301	29,657	3,594,903	SH	DFND	1	3,544,541	0	50,362
DICERNA PHARMACEUTICALS INC	COM	253031108	22,753	1,032,838	SH	DFND	1	1,032,838	0	0
DICK'S SPORTING GOODS INC	COM	253393102	55,672	990,441	SH	DFND	1	976,504	0	13,937
DICK'S SPORTING GOODS INC	COM	253393102	2	39	SH	DFND	1 2	39	0	0
DIEBOLD NIXDORF INC	COM	253651103	11,466	1,075,696	SH	DFND	1	1,075,496	0	200
DIFFUSION PHARMACEUTICALS IN	COM PAR	253748305	203	255,687	SH	DFND	1	255,687	0	0
DIGI INTERNATIONAL INC	COM	253798102	8,690	459,837	SH	DFND	1	459,837	0	0
DIGIMARC CORP	COM	25381B101	8,947	189,405	SH	DFND	1	189,405	0	0
DIGITAL ALLY INC	COM NEW	25382P208	309	132,261	SH	DFND	1	132,261	0	0
DIGITAL MEDIA SOLUTIONS-A	COM CL A	25401G106	2,074	172,330	SH	DFND	1	172,330	0	0
DIGITAL REALTY TRUST INC	COM	253868103	667,369	4,795,243	SH	DFND	1	4,713,081	0	82,162
DIGITAL TURBINE INC	COM NEW	25400W102	77,724	1,374,191	SH	DFND	1	1,373,872	0	319
DIGITAL TURBINE INC	COM NEW	25400W102	6	120	SH	DFND	1 2	120	0	0
DILLARDS INC-CL A	CL A	254067101	7,169	113,712	SH	DFND	1	113,712	0	0
DILLARDS INC-CL A	CL A	254067101	0	2	SH	DFND	1 2	2	0	0
DIME COMMUNITY BANCSHARES	COM	253922108	7,244	459,379	SH	DFND	1	459,379	0	0
DINE BRANDS GLOBAL INC	COM	254423106	13,958	240,664	SH	DFND	1	240,664	0	0
DINE BRANDS GLOBAL INC	COM	254423106	0	5	SH	DFND	1 2	5	0	0
DIODES INC	COM	254543101	51,872	735,778	SH	DFND	1	735,778	0	0
DIRTT ENVIRONMENTAL SOLUTION	COM	25490H106	59	24,184	SH	DFND	1	24,184	0	0
DISCOVER FINANCIAL SERVICES	COM	254709108	452,784	5,014,400	SH	DFND	1	5,002,468	0	11,932
DISCOVER FINANCIAL SERVICES	COM	254709108	0	5	SH	DFND	1 2	5	0	0
DISCOVERY INC - A	COM SER A	25470F104	89,047	2,966,090	SH	DFND	1	2,961,088	0	5,002
DISCOVERY INC - A	COM SER A	25470F104	6	228	SH	DFND	1 2	228	0	0
DISCOVERY INC-C	COM SER C	25470F302	133,843	5,122,144	SH	DFND	1	5,108,575	0	13,569
DISH NETWORK CORP-A	CL A	25470M109	146,974	4,554,929	SH	DFND	1	4,545,181	0	9,748
DISH NETWORK CORP-A	CL A	25470M109	11	344	SH	DFND	1 2	344	0	0
DIVERSIFIED HEALTHCARE TRUST	COM SH BEN INT	25525P107	19,855	4,819,196	SH	DFND	1	4,758,398	0	60,798
DIXIE GROUP INC	CL A	255519100	164	64,388	SH	DFND	1	64,388	0	0
DLH HOLDINGS CORP	COM	23335Q100	199	21,450	SH	DFND	1	21,450	0	0
DMC GLOBAL INC	COM	23291C103	9,789	226,345	SH	DFND	1	226,345	0	0
DOCEBO INC	COM	25609L105	1,506	23,144	SH	DFND	1	23,144	0	0
DOCUMENT SECURITY SYSTEMS	COM NEW	25614T309	77	12,476	SH	DFND	1	12,476	0	0
DOCUSIGN INC	COM	256163106	488,076	2,198,136	SH	DFND	1	2,191,939	0	6,197
DOCUSIGN INC	COM	256163106	1	6	SH	DFND	1 2	6	0	0
DOLBY LABORATORIES INC-CL A	COM CL A	25659T107	80,484	828,631	SH	DFND	1	828,631	0	0
DOLLAR GENERAL CORP	COM	256677105	788,683	3,760,342	SH	DFND	1	3,750,569	0	9,773
DOLLAR GENERAL CORP	COM	256677105	1	6	SH	DFND	1 2	6	0	0
DOLLAR TREE INC	COM	256746108	433,865	4,025,691	SH	DFND	1	4,009,072	0	16,619
DOLLAR TREE INC	COM	256746108	3	29	SH	DFND	1 2	29	0	0
DOMINION ENERGY INC	COM	25746U109	871,756	11,618,278	SH	DFND	1	11,585,902	0	32,376
DOMINION ENERGY INC	COM	25746U109	0	13	SH	DFND	1 2	13	0	0
DOMINO'S PIZZA INC	COM	25754A201	264,744	691,321	SH	DFND	1	689,727	0	1,594
DOMINO'S PIZZA INC	COM	25754A201	0	1	SH	DFND	1 2	1	0	0
DOMO INC - CLASS B	COM CL B	257554105	28,779	451,304	SH	DFND	1	451,304	0	0
DOMO INC - CLASS B	COM CL B	257554105	5	93	SH	DFND	1 2	93	0	0
DOMTAR CORP	COM NEW	257559203	25,686	811,584	SH	DFND	1	799,877	0	11,707
DONALDSON CO INC	COM	257651109	86,914	1,555,373	SH	DFND	1	1,528,614	0	26,759
DONEGAL GROUP INC-CL A	CL A	257701201	3,133	222,702	SH	DFND	1	222,702	0	0

DONNELLEY FINANCIAL SOLUTION	COM	25787G100	7,461	439,689	SH	DFND	1	439,689	0	0
DONNELLEY FINANCIAL SOLUTION	COM	25787G100	0	35	SH	DFND	1 2	35	0	0
DOORDASH INC - A	CL A	25809K105	35,974	252,012	SH	DFND	1	252,012	0	0
DORCHESTER MINERALS LP	COM UNIT	25820R105	236	21,696	SH	DFND	1	21,696	0	0
DORIAN LPG LTD	SHS USD	Y2106R110	6,411	525,964	SH	DFND	1	525,964	0	0
DORMAN PRODUCTS INC	COM	258278100	38,180	439,765	SH	DFND	1	439,765	0	0
DORMAN PRODUCTS INC	COM	258278100	1	23	SH	DFND	1 2	23	0	0
DOUGLAS DYNAMICS INC	COM	25960R105	14,180	331,542	SH	DFND	1	331,231	0	311
DOUGLAS EMMETT INC	COM	25960P109	70,304	2,409,343	SH	DFND	1	2,374,381	0	34,962
DOUYU INTERNATIONAL HOLD-ADR	SPONSORED ADS	25985W105	3,511	320,054	SH	DFND	1	320,054	0	0
DOVER CORP	COM	260003108	297,649	2,363,647	SH	DFND	1	2,357,287	0	6,360
DOVER CORP	COM	260003108	1	8	SH	DFND	1 2	8	0	0
DOVER MOTORSPORTS INC	COM	260174107	73	32,258	SH	DFND	1	32,258	0	0
DOW INC	COM	260557103	611,176	11,043,285	SH	DFND	1	11,013,143	0	30,142
DPW HOLDINGS INC	COM	26140E600	252	57,948	SH	DFND	1	57,948	0	0
DR HORTON INC	COM	23331A109	427,990	6,224,041	SH	DFND	1	6,210,116	0	13,925
DR HORTON INC	COM	23331A109	4	71	SH	DFND	1 2	71	0	0
DR. REDDY'S LABORATORIES-ADR	ADR	256135203	2,113	30,143	SH	DFND	1	29,770	0	373
DRAFTKINGS INC - CL A	COM CL A	26142R104	122,433	2,632,031	SH	DFND	1	2,632,031	0	0
DRAFTKINGS INC - CL A	COM CL A	26142R104	0	16	SH	DFND	1 2	16	0	0
DRIL-QUIP INC	COM	262037104	15,001	506,462	SH	DFND	1	506,462	0	0
DRIVE SHACK INC	COM	262077100	1,086	456,685	SH	DFND	1	456,685	0	0
DROPBOX INC-CLASS A	CL A	26210C104	85,670	3,865,535	SH	DFND	1	3,865,535	0	0
DROPBOX INC-CLASS A	CL A	26210C104	1	77	SH	DFND	1 2	77	0	0
DSP GROUP INC	COM	23332B106	5,727	345,213	SH	DFND	1	345,213	0	0
DSP GROUP INC	COM	23332B106	0	12	SH	DFND	1 2	12	0	0
DTE ENERGY COMPANY	COM	233331107	401,261	3,313,064	SH	DFND	1	3,305,254	0	7,810
DTE ENERGY COMPANY	COM	233331107	0	2	SH	DFND	1 2	2	0	0
DUCK CREEK TECHNOLOGIES INC	SHS	264120106	14,761	340,905	SH	DFND	1	340,905	0	0
DUCOMMUN INC	COM	264147109	8,765	163,239	SH	DFND	1	163,239	0	0
DUCOMMUN INC	COM	264147109	0	2	SH	DFND	1 2	2	0	0
DUKE ENERGY CORP	COM NEW	26441C204	1,034,438	11,316,856	SH	DFND	1	11,287,867	0	28,989
DUKE REALTY CORP	COM NEW	264411505	280,539	7,034,209	SH	DFND	1	7,019,303	0	14,906
DULUTH HOLDINGS INC - CL B	COM CL B	26443V101	1,819	172,292	SH	DFND	1	172,292	0	0
DUN & BRADSTREET HOLDINGS INC	COM	26484T106	30,117	1,209,545	SH	DFND	1	1,209,545	0	0
DUPONT DE NEMOURS INC	COM	26614N102	801,394	11,287,917	SH	DFND	1	11,258,336	0	29,581
DUPONT DE NEMOURS INC	COM	26614N102	4	57	SH	DFND	1 2	57	0	0
DURECT CORPORATION	COM	266605104	6,248	3,018,810	SH	DFND	1	3,018,810	0	0
DXC TECHNOLOGY CO	COM	23355L106	117,547	4,571,714	SH	DFND	1	4,559,906	0	11,808
DXP ENTERPRISES INC	COM NEW	233377407	5,439	244,703	SH	DFND	1	244,703	0	0
DYADIC INTERNATIONAL INC	COM	26745T101	1,631	303,192	SH	DFND	1	303,192	0	0
DYCOM INDUSTRIES INC	COM	267475101	34,865	461,668	SH	DFND	1	454,648	0	7,020
DYCOM INDUSTRIES INC	COM	267475101	0	3	SH	DFND	1 2	3	0	0
DYNATRACE INC	COM NEW	268150109	90,249	2,088,500	SH	DFND	1	2,088,500	0	0
DYNAVAX TECHNOLOGIES CORP	COM NEW	268158201	6,895	1,549,488	SH	DFND	1	1,549,488	0	0
DYNE THERAPEUTICS INC	COM	26818M108	4,956	236,005	SH	DFND	1	236,005	0	0
DYNEX CAPITAL INC	COM	26817Q886	5,922	332,726	SH	DFND	1	332,167	0	559
DZS INC	COM	268211109	2,620	169,417	SH	DFND	1	169,417	0	0
E.MERGE TECHNOLOGY ACQ -CW25	*W EXP 07/30/202	26873Y112	23	15,000	SH	DFND	1	15,000	0	0
E.MERGE TECHNOLOGY ACQUISI-A	COM CL A	26873Y104	350	34,425	SH	DFND	1	34,425	0	0
EAGLE BANCORP INC	COM	268948106	20,227	489,765	SH	DFND	1	489,765	0	0
EAGLE BANCORP INC	COM	268948106	0	6	SH	DFND	1 2	6	0	0
EAGLE BANCORP MONTANA INC	COM	26942G100	1,756	82,765	SH	DFND	1	82,765	0	0
EAGLE BULK SHIPPING INC	COM	Y2187A150	2,680	141,063	SH	DFND	1	140,748	0	315
EAGLE MATERIALS INC	COM	26969P108	48,871	482,203	SH	DFND	1	473,338	0	8,865
EAGLE PHARMACEUTICALS INC	COM	269796108	7,309	156,949	SH	DFND	1	156,949	0	0
EARGO INC	COM	270087109	7,642	170,522	SH	DFND	1	170,522	0	0

EARTHSTONE ENERGY INC - A	CL A	27032D304	1,818	341,093	SH	DFND	1	341,093	0	0
EAST WEST BANCORP INC	COM	27579R104	97,715	1,926,948	SH	DFND	1	1,896,192	0	30,756
EASTERLY GOVERNMENT PROPERTI	COM	27616P103	33,223	1,466,835	SH	DFND	1	1,466,835	0	0
EASTERN BANKSHARES INC	COM	27627N105	43,276	2,653,358	SH	DFND	1	2,653,358	0	0
EASTERN CO/THE	COM	276317104	1,903	78,964	SH	DFND	1	78,964	0	0
EASTGROUP PROPERTIES INC	COM	277276101	99,381	719,846	SH	DFND	1	711,459	0	8,387
EASTMAN CHEMICAL CO	COM	277432100	257,184	2,570,419	SH	DFND	1	2,564,575	0	5,844
EASTMAN CHEMICAL CO	COM	277432100	2	28	SH	DFND	1 2	28	0	0
EASTMAN KODAK CO	COM NEW	277461406	4,500	552,878	SH	DFND	1	552,878	0	0
EATON CORP PLC	SHS	G29183103	715,111	5,967,631	SH	DFND	1	5,951,368	0	16,263
EATON CORP PLC	SHS	G29183103	0	8	SH	DFND	1 2	8	0	0
EATON VANCE CORP	COM NON VTG	278265103	103,741	1,527,186	SH	DFND	1	1,502,976	0	24,210
EBANG INTERNATIONAL HLDGS-A	CL A SHS	G3R33A106	285	47,023	SH	DFND	1	47,023	0	0
EBAY INC	COM	278642103	494,947	9,873,362	SH	DFND	1	9,824,881	0	48,481
EBAY INC	COM	278642103	6	122	SH	DFND	1 2	122	0	0
EBIX INC	COM NEW	278715206	15,232	401,171	SH	DFND	1	401,171	0	0
ECHO GLOBAL LOGISTICS INC	COM	27875T101	10,888	405,973	SH	DFND	1	405,973	0	0
ECHOSTAR CORP-A	CL A	278768106	12,137	572,799	SH	DFND	1	572,799	0	0
ECHOSTAR CORP-A	CL A	278768106	3	151	SH	DFND	1 2	151	0	0
ECMOHO LTD	SPONSORED ADS	27888P104	105	46,854	SH	DFND	1	46,854	0	0
ECOLAB INC	COM	278865100	899,867	4,169,653	SH	DFND	1	4,159,601	0	10,052
ECOLAB INC	COM	278865100	1	7	SH	DFND	1 2	7	0	0
EDAP TMS SA -ADR	SPONSORED ADR	268311107	139	27,023	SH	DFND	1	27,023	0	0
EDAP TMS SA -ADR	SPONSORED ADR	268311107	0	11	SH	DFND	1 2	11	0	0
EDGEWELL PERSONAL CARE CO	COM	28035Q102	27,989	809,411	SH	DFND	1	797,624	0	11,787
EDISON INTERNATIONAL	COM	281020107	383,386	6,118,597	SH	DFND	1	6,082,249	0	36,348
EDITAS MEDICINE INC	COM	28106W103	67,668	965,173	SH	DFND	1	965,173	0	0
EDUCATIONAL DEVELOPMENT CORP	COM	281479105	831	54,157	SH	DFND	1	54,157	0	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	890,789	9,789,394	SH	DFND	1	9,764,492	0	24,902
EGAIN CORP	COM NEW	28225C806	3,684	311,953	SH	DFND	1	311,953	0	0
EGAIN CORP	COM NEW	28225C806	0	69	SH	DFND	1 2	69	0	0
EGLE 5 08/01/24	NOTE 5.000% 8/0	269442AB5	328	400,000	PRN	DFND	1	400,000	0	0
EHEALTH INC	COM	28238P109	29,244	414,169	SH	DFND	1	414,132	0	37
EIDOS THERAPEUTICS INC	COM	28249H104	24,106	183,207	SH	DFND	1	183,207	0	0
EIGER BIOPHARMACEUTICALS INC	COM	28249U105	5,677	461,966	SH	DFND	1	461,966	0	0
EKSO BIONICS HOLDINGS INC	COM	282644301	190	31,149	SH	DFND	1	31,149	0	0
EL POLLO LOCO HOLDINGS INC	COM	268603107	5,177	286,024	SH	DFND	1	286,024	0	0
ELANCO ANIMAL HEALTH INC	COM	28414H103	150,430	4,910,887	SH	DFND	1	4,910,362	0	525
ELASTIC NV	ORD SHS	N14506104	104,988	718,458	SH	DFND	1	718,458	0	0
ELASTIC NV	ORD SHS	N14506104	2	15	SH	DFND	1 2	15	0	0
ELBIT SYSTEMS LTD	ORD	M3760D101	4,259	32,562	SH	DFND	1	32,562	0	0
ELDORADO GOLD CORP	COM	284902509	434	32,515	SH	DFND	1	32,515	0	0
ELDORADO GOLD CORP	COM	284902509	0	12	SH	DFND	1 2	12	0	0
ELECTRAMECCANICA VEHICLES CO	COM NEW	284849205	254	41,034	SH	DFND	1	41,034	0	0
ELECTROCORE INC	COM	28531P103	531	340,444	SH	DFND	1	340,444	0	0
ELECTROMED INC	COM	285409108	1,059	108,025	SH	DFND	1	108,025	0	0
ELECTRONIC ARTS INC	COM	285512109	714,351	4,985,919	SH	DFND	1	4,964,962	0	20,957
ELECTRONIC ARTS INC	COM	285512109	4	33	SH	DFND	1 2	33	0	0
ELEMENT SOLUTIONS INC	COM	28618M106	44,402	2,504,375	SH	DFND	1	2,503,972	0	403
ELEVATE CREDIT INC	COM	28621V101	744	186,475	SH	DFND	1	186,475	0	0
ELEVATE CREDIT INC	COM	28621V101	3	923	SH	DFND	1 2	923	0	0
ELF BEAUTY INC	COM	26856L103	15,052	597,550	SH	DFND	1	597,355	0	195
ELI LILLY & CO	COM	532457108	2,219,625	13,178,406	SH	DFND	1	13,146,053	0	32,353
ELI LILLY & CO	COM	532457108	3	18	SH	DFND	1 2	18	0	0
ELLINGTON FINANCIAL INC	COM	28852N109	9,073	611,396	SH	DFND	1	611,396	0	0
ELLINGTON RESIDENTIAL MORTGA	COM SHS BEN INT	288578107	1,707	130,940	SH	DFND	1	130,940	0	0
ELOXX PHARMACEUTICALS INC	COM	29014R103	1,670	419,745	SH	DFND	1	419,745	0	0

EMAGIN CORPORATION	COM NEW	29076N206	583	353,542	SH	DFND	1	353,542	0	0
EMCOR GROUP INC	COM	29084Q100	117,716	1,287,078	SH	DFND	1	1,274,858	0	12,220
EMCOR GROUP INC	COM	29084Q100	0	2	SH	DFND	1 2	2	0	0
EMCORE CORP	COM NEW	290846203	1,192	218,899	SH	DFND	1	218,899	0	0
EMCORE CORP	COM NEW	290846203	7	1,311	SH	DFND	1 2	1,311	0	0
EMERALD HOLDING INC	COM	29103W104	1,987	366,652	SH	DFND	1	366,652	0	0
EMERGENT BIOSOLUTIONS INC	COM	29089Q105	61,800	689,734	SH	DFND	1	679,996	0	9,738
EMERSON ELECTRIC CO	COM	291011104	697,802	8,706,155	SH	DFND	1	8,681,343	0	24,812
EMERSON ELECTRIC CO	COM	291011104	0	8	SH	DFND	1 2	8	0	0
EMERSON RADIO CORP	COM NEW	291087203	47	47,668	SH	DFND	1	47,668	0	0
EMPIRE STATE REALTY TRUST-A	CL A	292104106	20,085	2,155,110	SH	DFND	1	2,155,110	0	0
EMPLOYERS HOLDINGS INC	COM	292218104	13,932	432,813	SH	DFND	1	432,813	0	0
EMPLOYERS HOLDINGS INC	COM	292218104	0	22	SH	DFND	1 2	22	0	0
ENANTA PHARMACEUTICALS INC	COM	29251M106	12,022	285,580	SH	DFND	1	285,580	0	0
ENBRIDGE INC	COM	29250N105	126,295	3,944,195	SH	DFND	1	3,831,746	0	112,449
ENBRIDGE INC	COM	29250N105	3	100	SH	DFND	1 2	100	0	0
ENCOMPASS HEALTH CORP	COM	29261A100	94,063	1,137,539	SH	DFND	1	1,116,117	0	21,422
ENCORE CAPITAL GROUP INC	COM	292554102	18,480	474,480	SH	DFND	1	474,480	0	0
ENCORE WIRE CORP	COM	292562105	23,667	390,752	SH	DFND	1	390,752	0	0
ENDEAVOUR SILVER CORP	COM	29258Y103	157	31,094	SH	DFND	1	31,094	0	0
ENDO INTERNATIONAL PLC	SHS	G30401106	25,532	3,556,034	SH	DFND	1	3,556,034	0	0
ENDRA LIFE SCIENCES INC	COM	29273B104	47	63,928	SH	DFND	1	63,928	0	0
ENDURANCE INTERNATIONAL GROU	COM	29272B105	9,986	1,056,797	SH	DFND	1	1,056,797	0	0
ENEL AMERICAS SA-ADR	SPONSORED ADR	29274F104	265	32,279	SH	DFND	1	29,880	0	2,399
ENEL AMERICAS SA-ADR	SPONSORED ADR	29274F104	13	1,645	SH	DFND	1 2	1,645	0	0
ENEL CHILE SA-ADR	SPONSORED ADR	29278D105	51	13,292	SH	DFND	1	11,890	0	1,402
ENEL CHILE SA-ADR	SPONSORED ADR	29278D105	2	742	SH	DFND	1 2	742	0	0
ENERGIZER HOLDINGS INC	COM	29272W109	29,249	693,449	SH	DFND	1	681,098	0	12,351
ENERGOUS CORP	COM	29272C103	417	231,687	SH	DFND	1	231,687	0	0
ENERGY FOCUS INC	COM	29268T409	62	15,486	SH	DFND	1	15,486	0	0
ENERGY FUELS INC	COM NEW	292671708	4,280	1,008,657	SH	DFND	1	1,008,657	0	0
ENERGY RECOVERY INC	COM	29270J100	8,382	614,533	SH	DFND	1	614,533	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	715	115,816	SH	DFND	1	0	0	115,816
ENERPAC TOOL GROUP CORP	CL A COM	292765104	19,461	860,742	SH	DFND	1	860,742	0	0
ENERPLUS CORP	COM	292766102	142	45,416	SH	DFND	1	45,416	0	0
ENERSYS	COM	29275Y102	58,122	699,766	SH	DFND	1	690,738	0	9,028
ENGLOBAL CORP	COM	293306106	282	88,312	SH	DFND	1	88,312	0	0
ENI SPA-SPONSORED ADR	SPONSORED ADR	26874R108	434	21,113	SH	DFND	1	21,113	0	0
ENLINK MIDSTREAM LLC	COM UNIT REP LTD	29336T100	52	14,099	SH	DFND	1	0	0	14,099
ENNIS INC	COM	293389102	7,118	398,798	SH	DFND	1	398,798	0	0
ENOCHIAN BIOSCIENCES INC	COM	29350E104	837	284,034	SH	DFND	1	284,034	0	0
ENOVA INTERNATIONAL INC	COM	29357K103	17,018	687,049	SH	DFND	1	686,933	0	116
ENOVA INTERNATIONAL INC	COM	29357K103	2	84	SH	DFND	1 2	84	0	0
ENPHASE ENERGY INC	COM	29355A107	271,921	1,551,396	SH	DFND	1	1,524,525	0	26,871
ENPHASE ENERGY INC	COM	29355A107	0	3	SH	DFND	1 2	3	0	0
ENPRO INDUSTRIES INC	COM	29355X107	23,650	313,174	SH	DFND	1	313,174	0	0
ENSIGN GROUP INC/THE	COM	29358P101	57,608	790,029	SH	DFND	1	790,029	0	0
ENSTAR GROUP LTD	SHS	G3075P101	41,745	203,746	SH	DFND	1	203,746	0	0
ENTASIS THERAPEUTICS HOLDING	COM	293614103	65	26,360	SH	DFND	1	26,360	0	0
ENTEGRIS INC	COM	29362U104	154,420	1,606,877	SH	DFND	1	1,606,877	0	0
ENTERCOM COMMUNICATIONS-CL A	CL A	293639100	4,325	1,751,158	SH	DFND	1	1,747,636	0	3,522
ENTERCOM COMMUNICATIONS-CL A	CL A	293639100	0	227	SH	DFND	1 2	227	0	0
ENERGY CORP	COM	29364G103	327,361	3,287,137	SH	DFND	1	3,279,039	0	8,098
ENERGY CORP	COM	29364G103	0	2	SH	DFND	1 2	2	0	0
ENTERPRISE BANCORP INC	COM	293668109	3,353	131,271	SH	DFND	1	131,271	0	0
ENTERPRISE FINANCIAL SERVICE	COM	293712105	14,343	410,410	SH	DFND	1	410,410	0	0
ENTERPRISE PRODUCTS PARTNERS	COM	293792107	1,556	79,469	SH	DFND	1	0	0	79,469

ENTRAVISION COMMUNICATIONS-A	CL A	29382R107	2,398	872,026	SH	DFND	1	872,026	0	0
ENTRAVISION COMMUNICATIONS-A	CL A	29382R107	0	5	SH	DFND	1 2	5	0	0
ENVELA CORP	COM	29402E102	398	76,708	SH	DFND	1	76,708	0	0
ENVESTNET INC	COM	29404K106	64,181	779,948	SH	DFND	1	779,948	0	0
ENVISTA HOLDINGS CORP	COM	29415F104	59,316	1,758,554	SH	DFND	1	1,758,554	0	0
ENZO BIOCHEM INC	COM	294100102	1,509	599,196	SH	DFND	1	599,196	0	0
EOG RESOURCES INC	COM	26875P101	470,271	9,454,390	SH	DFND	1	9,431,722	0	22,668
EOG RESOURCES INC	COM	26875P101	4	82	SH	DFND	1 2	82	0	0
EOS ENERGY ENTERPRISES INC	COM CL A	29415C101	624	29,970	SH	DFND	1	29,970	0	0
EPAM SYSTEMS INC	COM	29414B104	210,771	589,011	SH	DFND	1	588,988	0	23
EPIZYME INC	COM	29428V104	15,612	1,437,596	SH	DFND	1	1,437,596	0	0
EPLUS INC	COM	294268107	19,339	219,890	SH	DFND	1	219,890	0	0
EPR PROPERTIES	COM SH BEN INT	26884U109	36,145	1,112,157	SH	DFND	1	1,077,565	0	34,592
EQT CORP	COM	26884L109	48,438	3,811,086	SH	DFND	1	3,752,646	0	58,440
EQT CORP	COM	26884L109	1	85	SH	DFND	1 2	85	0	0
EQUIFAX INC	COM	294429105	374,761	1,948,453	SH	DFND	1	1,943,630	0	4,823
EQUIFAX INC	COM	294429105	0	4	SH	DFND	1 2	4	0	0
EQUILLIUM INC	COM	29446K106	347	64,872	SH	DFND	1	64,872	0	0
EQUINIX INC	COM	29444U700	1,098,160	1,541,370	SH	DFND	1	1,515,154	0	26,216
EQUINOR ASA-SPON ADR	SPONSORED ADR	29446M102	1,784	108,679	SH	DFND	1	108,679	0	0
EQUINOR ASA-SPON ADR	SPONSORED ADR	29446M102	1	88	SH	DFND	1 2	88	0	0
EQUINOX GOLD CORP	COM	29446Y502	421	40,719	SH	DFND	1	40,719	0	0
EQUITABLE HOLDINGS INC	COM	29452E101	109,062	4,267,637	SH	DFND	1	4,267,637	0	0
EQUITRANS MIDSTREAM CORP	COM	294600101	38,545	4,794,252	SH	DFND	1	4,708,038	0	86,214
EQUITY BANCSHARES INC - CL A	COM CL A	29460X109	4,834	223,906	SH	DFND	1	223,906	0	0
EQUITY COMMONWEALTH	COM SH BEN INT	294628102	51,119	1,873,889	SH	DFND	1	1,873,645	0	244
EQUITY LIFESTYLE PROPERTIES	COM	29472R108	169,385	2,675,898	SH	DFND	1	2,631,630	0	44,268
EQUITY RESIDENTIAL	SH BEN INT	29476L107	395,264	6,682,335	SH	DFND	1	6,668,796	0	13,539
EQUITY RESIDENTIAL	SH BEN INT	29476L107	0	12	SH	DFND	1 2	12	0	0
ERICSSON (LM) TEL-SP ADR	ADR B SEK 10	294821608	3,994	334,247	SH	DFND	1	329,494	0	4,753
ERICSSON (LM) TEL-SP ADR	ADR B SEK 10	294821608	1	161	SH	DFND	1 2	161	0	0
ERIE INDEMNITY COMPANY-CL A	CL A	29530P102	96,903	394,909	SH	DFND	1	394,909	0	0
EROS STX GLOBAL CORP	SHS NEW	G3788M114	2,016	1,108,214	SH	DFND	1	1,107,083	0	1,131
ESCALADE INC	COM	296056104	2,971	140,379	SH	DFND	1	140,379	0	0
ESCO TECHNOLOGIES INC	COM	296315104	39,043	378,260	SH	DFND	1	378,260	0	0
ESPERION THERAPEUTICS INC	COM	29664W105	10,604	407,872	SH	DFND	1	407,734	0	138
ESPORTS ENTERTAINMENT GROUP	COM	29667K306	303	47,775	SH	DFND	1	47,775	0	0
ESQUIRE FINANCIAL HOLDINGS I	COM	29667J101	1,617	84,283	SH	DFND	1	84,283	0	0
ESSA BANCORP INC	COM	29667D104	1,788	119,256	SH	DFND	1	119,256	0	0
ESSENT GROUP LTD	COM	G3198U102	84,407	1,946,731	SH	DFND	1	1,922,898	0	23,833
ESSENTIAL PROPERTIES REALTY	COM	29670E107	40,427	1,906,976	SH	DFND	1	1,880,003	0	26,973
ESSENTIAL UTILITIES INC	COM	29670G102	123,923	2,624,043	SH	DFND	1	2,564,604	0	59,439
ESSEX PROPERTY TRUST INC	COM	297178105	314,002	1,325,338	SH	DFND	1	1,322,740	0	2,598
ESSEX PROPERTY TRUST INC	COM	297178105	1	6	SH	DFND	1 2	6	0	0
ESTABLISHMENT LABS HOLDINGS	COM	G31249108	569	15,129	SH	DFND	1	15,129	0	0
ESTEE LAUDER COMPANIES-CL A	CL A	518439104	848,003	3,195,170	SH	DFND	1	3,185,986	0	9,184
ETHAN ALLEN INTERIORS INC	COM	297602104	6,463	319,841	SH	DFND	1	319,841	0	0
ETHAN ALLEN INTERIORS INC	COM	297602104	0	2	SH	DFND	1 2	2	0	0
ETON PHARMACEUTICALS INC	COM	29772L108	1,756	216,039	SH	DFND	1	216,039	0	0
ETSY INC	COM	29786A106	400,589	2,254,990	SH	DFND	1	2,249,938	0	5,052
ETSY INC	COM	29786A106	13	78	SH	DFND	1 2	78	0	0
EURODRY LTD	COM	Y23508107	213	38,923	SH	DFND	1	38,923	0	0
EURONET WORLDWIDE INC	COM	298736109	111,654	770,413	SH	DFND	1	770,360	0	53
EVANS BANCORP INC	COM NEW	29911Q208	1,674	60,813	SH	DFND	1	60,813	0	0
EVELO BIOSCIENCES INC	COM	299734103	3,951	326,820	SH	DFND	1	326,820	0	0
EVENTBRITE INC-CLASS A	COM CL A	29975E109	17,611	973,014	SH	DFND	1	972,658	0	356
EVERBRIDGE INC	COM	29978A104	63,826	428,164	SH	DFND	1	428,164	0	0

EVERCORE INC - A	CLASS A	29977A105	60,799	554,540	SH	DFND	1	545,457	0	9,083
EVERCORE INC - A	CLASS A	29977A105	0	9	SH	DFND	1 2	9	0	0
EVEREST RE GROUP LTD	COM	G3223R108	163,565	700,412	SH	DFND	1	698,877	0	1,535
EVER-GLORY INTERNATIONAL GRO	COM NEW	299766204	58	19,173	SH	DFND	1	19,173	0	0
EVERGY INC	COM	30034W106	210,687	3,805,242	SH	DFND	1	3,795,745	0	9,497
EVERGY INC	COM	30034W106	1	25	SH	DFND	1 2	25	0	0
EVERI HOLDINGS INC	COM	30034T103	16,991	1,230,398	SH	DFND	1	1,230,398	0	0
EVERQUOTE INC - CLASS A	COM CL A	30041R108	6,670	178,595	SH	DFND	1	178,595	0	0
EVERQUOTE INC - CLASS A	COM CL A	30041R108	0	12	SH	DFND	1 2	12	0	0
EVERSOURCE ENERGY	COM	30040W108	515,483	5,973,019	SH	DFND	1	5,940,831	0	32,188
EVERSPIN TECHNOLOGIES INC	COM	30041T104	388	84,372	SH	DFND	1	84,372	0	0
EVERSPIN TECHNOLOGIES INC	COM	30041T104	0	77	SH	DFND	1 2	77	0	0
EVERTEC INC	COM	30040P103	40,096	1,019,757	SH	DFND	1	1,019,008	0	749
EVERTEC INC	COM	30040P103	0	7	SH	DFND	1 2	7	0	0
EVI INDUSTRIES INC	COM	26929N102	2,075	69,373	SH	DFND	1	69,373	0	0
EVO PAYMENTS INC-CLASS A	CL A COM	26927E104	18,760	694,573	SH	DFND	1	694,573	0	0
EVOFEM BIOSCIENCES INC	COM	30048L104	2,990	1,240,869	SH	DFND	1	1,240,869	0	0
EVOGENE LTD	SHS	M4119S104	89	18,970	SH	DFND	1	18,970	0	0
EVOKE PHARMA INC	COM	30049G104	412	159,979	SH	DFND	1	159,979	0	0
EVOLENT HEALTH INC - A	CL A	30050B101	18,008	1,123,450	SH	DFND	1	1,123,450	0	0
EVOLENT HEALTH INC - A	CL A	30050B101	0	28	SH	DFND	1 2	28	0	0
EVOLUS INC	COM	30052C107	1,039	309,458	SH	DFND	1	308,844	0	614
EVOLUTION PETROLEUM CORP	COM	30049A107	1,157	406,197	SH	DFND	1	406,197	0	0
EVOLVING SYSTEMS INC	COM NEW	30049R209	80	40,976	SH	DFND	1	40,976	0	0
EVOQUA WATER TECHNOLOGIES CO	COM	30057T105	40,398	1,497,332	SH	DFND	1	1,497,332	0	0
EW SCRIPPS CO/THE-A	CL A NEW	811054402	13,217	864,479	SH	DFND	1	864,479	0	0
EXACT SCIENCES CORP	COM	30063P105	229,081	1,731,405	SH	DFND	1	1,731,181	0	224
EXAGEN INC	COM	30068X103	1,031	78,152	SH	DFND	1	78,152	0	0
EXANTAS CAPITAL CORP	COM NEW	30068N105	987	247,397	SH	DFND	1	247,397	0	0
EXELA TECHNOLOGIES INC	COM	30162V409	190	458,165	SH	DFND	1	458,165	0	0
EXELA TECHNOLOGIES INC	COM	30162V102	190	458,165	SH	DFND	1	458,165	0	0
EXELIXIS INC	COM	30161Q104	76,684	3,820,867	SH	DFND	1	3,754,508	0	66,359
EXELIXIS INC	COM	30161Q104	1	81	SH	DFND	1 2	81	0	0
EXELON CORP	COM	30161N101	652,409	15,492,214	SH	DFND	1	15,422,520	0	69,694
EXELON CORP	COM	30161N101	0	15	SH	DFND	1 2	15	0	0
EXFO INC	SUB VTG SHS	302046107	46	13,715	SH	DFND	1	13,715	0	0
EXICURE INC	COM	30205M101	1,918	1,083,638	SH	DFND	1	1,083,638	0	0
EXLSERVICE HOLDINGS INC	COM	302081104	44,627	524,225	SH	DFND	1	524,225	0	0
EXLSERVICE HOLDINGS INC	COM	302081104	1	21	SH	DFND	1 2	21	0	0
EXONE CO/THE	COM	302104104	1,772	186,724	SH	DFND	1	186,724	0	0
EXP WORLD HOLDINGS INC	COM	30212W100	35,711	565,769	SH	DFND	1	565,769	0	0
EXPEDIA GROUP INC	COM NEW	30212P303	304,121	2,302,452	SH	DFND	1	2,297,113	0	5,339
EXPEDITORS INTL WASH INC	COM	302130109	291,099	3,067,733	SH	DFND	1	3,061,191	0	6,542
EXPEDITORS INTL WASH INC	COM	302130109	0	4	SH	DFND	1 2	4	0	0
EXPONENT INC	COM	30214U102	79,269	880,266	SH	DFND	1	880,266	0	0
EXPRESS INC	COM	30219E103	855	939,726	SH	DFND	1	938,010	0	1,716
EXTENDED STAY AMERICA INC	UNIT 99/99/9999B	30224P200	31,226	2,108,481	SH	DFND	1	2,108,481	0	0
EXTERRAN CORP	COM	30227H106	1,827	413,443	SH	DFND	1	413,443	0	0
EXTRA SPACE STORAGE INC	COM	30225T102	297,524	2,573,386	SH	DFND	1	2,536,308	0	37,078
EXTRA SPACE STORAGE INC	COM	30225T102	1	14	SH	DFND	1 2	14	0	0
EXTREME NETWORKS INC	COM	30226D106	13,414	1,946,976	SH	DFND	1	1,946,976	0	0
EXXON MOBIL CORP	COM	30231G102	2,595,052	63,122,480	SH	DFND	1	62,958,439	0	164,041
EYEGATE PHARMACEUTICALS	COM NEW	30233M503	62	12,656	SH	DFND	1	12,656	0	0
EYENOVIA INC	COM	30234E104	639	105,538	SH	DFND	1	105,538	0	0
EYEPOINT PHARMACEUTICALS INC	COM NEW	30233G209	384	58,361	SH	DFND	1	58,361	0	0
EZCORP INC-CL A	CL A NON VTG	302301106	3,614	754,692	SH	DFND	1	754,692	0	0
EZCORP INC-CL A	CL A NON VTG	302301106	0	101	SH	DFND	1 2	101	0	0

F5 NETWORKS INC	COM	315616102	196,398	1,118,842	SH	DFND	1	1,116,482	0	2,360
FABRINET	SHS	G3323L100	42,260	544,666	SH	DFND	1	544,666	0	0
FACEBOOK INC-CLASS A	CL A	30303M102	10,098,201	37,068,137	SH	DFND	1	36,921,239	0	146,898
FACEBOOK INC-CLASS A	CL A	30303M102	1	4	SH	DFND	1 2	4	0	0
FACTSET RESEARCH SYSTEMS INC	COM	303075105	181,166	544,691	SH	DFND	1	536,635	0	8,056
FACTSET RESEARCH SYSTEMS INC	COM	303075105	2	7	SH	DFND	1 2	7	0	0
FAIR ISAAC CORP	COM	303250104	198,814	389,478	SH	DFND	1	383,332	0	6,146
FAIR ISAAC CORP	COM	303250104	2	4	SH	DFND	1 2	4	0	0
FALCON MINERALS CORP	CL A COM	30607B109	1,976	627,550	SH	DFND	1	627,550	0	0
FANHUA INC-SPONSORED ADR	SPONSORED ADR	30712A103	753	62,549	SH	DFND	1	62,549	0	0
FARMER BROS CO	COM	307675108	1,139	244,066	SH	DFND	1	244,066	0	0
FARMERS & MERCHANTS BANCO/OH	COM	30779N105	3,484	151,500	SH	DFND	1	151,500	0	0
FARMERS NATL BANC CORP	COM	309627107	5,504	414,802	SH	DFND	1	414,802	0	0
FARMERS NATL BANC CORP	COM	309627107	2	160	SH	DFND	1 2	160	0	0
FARMLAND PARTNERS INC	COM	31154R109	4,250	488,556	SH	DFND	1	482,086	0	6,470
FARO TECHNOLOGIES INC	COM	311642102	19,286	273,070	SH	DFND	1	273,070	0	0
FARO TECHNOLOGIES INC	COM	311642102	0	7	SH	DFND	1 2	7	0	0
FASTENAL CO	COM	311900104	531,032	10,893,376	SH	DFND	1	10,852,042	0	41,334
FASTLY INC - CLASS A	CL A	31188V100	81,073	927,843	SH	DFND	1	927,725	0	118
FATE THERAPEUTICS INC	COM	31189P102	105,434	1,159,514	SH	DFND	1	1,159,514	0	0
FATHOM HOLDINGS INC	COM	31189V109	2,367	65,699	SH	DFND	1	65,699	0	0
FB FINANCIAL CORP	COM	30257X104	16,170	465,599	SH	DFND	1	465,599	0	0
FBL FINANCIAL GROUP INC-CL A	CL A	30239F106	7,519	143,229	SH	DFND	1	143,229	0	0
FEDERAL AGRIC MTG CORP-CL C	CL C	313148306	10,732	144,541	SH	DFND	1	144,541	0	0
FEDERAL AGRIC MTG CORP-CL C	CL C	313148306	0	1	SH	DFND	1 2	1	0	0
FEDERAL REALTY INVS TRUST	SH BEN INT NEW	313747206	119,084	1,400,894	SH	DFND	1	1,398,252	0	2,642
FEDERAL SIGNAL CORP	COM	313855108	29,585	891,943	SH	DFND	1	891,943	0	0
FEDERATED HERMES INC	CL B	314211103	50,261	1,739,745	SH	DFND	1	1,719,291	0	20,454
FEDERATED HERMES INC	CL B	314211103	4	154	SH	DFND	1 2	154	0	0
FEDEX CORP	COM	31428X106	904,853	3,495,521	SH	DFND	1	3,485,885	0	9,636
FEDEX CORP	COM	31428X106	0	1	SH	DFND	1 2	1	0	0
FEDNAT HOLDING CO	COM	31431B109	1,015	171,502	SH	DFND	1	171,502	0	0
FENNEC PHARMACEUTICALS INC	COM	31447P100	1,250	167,843	SH	DFND	1	167,843	0	0
FERRO CORP	COM	315405100	17,376	1,187,754	SH	DFND	1	1,187,754	0	0
FERROGLOBE PLC	SHS	G33856108	414	252,719	SH	DFND	1	252,719	0	0
FERROGLOBE PLC	SHS	G33856108	0	258	SH	DFND	1 2	258	0	0
FFBW INC	COM	30260M103	102	10,312	SH	DFND	1	10,312	0	0
FG FINANCIAL GROUP INC	COM	30259W104	42	10,076	SH	DFND	1	10,076	0	0
FIBROGEN INC	COM	31572Q808	49,646	1,338,546	SH	DFND	1	1,338,546	0	0
FIBROGEN INC	COM	31572Q808	0	19	SH	DFND	1 2	19	0	0
FIDELITY D&D BANCORP INC	COM	31609R100	3,354	52,127	SH	DFND	1	52,127	0	0
FIDELITY NATIONAL FINANCIAL	FNF GROUP COM	31620R303	141,337	3,619,913	SH	DFND	1	3,619,913	0	0
FIDELITY NATIONAL INFO SERV	COM	31620M106	1,328,368	9,416,052	SH	DFND	1	9,391,222	0	24,830
FIDELITY NATIONAL INFO SERV	COM	31620M106	0	4	SH	DFND	1 2	4	0	0
FIESTA RESTAURANT GROUP	COM	31660B101	3,303	289,746	SH	DFND	1	289,746	0	0
FIFTH THIRD BANCORP	COM	316773100	346,134	12,584,420	SH	DFND	1	12,555,175	0	29,245
FINANCIAL INSTITUTIONS INC	COM	317585404	6,218	276,370	SH	DFND	1	276,370	0	0
FINANCIAL INSTITUTIONS INC	COM	317585404	0	8	SH	DFND	1 2	8	0	0
FINVOLUTION GROUP	SPONSORED ADS	31810T101	105	39,502	SH	DFND	1	39,502	0	0
FINVOLUTION GROUP	SPONSORED ADS	31810T101	7	2,885	SH	DFND	1 2	2,885	0	0
FIREEYE INC	COM	31816Q101	78,608	3,408,873	SH	DFND	1	3,408,873	0	0
FIRST AMERICAN FINANCIAL	COM	31847R102	100,606	1,948,596	SH	DFND	1	1,925,121	0	23,475
FIRST AMERICAN FINANCIAL	COM	31847R102	1	23	SH	DFND	1 2	23	0	0
FIRST BANCORP INC/ME	COM	31866P102	3,701	145,726	SH	DFND	1	145,726	0	0
FIRST BANCORP PUERTO RICO	COM NEW	318672706	33,894	3,676,175	SH	DFND	1	3,676,175	0	0
FIRST BANCORP/NC	COM	318910106	16,944	500,883	SH	DFND	1	500,883	0	0
FIRST BANCORP/NC	COM	318910106	0	19	SH	DFND	1 2	19	0	0

FIRST BANCSHARES INC/MS	COM	318916103	10,060	325,792	SH	DFND	1	325,792	0	0
FIRST BANK/HAMILTON NJ	COM	31931U102	2,127	226,788	SH	DFND	1	226,788	0	0
FIRST BUSEY CORP	COM NEW	319383204	17,124	794,663	SH	DFND	1	794,147	0	516
FIRST BUSINESS FINANCIAL SER	COM	319390100	1,961	106,536	SH	DFND	1	106,536	0	0
FIRST CAPITAL INC	COM	31942S104	2,924	48,291	SH	DFND	1	48,291	0	0
FIRST CHOICE BANCORP	COM	31948P104	2,540	137,417	SH	DFND	1	137,417	0	0
FIRST CITIZENS BCSHS -CL A	CL A	31946M103	50,252	87,506	SH	DFND	1	87,506	0	0
FIRST COMMONWEALTH FINL CORP	COM	319829107	17,387	1,589,335	SH	DFND	1	1,589,335	0	0
FIRST COMMUNITY BANKSHARES	COM	31983A103	5,306	245,897	SH	DFND	1	245,897	0	0
FIRST COMMUNITY CORP	COM	319835104	2,054	120,895	SH	DFND	1	120,895	0	0
FIRST FINANCIAL BANCORP	COM	320209109	27,080	1,544,794	SH	DFND	1	1,544,794	0	0
FIRST FINANCIAL CORP/INDIANA	COM	320218100	8,444	217,356	SH	DFND	1	217,356	0	0
FIRST FINANCIAL NORTHWEST	COM	32022K102	660	57,919	SH	DFND	1	57,919	0	0
FIRST FINL BANKSHARES INC	COM	32020R109	79,201	2,189,397	SH	DFND	1	2,159,282	0	30,115
FIRST FOUNDATION INC	COM	32026V104	12,665	633,266	SH	DFND	1	633,266	0	0
FIRST GUARANTY BANCSHARES IN	COM	32043P106	735	41,364	SH	DFND	1	41,364	0	0
FIRST HAWAIIAN INC	COM	32051X108	40,405	1,713,563	SH	DFND	1	1,713,563	0	0
FIRST HORIZON CORP	COM	320517105	86,368	6,768,672	SH	DFND	1	6,651,050	0	117,622
FIRST INDUSTRIAL REALTY TR	COM	32054K103	78,020	1,851,889	SH	DFND	1	1,824,295	0	27,594
FIRST INTERNET BANCORP	COM	320557101	4,446	154,705	SH	DFND	1	154,705	0	0
FIRST INTERSTATE BANCSYS-A	COM CL A	32055Y201	25,646	629,053	SH	DFND	1	629,053	0	0
FIRST MAJESTIC SILVER CORP	COM	32076V103	625	46,579	SH	DFND	1	46,579	0	0
FIRST MERCHANTS CORP	COM	320817109	31,421	839,928	SH	DFND	1	839,928	0	0
FIRST MID BANCSHARES INC	COM	320866106	7,304	217,003	SH	DFND	1	217,003	0	0
FIRST MIDWEST BANCORP INC/IL	COM	320867104	28,175	1,769,823	SH	DFND	1	1,769,823	0	0
FIRST MIDWEST BANCORP INC/IL	COM	320867104	0	9	SH	DFND	1 2	9	0	0
FIRST NORTHWEST BANCORP	COM	335834107	1,954	125,258	SH	DFND	1	125,258	0	0
FIRST OF LONG ISLAND CORP	COM	320734106	6,371	356,950	SH	DFND	1	356,950	0	0
FIRST REPUBLIC BANK/CA	COM	33616C100	413,950	2,824,535	SH	DFND	1	2,817,494	0	7,041
FIRST REPUBLIC BANK/CA	COM	33616C100	2	18	SH	DFND	1 2	18	0	0
FIRST SAVINGS FINANCIAL GRP	COM	33621E109	1,195	18,395	SH	DFND	1	18,395	0	0
FIRST SOLAR INC	COM	336433107	109,627	1,108,240	SH	DFND	1	1,090,266	0	17,974
FIRST UNITED CORP	COM	33741H107	1,364	88,058	SH	DFND	1	88,058	0	0
FIRST US BANCSHARES INC	COM	33744V103	110	12,507	SH	DFND	1	12,507	0	0
FIRST WESTERN FINANCIAL INC	COM	33751L105	1,076	54,991	SH	DFND	1	54,991	0	0
FIRSTCASH INC	COM	33767D105	45,506	649,716	SH	DFND	1	640,941	0	8,775
FIRSTCASH INC	COM	33767D105	0	4	SH	DFND	1 2	4	0	0
FIRSTENERGY CORP	COM	337932107	269,650	8,831,775	SH	DFND	1	8,807,933	0	23,842
FIRSTENERGY CORP	COM	337932107	0	31	SH	DFND	1 2	31	0	0
FIRSTSERVICE CORP	COM	33767E202	14,008	102,802	SH	DFND	1	102,802	0	0
FIRSTSERVICE CORP	COM	33767E202	13	102	SH	DFND	1 2	102	0	0
FISERV INC	COM	337738108	1,040,040	9,157,970	SH	DFND	1	9,113,642	0	44,328
FISKER INC	CL A COM STK	33813J106	16,652	1,136,694	SH	DFND	1	1,136,694	0	0
FITBIT INC - A	COM	33812L102	23,658	3,478,797	SH	DFND	1	3,478,797	0	0
FIVE BELOW	COM	33829M101	120,352	687,810	SH	DFND	1	675,933	0	11,877
FIVE POINT HOLDINGS LLC-CL A	COM CL A	33833Q106	979	179,476	SH	DFND	1	179,476	0	0
FIVE PRIME THERAPEUTICS INC	COM	33830X104	10,711	629,692	SH	DFND	1	629,692	0	0
FIVE STAR SENIOR LIVING INC	COM NEW	33832D205	2,026	293,636	SH	DFND	1	293,569	0	67
FIVE9 INC	COM	338307101	134,832	773,081	SH	DFND	1	773,081	0	0
FIVERR INTERNATIONAL LTD	ORD SHS	M4R82T106	459	2,354	SH	DFND	1	2,354	0	0
FIVERR INTERNATIONAL LTD	ORD SHS	M4R82T106	1	6	SH	DFND	1 2	6	0	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	30,388	745,539	SH	DFND	1	745,539	0	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	1	40	SH	DFND	1 2	40	0	0
FLEETCOR TECHNOLOGIES INC	COM	339041105	364,023	1,337,372	SH	DFND	1	1,334,006	0	3,366
FLEETCOR TECHNOLOGIES INC	COM	339041105	6	23	SH	DFND	1 2	23	0	0
FLEX LTD	ORD	Y2573F102	7,363	409,543	SH	DFND	1	409,543	0	0
FLEXION THERAPEUTICS INC	COM	33938J106	8,130	704,550	SH	DFND	1	703,602	0	948

FLEXSHOPPER INC	COM NEW	33939J303	183	71,524	SH	DFND	1	71,524	0	0
FLEXSTEEL INDS	COM	339382103	2,991	85,544	SH	DFND	1	85,544	0	0
FLEXSTEEL INDS	COM	339382103	1	37	SH	DFND	1 2	37	0	0
FLIR SYSTEMS INC	COM	302445101	110,000	2,513,294	SH	DFND	1	2,508,182	0	5,112
FLOOR & DECOR HOLDINGS INC-A	CL A	339750101	104,680	1,127,410	SH	DFND	1	1,127,410	0	0
FLOTEK INDUSTRIES INC	COM	343389102	928	440,206	SH	DFND	1	440,206	0	0
FLOWERS FOODS INC	COM	343498101	53,230	2,352,203	SH	DFND	1	2,310,117	0	42,086
FLOWERVE CORP	COM	34354P105	82,305	2,237,071	SH	DFND	1	2,231,720	0	5,351
FLUENT INC	COM	34380C102	3,640	685,617	SH	DFND	1	685,617	0	0
FLUIDIGM CORP	COM	34385P108	6,836	1,139,440	SH	DFND	1	1,139,440	0	0
FLUIDIGM CORP	COM	34385P108	0	32	SH	DFND	1 2	32	0	0
FLUOR CORP	COM	343412102	32,414	2,029,706	SH	DFND	1	2,003,165	0	26,541
FLUOR CORP	COM	343412102	1	78	SH	DFND	1 2	78	0	0
FLUSHING FINANCIAL CORP	COM	343873105	7,597	456,584	SH	DFND	1	456,584	0	0
FLUSHING FINANCIAL CORP	COM	343873105	0	54	SH	DFND	1 2	54	0	0
FLUX POWER HOLDINGS INC	COM NEW	344057302	608	35,322	SH	DFND	1	35,322	0	0
FMC CORP	COM NEW	302491303	240,251	2,095,921	SH	DFND	1	2,090,781	0	5,140
FMC CORP	COM NEW	302491303	1	9	SH	DFND	1 2	9	0	0
FNB CORP	COM	302520101	35,792	3,767,656	SH	DFND	1	3,699,228	0	68,428
FNCB BANCORP INC	COM	302578109	1,442	225,366	SH	DFND	1	225,366	0	0
FOCUS FINANCIAL PARTNERS-A	COM CL A	34417P100	22,713	522,149	SH	DFND	1	522,009	0	140
FOGHORN THERAPEUTICS INC	COM	344174107	2,686	132,512	SH	DFND	1	132,512	0	0
FOLEY TRASIMENE ACQ-CLASS A	COM CL A	34431F104	154	13,972	SH	DFND	1	13,972	0	0
FONAR CORP	COM NEW	344437405	1,607	92,579	SH	DFND	1	92,579	0	0
FOOT LOCKER INC	COM	344849104	53,600	1,325,421	SH	DFND	1	1,302,904	0	22,517
FOOT LOCKER INC	COM	344849104	1	37	SH	DFND	1 2	37	0	0
FORD MOTOR CO	COM	345370860	593,008	67,627,832	SH	DFND	1	67,464,957	0	162,875
FORD MOTOR CO	COM	345370860	10	1,140	SH	DFND	1 2	1,140	0	0
FORESTAR GROUP INC	COM	346232101	6,628	328,491	SH	DFND	1	328,491	0	0
FORMA THERAPEUTICS HOLDINGS	SHS	34633R104	10,295	295,004	SH	DFND	1	295,004	0	0
FORMFACTOR INC	COM	346375108	53,501	1,243,642	SH	DFND	1	1,243,642	0	0
FORMFACTOR INC	COM	346375108	0	9	SH	DFND	1 2	9	0	0
FORRESTER RESEARCH INC	COM	346563109	7,410	176,871	SH	DFND	1	176,871	0	0
FORTE BIOSCIENCES INC	COM	34962G109	2,839	77,988	SH	DFND	1	77,988	0	0
FORTERRA INC	COM	34960W106	10,693	621,904	SH	DFND	1	621,635	0	269
FORTERRA INC	COM	34960W106	0	33	SH	DFND	1 2	33	0	0
FORTINET INC	COM	34959E109	384,550	2,594,036	SH	DFND	1	2,588,768	0	5,268
FORTINET INC	COM	34959E109	4	29	SH	DFND	1 2	29	0	0
FORTIS INC	COM	349553107	40,965	987,873	SH	DFND	1	960,419	0	27,454
FORTIVE CORP	COM	34959J108	385,844	5,461,837	SH	DFND	1	5,448,412	0	13,425
FORTIVE CORP	COM	34959J108	1	15	SH	DFND	1 2	15	0	0
FORTRESS BIOTECH INC	COM	34960Q109	2,956	932,712	SH	DFND	1	932,712	0	0
FORTUNA SILVER MINES INC	COM	349915108	280	34,171	SH	DFND	1	34,171	0	0
FORTUNE BRANDS HOME & SECURI	COM	34964C106	216,515	2,531,718	SH	DFND	1	2,526,362	0	5,356
FORTUNE BRANDS HOME & SECURI	COM	34964C106	10	127	SH	DFND	1 2	127	0	0
FORUM ENERGY TECHNOLOGIES IN	COM	34984V209	379	31,929	SH	DFND	1	31,929	0	0
FORWARD AIR CORP	COM	349853101	32,799	426,857	SH	DFND	1	426,857	0	0
FORWARD AIR CORP	COM	349853101	4	53	SH	DFND	1 2	53	0	0
FORWARD INDUSTRIES INC	COM NEW	349862300	34	18,823	SH	DFND	1	18,823	0	0
FOSSIL GROUP INC	COM	34988V106	6,214	716,790	SH	DFND	1	716,221	0	569
FOSSIL GROUP INC	COM	34988V106	0	11	SH	DFND	1 2	11	0	0
FOSTER (LB) CO-A	COM	350060109	2,317	154,011	SH	DFND	1	154,011	0	0
FOUNDATION BUILDING MATERIAL	COM	350392106	5,816	302,799	SH	DFND	1	302,239	0	560
FOUR CORNERS PROPERTY TRUST	COM	35086T109	40,890	1,373,538	SH	DFND	1	1,354,277	0	19,261
FOX CORP - CLASS A	CL A COM	35137L105	182,135	6,269,038	SH	DFND	1	6,242,743	0	26,295
FOX CORP - CLASS A	CL A COM	35137L105	3	104	SH	DFND	1 2	104	0	0
FOX CORP - CLASS B	CL B COM	35137L204	70,484	2,447,186	SH	DFND	1	2,434,436	0	12,750

FOX FACTORY HOLDING CORP	COM	35138V102	68,333	646,425	SH	DFND	1	637,581	0	8,844
FRANCHISE GROUP INC	COM	35180X105	11,861	389,549	SH	DFND	1	389,549	0	0
FRANCHISE GROUP INC	COM	35180X105	2	68	SH	DFND	1 2	68	0	0
FRANCO-NEVADA CORP	COM	351858105	44,675	358,114	SH	DFND	1	357,875	0	239
FRANCO-NEVADA CORP	COM	351858105	2	16	SH	DFND	1 2	16	0	0
FRANKLIN COVEY CO	COM	353469109	3,699	166,141	SH	DFND	1	166,141	0	0
FRANKLIN ELECTRIC CO INC	COM	353514102	45,692	660,194	SH	DFND	1	660,194	0	0
FRANKLIN ELECTRIC CO INC	COM	353514102	1	21	SH	DFND	1 2	21	0	0
FRANKLIN FINANCIAL SERVICES	COM	353525108	1,518	56,187	SH	DFND	1	56,187	0	0
FRANKLIN RESOURCES INC	COM	354613101	114,671	4,600,033	SH	DFND	1	4,589,332	0	10,701
FRANKLIN RESOURCES INC	COM	354613101	0	17	SH	DFND	1 2	17	0	0
FRANKLIN STREET PROPERTIES C	COM	35471R106	7,950	1,819,271	SH	DFND	1	1,819,271	0	0
FRANK'S INTERNATIONAL NV	COM	N33462107	5,480	2,000,160	SH	DFND	1	2,000,160	0	0
FREEDOM HOLDING CORP/NV	COM	356390104	2,252	43,897	SH	DFND	1	43,897	0	0
FREEDOM HOLDING CORP/NV	COM	356390104	1	23	SH	DFND	1 2	23	0	0
FREELINE THERAPEUTICS HOLDIN	SPONSORED ADS	35655L107	326	17,896	SH	DFND	1	17,896	0	0
FREEPORT-MCMORAN INC	CL B	35671D857	663,072	25,544,059	SH	DFND	1	25,483,982	0	60,077
FREEPORT-MCMORAN INC	CL B	35671D857	0	14	SH	DFND	1 2	14	0	0
FREIGHTCAR AMERICA INC	COM	357023100	256	106,529	SH	DFND	1	106,529	0	0
FREQUENCY ELECTRONICS INC	COM	358010106	297	27,535	SH	DFND	1	27,535	0	0
FREQUENCY THERAPEUTICS INC	COM	35803L108	15,133	429,207	SH	DFND	1	429,207	0	0
FRESENIUS MEDICAL CARE-ADR	SPONSORED ADR	358029106	5,721	137,679	SH	DFND	1	136,719	0	960
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	10,330	429,166	SH	DFND	1	429,166	0	0
FRESHPET INC	COM	358039105	89,451	629,842	SH	DFND	1	629,757	0	85
FRIEDMAN INDUSTRIES	COM	358435105	191	27,969	SH	DFND	1	27,969	0	0
FRONT YARD RESIDENTIAL CORP	COM	35904G107	15,759	972,833	SH	DFND	1	972,513	0	320
FRONTDOOR INC	COM	35905A109	59,396	1,182,953	SH	DFND	1	1,182,574	0	379
FRONTLINE LTD	SHS NEW	G3682E192	5,225	840,188	SH	DFND	1	840,188	0	0
FRP HOLDINGS INC	COM	30292L107	4,842	106,301	SH	DFND	1	106,301	0	0
FS BANCORP INC	COM	30263Y104	3,551	64,815	SH	DFND	1	64,815	0	0
F-STAR THERAPEUTICS INC	COM	30315R107	190	19,332	SH	DFND	1	19,332	0	0
FTAC OLYMPUS ACQ CORP -CW25	*W EXP 08/28/202	G37288126	22	12,000	SH	DFND	1	12,000	0	0
FTAC OLYMPUS ACQ CORP-A	CL A SHS	G37288100	370	35,530	SH	DFND	1	35,530	0	0
FTI CONSULTING INC	COM	302941109	49,945	447,061	SH	DFND	1	439,438	0	7,623
FUBOTV INC	COM	35953D104	11,698	417,789	SH	DFND	1	417,789	0	0
FUEL TECH INC	COM	359523107	592	152,827	SH	DFND	1	152,827	0	0
FUELCELL ENERGY INC	COM	35952H601	51,329	4,595,319	SH	DFND	1	4,595,319	0	0
FULCRUM THERAPEUTICS INC	COM	359616109	2,431	207,670	SH	DFND	1	207,670	0	0
FULGENT GENETICS INC	COM	359664109	10,227	196,312	SH	DFND	1	196,312	0	0
FULL HOUSE RESORTS INC	COM	359678109	572	145,647	SH	DFND	1	145,647	0	0
FULTON FINANCIAL CORP	COM	360271100	35,444	2,786,486	SH	DFND	1	2,752,080	0	34,406
FUNKO INC-CLASS A	COM CL A	361008105	3,524	339,591	SH	DFND	1	339,591	0	0
FUSION ACQUISITION CORP-A	CL A	36118H105	216	19,125	SH	DFND	1	19,125	0	0
FUSION ACQUISITION -CW27	*W EXP 06/01/202	36118H113	65	25,000	SH	DFND	1	25,000	0	0
FUSION PHARMACEUTICALS INC	COM	36118A100	271	23,089	SH	DFND	1	23,089	0	0
FUTU HOLDINGS LTD-ADR	SPON ADS CL A	36118L106	2,169	47,430	SH	DFND	1	47,430	0	0
FUTURE FINTECH GROUP INC	COM	36117V105	53	28,665	SH	DFND	1	28,665	0	0
FUTUREFUEL CORP	COM	36116M106	6,103	480,569	SH	DFND	1	480,569	0	0
FVCBANKCORP INC	COM	36120Q101	2,337	159,031	SH	DFND	1	159,031	0	0
G1 THERAPEUTICS INC	COM	3621LQ109	8,704	483,840	SH	DFND	1	483,840	0	0
GAIA INC	CL A	36269P104	1,947	197,109	SH	DFND	1	197,109	0	0
GALAPAGOS NV-SPON ADR	SPON ADR	36315X101	455	4,598	SH	DFND	1	4,598	0	0
GALECTIN THERAPEUTICS INC	COM NEW	363225202	1,438	642,104	SH	DFND	1	642,104	0	0
GALERA THERAPEUTICS INC	COM	36338D108	1,163	113,708	SH	DFND	1	113,708	0	0
GALILEO ACQUISITION CORP	*W EXP 10/31/202	G3770A110	31	35,000	SH	DFND	1	35,000	0	0
GALMED PHARMACEUTICALS LTD	SHS	M47238106	62	19,960	SH	DFND	1	19,960	0	0
GAMCO INVESTORS INC-A	CL A COM	361438104	1,133	63,871	SH	DFND	1	63,871	0	0

GAMESTOP CORP-CLASS A	CL A	36467W109	15,681	832,374	SH	DFND	1	831,668	0	706
GAMIDA CELL LTD	SHS	M47364100	152	18,175	SH	DFND	1	18,175	0	0
GAMING AND LEISURE PROPERTIE	COM	36467J108	161,773	3,815,600	SH	DFND	1	3,760,485	0	55,115
GAN LTD	ORD SHS	G3728V109	3,669	180,931	SH	DFND	1	180,931	0	0
GANNETT CO INC	COM	36472T109	6,487	1,930,677	SH	DFND	1	1,930,323	0	354
GAP INC/THE	COM	364760108	69,102	3,428,220	SH	DFND	1	3,420,293	0	7,927
GARMIN LTD	SHS	H2906T109	342,995	2,872,509	SH	DFND	1	2,866,519	0	5,990
GARTNER INC	COM	366651107	226,559	1,418,077	SH	DFND	1	1,414,502	0	3,575
GARTNER INC	COM	366651107	0	3	SH	DFND	1 2	3	0	0
GATES INDUSTRIAL CORP PLC	ORD SHS	G39108108	6,577	515,441	SH	DFND	1	515,441	0	0
GATOS SILVER INC	COM	368036109	4,729	362,959	SH	DFND	1	362,959	0	0
GATX CORP	COM	361448103	43,506	523,040	SH	DFND	1	515,619	0	7,421
GCP APPLIED TECHNOLOGIES	COM	36164Y101	16,720	707,001	SH	DFND	1	707,001	0	0
GDS HOLDINGS LTD - ADR	SPONSORED ADS	36165L108	30,710	330,239	SH	DFND	1	330,239	0	0
GENASYS INC	COM	36872P103	3,247	498,113	SH	DFND	1	498,113	0	0
GENCO SHIPPING & TRADING LTD	SHS	Y2685T131	2,441	331,683	SH	DFND	1	328,825	0	2,858
GENCOR INDUSTRIES INC	COM	368678108	1,475	119,995	SH	DFND	1	119,995	0	0
GENERAC HOLDINGS INC	COM	368736104	181,447	798,784	SH	DFND	1	785,402	0	13,382
GENERAC HOLDINGS INC	COM	368736104	8	38	SH	DFND	1 2	38	0	0
GENERAL DYNAMICS CORP	COM	369550108	511,013	3,443,689	SH	DFND	1	3,434,676	0	9,013
GENERAL DYNAMICS CORP	COM	369550108	2	18	SH	DFND	1 2	18	0	0
GENERAL ELECTRIC CO	COM	369604103	1,386,284	128,726,773	SH	DFND	1	128,372,566	0	354,207
GENERAL ELECTRIC CO	COM	369604103	2	259	SH	DFND	1 2	259	0	0
GENERAL FINANCE CORP	COM	369822101	1,777	208,827	SH	DFND	1	208,827	0	0
GENERAL MILLS INC	COM	370334104	514,217	8,770,835	SH	DFND	1	8,745,001	0	25,834
GENERAL MILLS INC	COM	370334104	1	30	SH	DFND	1 2	30	0	0
GENERAL MOTORS CO	COM	37045V100	767,077	18,474,723	SH	DFND	1	18,424,380	0	50,343
GENERATION BIO CO	COM	37148K100	6,395	225,591	SH	DFND	1	225,591	0	0
GENESCO INC	COM	371532102	6,454	214,500	SH	DFND	1	214,500	0	0
GENESCO INC	COM	371532102	1	56	SH	DFND	1 2	56	0	0
GENESIS HEALTHCARE INC	CL A COM	37185X106	147	305,095	SH	DFND	1	305,095	0	0
GENIE ENERGY LTD-B	CL B	372284208	1,842	255,529	SH	DFND	1	255,529	0	0
GENIUS BRANDS INTERNATIONAL	COM	37229T301	2,497	1,809,964	SH	DFND	1	1,809,964	0	0
GENMAB A/S -SP ADR	SPONSORED ADS	372303206	2,165	53,267	SH	DFND	1	50,541	0	2,726
GENMARK DIAGNOSTICS INC	COM	372309104	16,259	1,113,641	SH	DFND	1	1,113,641	0	0
GENMARK DIAGNOSTICS INC	COM	372309104	0	13	SH	DFND	1 2	13	0	0
GENOECA BIOSCIENCES INC	COM NEW	372427401	419	173,407	SH	DFND	1	173,407	0	0
GENPACT LTD	SHS	G3922B107	95,569	2,310,684	SH	DFND	1	2,310,684	0	0
GENPREX INC	COM	372446104	1,840	443,437	SH	DFND	1	443,437	0	0
GENTEX CORP	COM	371901109	128,202	3,770,098	SH	DFND	1	3,716,643	0	53,455
GENTHERM INC	COM	37253A103	32,828	503,344	SH	DFND	1	503,264	0	80
GENUINE PARTS CO	COM	372460105	238,276	2,378,615	SH	DFND	1	2,372,844	0	5,771
GENUINE PARTS CO	COM	372460105	1	10	SH	DFND	1 2	10	0	0
GENWORTH FINANCIAL INC-CL A	COM CL A	37247D106	27,883	7,380,768	SH	DFND	1	7,269,248	0	111,520
GEO GROUP INC/THE	COM	36162J106	18,885	2,131,580	SH	DFND	1	2,101,876	0	29,704
GEOSPACE TECHNOLOGIES CORP	COM	37364X109	1,023	119,555	SH	DFND	1	119,555	0	0
GEOSPACE TECHNOLOGIES CORP	COM	37364X109	0	3	SH	DFND	1 2	3	0	0
GERMAN AMERICAN BANCORP	COM	373865104	13,120	396,519	SH	DFND	1	396,519	0	0
GERON CORP	COM	374163103	7,248	4,558,494	SH	DFND	1	4,558,298	0	196
GETTY REALTY CORP	COM	374297109	18,401	668,166	SH	DFND	1	659,365	0	8,801
GEVO INC	COM PAR	374396406	3,697	870,021	SH	DFND	1	870,021	0	0
GFL ENVIRONMENTAL INC-SUB VT	SUB VTG SHS	36168Q104	8,998	311,478	SH	DFND	1	311,478	0	0
GIBRALTAR INDUSTRIES INC	COM	374689107	38,096	529,555	SH	DFND	1	529,555	0	0
G-III APPAREL GROUP LTD	COM	36237H101	15,913	670,305	SH	DFND	1	670,305	0	0
GILAT SATELLITE NETWORKS LTD	SHS NEW	M51474118	119	18,319	SH	DFND	1	18,319	0	0
GILAT SATELLITE NETWORKS LTD	SHS NEW	M51474118	7	1,199	SH	DFND	1 2	1,199	0	0
GILDAN ACTIVEWEAR INC	COM	375916103	10,232	367,307	SH	DFND	1	367,307	0	0

GILEAD SCIENCES INC	COM	375558103	1,167,002	20,078,787	SH	DFND	1	19,988,335	0	90,452
GILEAD SCIENCES INC	COM	375558103	7	133	SH	DFND	1 2	133	0	0
GLACIER BANCORP INC	COM	37637Q105	68,624	1,491,508	SH	DFND	1	1,471,285	0	20,223
GLACIER BANCORP INC	COM	37637Q105	9	209	SH	DFND	1 2	209	0	0
GLADSTONE COMMERCIAL CORP	COM	376536108	12,044	669,165	SH	DFND	1	660,683	0	8,482
GLADSTONE LAND CORP	COM	376549101	5,688	388,545	SH	DFND	1	383,145	0	5,400
GLATFELTER CORP	COM	377320106	10,308	629,335	SH	DFND	1	629,335	0	0
GLAUKOS CORP	COM	377322102	48,117	639,355	SH	DFND	1	639,355	0	0
GLAXOSMITHKLINE PLC-SPON ADR	SPONSORED ADR	37733W105	5,258	142,906	SH	DFND	1	140,930	0	1,976
GLAXOSMITHKLINE PLC-SPON ADR	SPONSORED ADR	37733W105	0	23	SH	DFND	1 2	23	0	0
GLEN BURNIE BANCORP	COM	377407101	206	18,661	SH	DFND	1	18,661	0	0
GLOBAL BLOOD THERAPEUTICS IN	COM	37890U108	32,557	751,730	SH	DFND	1	751,693	0	37
GLOBAL INDEMNITY GROUP LLC-A	COM CL A	37959R103	205	7,185	SH	DFND	1	7,185	0	0
GLOBAL MEDICAL REIT INC	COM NEW	37954A204	11,131	852,351	SH	DFND	1	839,565	0	12,786
GLOBAL NET LEASE INC	COM NEW	379378201	27,534	1,606,418	SH	DFND	1	1,583,685	0	22,733
GLOBAL PAYMENTS INC	COM	37940X102	976,146	4,543,916	SH	DFND	1	4,531,903	0	12,013
GLOBAL SELF STORAGE INC	COM	37955N106	408	101,782	SH	DFND	1	101,782	0	0
GLOBAL WATER RESOURCES INC	COM	379463102	1,881	130,587	SH	DFND	1	130,587	0	0
GLOBALSTAR INC	COM	378973408	1,670	4,933,733	SH	DFND	1	4,933,733	0	0
GLOBANT SA	COM	L44385109	51,863	239,295	SH	DFND	1	239,295	0	0
GLOBE LIFE INC	COM	37959E102	158,392	1,672,079	SH	DFND	1	1,668,319	0	3,760
GLOBUS MARITIME LIMITED	COM NEW	Y27265126	81	14,246	SH	DFND	1	14,246	0	0
GLOBUS MEDICAL INC - A	CL A	379577208	67,069	1,028,354	SH	DFND	1	1,012,191	0	16,163
GLU MOBILE INC	COM	379890106	21,130	2,345,264	SH	DFND	1	2,344,503	0	761
GLU MOBILE INC	COM	379890106	0	20	SH	DFND	1 2	20	0	0
GLYCOMIMETICS INC	COM	38000Q102	2,530	672,929	SH	DFND	1	671,941	0	988
GMS INC	COM	36251C103	20,653	677,594	SH	DFND	1	676,725	0	869
GODADDY INC - CLASS A	CL A	380237107	146,744	1,771,455	SH	DFND	1	1,771,228	0	227
GODADDY INC - CLASS A	CL A	380237107	4	60	SH	DFND	1 2	60	0	0
GOGO INC	COM	38046C109	7,795	809,531	SH	DFND	1	809,531	0	0
GOHEALTH INC-CLASS A	COM CL A	38046W105	7,355	538,482	SH	DFND	1	538,482	0	0
GOLAR LNG LTD	SHS	G9456A100	6,653	690,152	SH	DFND	1	690,152	0	0
GOLAR LNG PARTNERS LP	COM UNIT LPI	Y2745C102	149	57,873	SH	DFND	1	57,873	0	0
GOLD RESOURCE CORP	COM	38068T105	2,995	1,029,444	SH	DFND	1	1,029,444	0	0
GOLDEN ENTERTAINMENT INC	COM	381013101	5,944	298,893	SH	DFND	1	298,893	0	0
GOLDEN MINERALS CO	COM	381119106	273	359,665	SH	DFND	1	359,665	0	0
GOLDEN OCEAN GROUP LTD	SHS NEW	G39637205	653	141,224	SH	DFND	1	141,224	0	0
GOLDEN OCEAN GROUP LTD	SHS NEW	G39637205	11	2,410	SH	DFND	1 2	2,410	0	0
GOLDMAN SACHS GROUP INC	COM	38141G104	1,372,529	5,218,367	SH	DFND	1	5,204,154	0	14,213
GOLDMAN SACHS GROUP INC	COM	38141G104	1	4	SH	DFND	1 2	4	0	0
GOOD TIMES RESTAURANTS INC	COM NEW	382140879	165	58,037	SH	DFND	1	58,037	0	0
GOODRICH PETROLEUM CORP	COM PAR	382410843	1,310	129,910	SH	DFND	1	129,910	0	0
GOODRX HOLDINGS INC-CLASS A	COM CL A	38246G108	13,749	340,832	SH	DFND	1	340,832	0	0
GOODYEAR TIRE & RUBBER CO	COM	382550101	40,226	3,687,094	SH	DFND	1	3,636,994	0	50,100
GOOSEHEAD INSURANCE INC -A	COM CL A	38267D109	35,338	283,253	SH	DFND	1	283,253	0	0
GOPRO INC-CLASS A	CL A	38268T103	15,925	1,923,330	SH	DFND	1	1,923,330	0	0
GOPRO INC-CLASS A	CL A	38268T103	2	242	SH	DFND	1 2	242	0	0
GORES HOLDINGS INC-CW20	*W EXP 11/04/202	44109J114	35	23,789	SH	DFND	1	23,789	0	0
GORMAN-RUPP CO	COM	383082104	9,330	287,526	SH	DFND	1	287,526	0	0
GORMAN-RUPP CO	COM	383082104	0	8	SH	DFND	1 2	8	0	0
GOSSAMER BIO INC	COM	38341P102	7,513	776,997	SH	DFND	1	776,997	0	0
GP STRATEGIES CORP	COM	36225V104	2,362	199,162	SH	DFND	1	199,162	0	0
GP STRATEGIES CORP	COM	36225V104	0	7	SH	DFND	1 2	7	0	0
GPMT 6.375 10/01/23	NOTE 6.375%10/0	38741LAC1	534	575,000	PRN	DFND	1	575,000	0	0
GPRE 4.125 09/01/22	NOTE 4.125% 9/0	393222AF1	975	1,000,000	PRN	DFND	1	1,000,000	0	0
GRACO INC	COM	384109104	158,108	2,185,330	SH	DFND	1	2,149,957	0	35,373
GRAFTECH INTERNATIONAL LTD	COM	384313508	10,003	938,452	SH	DFND	1	938,001	0	451

GRAHAM CORP	COM	384556106	2,077	136,858	SH	DFND	1	136,858	0	0
GRAHAM HOLDINGS CO-CLASS B	COM CL B	384637104	26,174	49,072	SH	DFND	1	48,185	0	887
GRAND CANYON EDUCATION INC	COM	38526M106	55,580	596,899	SH	DFND	1	586,814	0	10,085
GRANITE CONSTRUCTION INC	COM	387328107	18,320	685,901	SH	DFND	1	685,228	0	673
GRANITE POINT MORTGAGE TRUST	COM STK	38741L107	8,654	866,336	SH	DFND	1	866,336	0	0
GRANITE REAL ESTATE INVESTME	UNIT 99/99/9999	387437114	245	4,018	SH	DFND	1	4,018	0	0
GRAPHIC PACKAGING HOLDING CO	COM	388689101	64,421	3,802,895	SH	DFND	1	3,802,895	0	0
GRAVITY CO LTD-SPONSORED ADR	SPONSORED ADS NE	38911N206	348	1,927	SH	DFND	1	1,927	0	0
GRAVITY CO LTD-SPONSORED ADR	SPONSORED ADS NE	38911N206	1	7	SH	DFND	1 2	7	0	0
GRAY TELEVISION INC	COM	389375106	23,056	1,288,765	SH	DFND	1	1,288,089	0	676
GRAY TELEVISION INC	COM	389375106	1	61	SH	DFND	1 2	61	0	0
GRAYBUG VISION INC	COM SHS	38942Q103	3,233	111,439	SH	DFND	1	111,439	0	0
GREAT AJAX CORP	COM	38983D300	3,198	305,768	SH	DFND	1	305,768	0	0
GREAT ELM GROUP INC	COM NEW	39037G109	502	183,487	SH	DFND	1	183,487	0	0
GREAT LAKES DREDGE & DOCK CO	COM	390607109	14,334	1,088,420	SH	DFND	1	1,085,210	0	3,210
GREAT SOUTHERN BANCORP INC	COM	390905107	10,621	217,213	SH	DFND	1	217,213	0	0
GREAT WESTERN BANCORP INC	COM	391416104	17,564	840,399	SH	DFND	1	840,219	0	180
GREEN BRICK PARTNERS INC	COM	392709101	13,319	580,106	SH	DFND	1	580,106	0	0
GREEN BRICK PARTNERS INC	COM	392709101	1	52	SH	DFND	1 2	52	0	0
GREEN DOT CORP-CLASS A	CL A	39304D102	44,745	801,894	SH	DFND	1	801,894	0	0
GREEN DOT CORP-CLASS A	CL A	39304D102	2	45	SH	DFND	1 2	45	0	0
GREEN PLAINS INC	COM	393222104	6,742	511,967	SH	DFND	1	511,967	0	0
GREEN PLAINS PARTNERS LP	COM REP PTR IN	393221106	148	18,721	SH	DFND	1	18,721	0	0
GREENBRIER COMPANIES INC	COM	393657101	17,169	471,949	SH	DFND	1	471,830	0	119
GREENE COUNTY BANCORP INC	COM	394357107	652	25,591	SH	DFND	1	25,591	0	0
GREENHILL & CO INC	COM	395259104	2,528	208,260	SH	DFND	1	207,875	0	385
GREENLIGHT CAPITAL RE LTD-A	CLASS A	G4095J109	3,236	442,697	SH	DFND	1	442,697	0	0
GREENPOWER MOTOR CO INC	COM NEW	39540E302	322	11,083	SH	DFND	1	11,083	0	0
GREENPRO CAPITAL CORP	COM	39540F101	78	38,241	SH	DFND	1	38,241	0	0
GREENSKY INC-CLASS A	CL A	39572G100	3,692	797,546	SH	DFND	1	797,546	0	0
GREENWICH LIFESCIENCES INC	COM	396879108	256	7,020	SH	DFND	1	7,020	0	0
GREIF INC-CL A	CL A	397624107	18,466	393,919	SH	DFND	1	388,311	0	5,608
GREIF INC-CL B	CL B	397624206	4,800	99,222	SH	DFND	1	99,222	0	0
GRID DYNAMICS HOLDINGS INC	CL A	39813G109	5,198	412,616	SH	DFND	1	412,616	0	0
GRIFFON CORP	COM	398433102	13,347	654,909	SH	DFND	1	654,909	0	0
GRIFFON CORP	COM	398433102	0	2	SH	DFND	1 2	2	0	0
GRIFOLS SA-ADR	SP ADR REP B NVT	398438408	2,623	142,259	SH	DFND	1	141,201	0	1,058
GRIFOLS SA-ADR	SP ADR REP B NVT	398438408	1	92	SH	DFND	1 2	92	0	0
GRITSTONE ONCOLOGY INC	COM	39868T105	1,643	417,013	SH	DFND	1	416,615	0	398
GROCERY OUTLET HOLDING CORP	COM	39874R101	40,115	1,022,040	SH	DFND	1	1,003,652	0	18,388
GROUP 1 AUTOMOTIVE INC	COM	398905109	37,354	284,842	SH	DFND	1	284,842	0	0
GROUP 1 AUTOMOTIVE INC	COM	398905109	0	2	SH	DFND	1 2	2	0	0
GROUPON INC	COM NEW	399473206	13,509	355,562	SH	DFND	1	355,562	0	0
GROWGENERATION CORP	COM	39986L109	25,668	638,190	SH	DFND	1	638,190	0	0
GRUBHUB INC	COM	400110102	79,820	1,074,706	SH	DFND	1	1,054,959	0	19,747
GRUBHUB INC	COM	400110102	24	334	SH	DFND	1 2	334	0	0
GRUPO AEROPORTUARIO CEN-ADR	SPON ADR	400501102	325	6,301	SH	DFND	1	3,913	0	2,388
GRUPO AEROPORTUARIO PAC-ADR	SPON ADR B	400506101	327	2,944	SH	DFND	1	490	0	2,454
GRUPO AEROPORTUARIO SUR-ADR	SPON ADR SER B	40051E202	239	1,455	SH	DFND	1	205	0	1,250
GRUPO FINANCIERO GALICIA-ADR	SPONSORED ADR	399909100	436	49,983	SH	DFND	1	49,983	0	0
GSCCN 7 08/15/21	NOTE 7.000% 8/1	38119TAG9	323	300,000	PRN	DFND	1	300,000	0	0
GSE SYSTEMS INC	COM	36227K106	44	33,536	SH	DFND	1	33,536	0	0
GSi TECHNOLOGY INC	COM	36241U106	1,651	223,202	SH	DFND	1	223,202	0	0
GSX TECHEDU INC- ADR	SPONSORED ADS	36257Y109	11,512	224,645	SH	DFND	1	224,645	0	0
GTT COMMUNICATIONS INC	COM	362393100	1,590	445,455	SH	DFND	1	445,022	0	433
GTY TECHNOLOGY HOLDINGS INC	COM	362409104	3,364	649,459	SH	DFND	1	649,459	0	0
GUARANTY BANCSHARES INC	COM	400764106	3,721	124,258	SH	DFND	1	124,258	0	0

GUARDANT HEALTH INC	COM	40131M109	133,956	1,039,390	SH	DFND	1	1,039,390	0	0
GUARDANT HEALTH INC	COM	40131M109	0	7	SH	DFND	1 2	7	0	0
GUARDION HEALTH SCIENCES INC	COM NEW	40145Q203	180	434,372	SH	DFND	1	434,372	0	0
GUESS INC	COM	401617105	12,805	566,125	SH	DFND	1	566,125	0	0
GUIDEWIRE SOFTWARE INC	COM	40171V100	122,353	951,648	SH	DFND	1	951,648	0	0
GUILD HOLDINGS CO - CLASS A	CL A	40172N107	380	22,447	SH	DFND	1	22,447	0	0
GULF ISLAND FABRICATION INC	COM	402307102	288	94,318	SH	DFND	1	94,318	0	0
GW PHARMACEUTICALS -ADR	ADS	36197T103	3,140	27,215	SH	DFND	1	27,215	0	0
GWG HOLDINGS INC	COM	36192A109	122	17,520	SH	DFND	1	17,520	0	0
GX ACQUISITION CORP -CW26	*W EXP 05/24/202	36251A115	230	84,000	SH	DFND	1	84,000	0	0
H&E EQUIPMENT SERVICES INC	COM	404030108	14,740	494,471	SH	DFND	1	494,471	0	0
H&E EQUIPMENT SERVICES INC	COM	404030108	0	7	SH	DFND	1 2	7	0	0
H&R BLOCK INC	COM	093671105	34,124	2,151,609	SH	DFND	1	2,112,049	0	39,560
H&R BLOCK INC	COM	093671105	1	100	SH	DFND	1 2	100	0	0
H.B. FULLER CO.	COM	359694106	39,184	755,296	SH	DFND	1	755,296	0	0
HACKETT GROUP INC/THE	COM	404609109	5,963	414,399	SH	DFND	1	414,399	0	0
HACKETT GROUP INC/THE	COM	404609109	0	36	SH	DFND	1 2	36	0	0
HAEMONETICS CORP/MASS	COM	405024100	68,584	577,553	SH	DFND	1	566,463	0	11,090
HAIN CELESTIAL GROUP INC	COM	405217100	42,428	1,056,749	SH	DFND	1	1,038,941	0	17,808
HALL OF FAME RESORT & ENTERT	COM	40619L102	429	349,163	SH	DFND	1	349,163	0	0
HALLADOR ENERGY CO	COM	40609P105	223	151,980	SH	DFND	1	151,980	0	0
HALLIBURTON CO	COM	406216101	281,956	14,955,173	SH	DFND	1	14,920,978	0	34,195
HALLIBURTON CO	COM	406216101	4	229	SH	DFND	1 2	229	0	0
HALLMARK FINL SERVICES INC	COM NEW	40624Q203	405	113,881	SH	DFND	1	113,881	0	0
HALOZYME THERAPEUTICS INC	COM	40637H109	90,878	2,127,800	SH	DFND	1	2,100,858	0	26,942
HAMILTON BEACH BRAND-A	COM CL A	40701T104	1,646	94,054	SH	DFND	1	94,054	0	0
HAMILTON LANE INC-CLASS A	CL A	407497106	37,557	481,202	SH	DFND	1	481,202	0	0
HANCOCK WHITNEY CORP	COM	410120109	50,257	1,477,284	SH	DFND	1	1,458,959	0	18,325
HANESBRANDS INC	COM	410345102	94,386	6,483,399	SH	DFND	1	6,469,123	0	14,276
HANESBRANDS INC	COM	410345102	0	17	SH	DFND	1 2	17	0	0
HANGER INC	COM NEW	41043F208	12,047	547,870	SH	DFND	1	547,870	0	0
HANMI FINANCIAL CORPORATION	COM NEW	410495204	5,478	483,072	SH	DFND	1	483,072	0	0
HANNON ARMSTRONG SUSTAINABLE	COM	41068X100	71,400	1,125,661	SH	DFND	1	1,125,552	0	109
HANOVER INSURANCE GROUP INC/	COM	410867105	60,771	519,767	SH	DFND	1	511,869	0	7,898
HARBORONE BANCORP INC	COM NEW	41165Y100	9,874	909,260	SH	DFND	1	909,260	0	0
HARLEY-DAVIDSON INC	COM	412822108	72,053	1,963,305	SH	DFND	1	1,930,293	0	33,012
HARLEY-DAVIDSON INC	COM	412822108	1	31	SH	DFND	1 2	31	0	0
HARMONIC INC	COM	413160102	11,022	1,491,529	SH	DFND	1	1,491,529	0	0
HARMONY BIOSCIENCES HOLDINGS	COM	413197104	3,304	91,400	SH	DFND	1	91,400	0	0
HARPOON THERAPEUTICS INC	COM	41358P106	3,038	182,941	SH	DFND	1	182,941	0	0
HARROW HEALTH INC	COM	415858109	2,359	344,002	SH	DFND	1	344,002	0	0
HARSCO CORP	COM	415864107	20,785	1,156,045	SH	DFND	1	1,156,045	0	0
HARTFORD FINANCIAL SVCS GRP	COM	416515104	319,690	6,541,071	SH	DFND	1	6,526,472	0	14,599
HARTFORD FINANCIAL SVCS GRP	COM	416515104	2	56	SH	DFND	1 2	56	0	0
HARVARD BIOSCIENCE INC	COM	416906105	2,345	546,714	SH	DFND	1	546,714	0	0
HASBRO INC	COM	418056107	207,030	2,218,742	SH	DFND	1	2,213,711	0	5,031
HAVERTY FURNITURE	COM	419596101	7,389	267,042	SH	DFND	1	267,042	0	0
HAVERTY FURNITURE	COM	419596101	2	94	SH	DFND	1 2	94	0	0
HAWAIIAN ELECTRIC INDS	COM	419870100	55,123	1,557,599	SH	DFND	1	1,534,426	0	23,173
HAWAIIAN HOLDINGS INC	COM	419879101	12,363	698,523	SH	DFND	1	698,523	0	0
HAWKINS INC	COM	420261109	7,704	147,292	SH	DFND	1	147,292	0	0
HAWKINS INC	COM	420261109	1	28	SH	DFND	1 2	28	0	0
HAWTHORN BANCSHARES INC	COM	420476103	2,359	107,724	SH	DFND	1	107,724	0	0
HAYNES INTERNATIONAL INC	COM NEW	420877201	4,445	186,474	SH	DFND	1	186,474	0	0
HBT FINANCIAL INC/DE	COM	404111106	2,387	157,593	SH	DFND	1	157,593	0	0
HC2 HOLDINGS INC	COM	404139107	3,019	926,261	SH	DFND	1	924,154	0	2,107
HCA HEALTHCARE INC	COM	40412C101	698,562	4,258,609	SH	DFND	1	4,247,811	0	10,798

HCA HEALTHCARE INC	COM	40412C101	3	22	SH	DFND	1 2	22	0	0
HCI GROUP INC	COM	40416E103	5,016	95,909	SH	DFND	1	95,829	0	80
HDFC BANK LTD-ADR	SPONSORED ADS	40415F101	2,891	40,016	SH	DFND	1	39,560	0	456
HEADHUNTER GROUP PLC-ADR	SPONSORED ADS	42207L106	356	11,775	SH	DFND	1	11,775	0	0
HEALTH CATALYST INC	COM	42225T107	23,046	529,435	SH	DFND	1	529,435	0	0
HEALTHCARE REALTY TRUST INC	COM	421946104	73,213	2,473,444	SH	DFND	1	2,410,557	0	62,887
HEALTHCARE SERVICES GROUP	COM	421906108	33,766	1,201,655	SH	DFND	1	1,185,874	0	15,781
HEALTHCARE TRUST OF AME-CL A	CL A NEW	42225P501	86,514	3,141,416	SH	DFND	1	3,086,290	0	55,126
HEALTH EQUITY INC	COM	42226A107	82,443	1,182,666	SH	DFND	1	1,166,306	0	16,360
HEALTHPEAK PROPERTIES INC	COM	42250P103	310,015	10,277,568	SH	DFND	1	10,119,471	0	158,097
HEALTHSTREAM INC	COM	42222N103	8,934	409,104	SH	DFND	1	409,104	0	0
HEARTLAND EXPRESS INC	COM	422347104	13,870	766,341	SH	DFND	1	766,341	0	0
HEARTLAND FINANCIAL USA INC	COM	42234Q102	21,612	535,363	SH	DFND	1	535,363	0	0
HEARTLAND FINANCIAL USA INC	COM	42234Q102	0	6	SH	DFND	1 2	6	0	0
HEAT BIOLOGICS INC	COM	42237K409	722	134,762	SH	DFND	1	134,762	0	0
HECLA MINING CO	COM	422704106	61,900	9,552,505	SH	DFND	1	9,551,146	0	1,359
HECLA MINING CO	COM	422704106	0	15	SH	DFND	1 2	15	0	0
HEICO CORP	COM	422806109	63,104	477,253	SH	DFND	1	477,253	0	0
HEICO CORP	COM	422806109	2	17	SH	DFND	1 2	17	0	0
HEICO CORP-CLASS A	CL A	422806208	95,506	816,948	SH	DFND	1	816,948	0	0
HEIDRICK & STRUGGLES INTL	COM	422819102	11,205	381,393	SH	DFND	1	381,003	0	390
HEIDRICK & STRUGGLES INTL	COM	422819102	0	24	SH	DFND	1 2	24	0	0
HELEN OF TROY LTD	COM	G4388N106	89,615	403,327	SH	DFND	1	397,953	0	5,374
HELIOS TECHNOLOGIES INC	COM	42328H109	25,756	483,328	SH	DFND	1	483,328	0	0
HELIX ENERGY SOLUTIONS GROUP	COM	42330P107	9,702	2,310,076	SH	DFND	1	2,310,076	0	0
HELMERICH & PAYNE	COM	423452101	30,642	1,323,100	SH	DFND	1	1,323,100	0	0
HELMERICH & PAYNE	COM	423452101	0	7	SH	DFND	1 2	7	0	0
HEMISPHERE MEDIA GROUP INC	CL A	42365Q103	2,710	261,614	SH	DFND	1	261,614	0	0
HENNESSY ADVISORS INC	COM	425885100	141	16,535	SH	DFND	1	16,535	0	0
HENRY SCHEIN INC	COM	806407102	161,906	2,427,618	SH	DFND	1	2,422,124	0	5,494
HEPION PHARMACEUTICALS INC	COM	426897104	443	202,555	SH	DFND	1	202,555	0	0
HERBALIFE NUTRITION LTD	COM SHS	G4412G101	61,064	1,270,854	SH	DFND	1	1,270,532	0	322
HERBALIFE NUTRITION LTD	COM SHS	G4412G101	0	18	SH	DFND	1 2	18	0	0
HERC HOLDINGS INC	COM	42704L104	24,623	370,786	SH	DFND	1	370,682	0	104
HERC HOLDINGS INC	COM	42704L104	0	1	SH	DFND	1 2	1	0	0
HERITAGE COMMERCE CORP	COM	426927109	7,993	901,138	SH	DFND	1	901,138	0	0
HERITAGE FINANCIAL CORP	COM	42722X106	12,921	552,432	SH	DFND	1	552,432	0	0
HERITAGE INSURANCE HOLDINGS	COM	42727J102	3,874	382,444	SH	DFND	1	382,444	0	0
HERITAGE INSURANCE HOLDINGS	COM	42727J102	1	126	SH	DFND	1 2	126	0	0
HERITAGE-CRYSTAL CLEAN INC	COM	42726M106	4,732	224,587	SH	DFND	1	224,587	0	0
HERMAN MILLER INC	COM	600544100	36,384	1,076,475	SH	DFND	1	1,063,984	0	12,491
HERMAN MILLER INC	COM	600544100	2	88	SH	DFND	1 2	88	0	0
HERON THERAPEUTICS INC	COM	427746102	27,613	1,304,671	SH	DFND	1	1,304,506	0	165
HERSHA HOSPITALITY TRUST	PR SHS BEN INT	427825500	5,986	758,734	SH	DFND	1	750,151	0	8,583
HERSHEY CO/THE	COM	427866108	427,234	2,809,312	SH	DFND	1	2,803,161	0	6,151
HESKA CORP	COM RESTRC NEW	42805E306	17,988	123,507	SH	DFND	1	123,507	0	0
HESS CORP	COM	42809H107	233,367	4,432,276	SH	DFND	1	4,421,669	0	10,607
HEWLETT PACKARD ENTERPRISE	COM	42824C109	254,500	21,523,589	SH	DFND	1	21,473,591	0	49,998
HEWLETT PACKARD ENTERPRISE	COM	42824C109	4	341	SH	DFND	1 2	341	0	0
HEXCEL CORP	COM	428291108	47,872	987,270	SH	DFND	1	968,766	0	18,504
HF FOODS GROUP INC	COM	40417F109	4,143	550,986	SH	DFND	1	550,986	0	0
HIBBETT SPORTS INC	COM	428567101	11,456	248,085	SH	DFND	1	248,085	0	0
HIBBETT SPORTS INC	COM	428567101	0	16	SH	DFND	1 2	16	0	0
HIGHPOINT RESOURCES CORP	COM	43114K207	161	17,618	SH	DFND	1	17,618	0	0
HIGHWOODS PROPERTIES INC	COM	431284108	60,687	1,531,349	SH	DFND	1	1,509,308	0	22,041
HILL INTERNATIONAL INC	COM	431466101	470	244,944	SH	DFND	1	244,944	0	0
HILLENBRAND INC	COM	431571108	46,625	1,171,497	SH	DFND	1	1,171,497	0	0

HILLENBRAND INC	COM	431571108	1	40	SH	DFND	1 2	40	0	0
HILL-ROM HOLDINGS INC	COM	431475102	97,565	995,867	SH	DFND	1	981,606	0	14,261
HILLTOP HOLDINGS INC	COM	432748101	32,144	1,168,459	SH	DFND	1	1,168,459	0	0
HILLTOP HOLDINGS INC	COM	432748101	5	202	SH	DFND	1 2	202	0	0
HILTON GRAND VACATIONS INC	COM	43283X105	40,937	1,305,818	SH	DFND	1	1,305,818	0	0
HILTON WORLDWIDE HOLDINGS IN	COM	43300A203	512,197	4,615,309	SH	DFND	1	4,603,616	0	11,693
HILTON WORLDWIDE HOLDINGS IN	COM	43300A203	0	6	SH	DFND	1 2	6	0	0
HIMAX TECHNOLOGIES INC-ADR	SPONSORED ADR	43289P106	509	68,989	SH	DFND	1	68,989	0	0
HIMAX TECHNOLOGIES INC-ADR	SPONSORED ADR	43289P106	1	245	SH	DFND	1 2	245	0	0
HINGHAM INSTITUTION FOR SVGS	COM	433323102	5,265	24,377	SH	DFND	1	24,377	0	0
HIREQUEST INC	COM	433535101	202	20,290	SH	DFND	1	20,290	0	0
HISTOGEN INC	COM	43358Y103	18	23,907	SH	DFND	1	23,809	0	98
HMS HOLDINGS CORP	COM	40425J101	53,030	1,442,995	SH	DFND	1	1,442,995	0	0
HNI CORP	COM	404251100	21,829	633,466	SH	DFND	1	624,406	0	9,060
HNI CORP	COM	404251100	1	48	SH	DFND	1 2	48	0	0
HOLICITY INC-CLASS A	COM CL A	435063102	385	38,165	SH	DFND	1	38,165	0	0
HOLICITY INC-CLASS A -CW27	*W EXP 08/04/202	435063110	18	14,000	SH	DFND	1	14,000	0	0
HOLLYFRONTIER CORP	COM	436106108	66,383	2,572,125	SH	DFND	1	2,566,398	0	5,727
HOLLYSYS AUTOMATION TECHNOLO	SHS	G45667105	406	27,651	SH	DFND	1	27,651	0	0
HOLOGIC INC	COM	436440101	365,306	5,025,486	SH	DFND	1	5,015,339	0	10,147
HOLOGIC INC	COM	436440101	5	78	SH	DFND	1 2	78	0	0
HOME BANCORP INC	COM	43689E107	3,001	107,240	SH	DFND	1	107,240	0	0
HOME BANCSHARES INC	COM	436893200	47,195	2,422,791	SH	DFND	1	2,390,580	0	32,211
HOME DEPOT INC	COM	437076102	4,368,279	16,487,088	SH	DFND	1	16,443,669	0	43,419
HOME DEPOT INC	COM	437076102	1	4	SH	DFND	1 2	4	0	0
HOMESTREET INC	COM	43785V102	11,883	352,111	SH	DFND	1	352,111	0	0
HOMESTREET INC	COM	43785V102	0	1	SH	DFND	1 2	1	0	0
HOMETRUST BANCSHARES INC	COM	437872104	4,849	251,141	SH	DFND	1	251,141	0	0
HOMOLOGY MEDICINES INC	COM	438083107	5,537	490,503	SH	DFND	1	490,503	0	0
HONDA MOTOR CO LTD-SPONS ADR	AMERN SHS	438128308	815	28,874	SH	DFND	1	26,171	0	2,703
HONEYWELL INTERNATIONAL INC	COM	438516106	2,256,500	10,636,197	SH	DFND	1	10,608,963	0	27,234
HOOKER FURNITURE CORP	COM	439038100	5,809	180,137	SH	DFND	1	180,137	0	0
HOOKIPA PHARMA INC	COM	43906K100	1,808	163,079	SH	DFND	1	163,079	0	0
HOPE BANCORP INC	COM	43940T109	20,624	1,890,459	SH	DFND	1	1,890,459	0	0
HORACE MANN EDUCATORS	COM	440327104	27,867	662,875	SH	DFND	1	662,875	0	0
HORIZON BANCORP INC/IN	COM	440407104	10,246	646,044	SH	DFND	1	646,044	0	0
HORIZON GLOBAL CORP	COM	44052W104	1,491	173,585	SH	DFND	1	173,585	0	0
HORIZON THERAPEUTICS PLC	SHS	G46188101	191,113	2,615,618	SH	DFND	1	2,614,995	0	623
HORIZON THERAPEUTICS PLC	SHS	G46188101	0	7	SH	DFND	1 2	7	0	0
HORMEL FOODS CORP	COM	440452100	228,020	4,900,187	SH	DFND	1	4,888,488	0	11,699
HORMEL FOODS CORP	COM	440452100	0	18	SH	DFND	1 2	18	0	0
HOST HOTELS & RESORTS INC	COM	44107P104	226,178	15,485,482	SH	DFND	1	15,276,547	0	208,935
HOSTESS BRANDS INC	CL A	44109J106	28,490	1,946,083	SH	DFND	1	1,945,320	0	763
HOTH THERAPEUTICS INC	COM	44148G105	44	18,792	SH	DFND	1	18,792	0	0
HOUGHTON MIFFLIN HARCOURT CO	COM	44157R109	5,814	1,746,164	SH	DFND	1	1,744,542	0	1,622
HOULIHAN LOKEY INC	CL A	441593100	53,536	796,313	SH	DFND	1	796,313	0	0
HOULIHAN LOKEY INC	CL A	441593100	1	18	SH	DFND	1 2	18	0	0
HOUSTON AMERICAN ENERGY CORP	COM	44183U209	18	10,821	SH	DFND	1	10,821	0	0
HOUSTON WIRE & CABLE CO	COM	44244K109	268	96,160	SH	DFND	1	96,160	0	0
HOVNANIAN ENTERPRISES-A	CL A NEW	442487401	1,198	36,469	SH	DFND	1	36,469	0	0
HOVNANIAN ENTERPRISES-A	CL A NEW	442487401	0	10	SH	DFND	1 2	10	0	0
HOWARD BANCORP INC	COM	442496105	2,313	195,852	SH	DFND	1	195,852	0	0
HOWARD HUGHES CORP/THE	COM	44267D107	46,906	594,282	SH	DFND	1	594,194	0	88
HOWMET AEROSPACE INC	COM	443201108	198,609	6,974,834	SH	DFND	1	6,958,100	0	16,734
HP INC	COM	40434L105	574,549	23,418,955	SH	DFND	1	23,362,580	0	56,375
HP INC	COM	40434L105	2	113	SH	DFND	1 2	113	0	0
HSBC HOLDINGS PLC-SPONS ADR	SPON ADR NEW	404280406	10,847	418,657	SH	DFND	1	415,886	0	2,771

HTG MOLECULAR DIAGNOSTICS	COM NEW	40434H203	167	35,027	SH	DFND	1	35,027	0	0
HUAZHU GROUP LTD-ADR	SPONSORED ADS	44332N106	25,197	563,693	SH	DFND	1	563,005	0	688
HUB GROUP INC-CL A	CL A	443320106	28,924	507,441	SH	DFND	1	507,441	0	0
HUBBELL INC	COM	443510607	108,123	689,607	SH	DFND	1	678,109	0	11,498
HUBBELL INC	COM	443510607	8	54	SH	DFND	1 2	54	0	0
HUBSPOT INC	COM	443573100	191,101	482,692	SH	DFND	1	482,674	0	18
HUBSPOT INC	COM	443573100	1	5	SH	DFND	1 2	5	0	0
HUDBAY MINERALS INC	COM	443628102	296	42,416	SH	DFND	1	42,416	0	0
HUDBAY MINERALS INC	COM	443628102	0	65	SH	DFND	1 2	65	0	0
HUDSON CAPITAL INC	SHS NEW	G4645C208	60	16,721	SH	DFND	1	16,721	0	0
HUDSON EXECUTIVE INV -CW25	*W EXP 06/21/202	443761119	59	36,000	SH	DFND	1	36,000	0	0
HUDSON EXECUTIVE INVEST-CL A	COM CL A	443761101	163	15,000	SH	DFND	1	15,000	0	0
HUDSON GLOBAL INC	COM NEW	443787205	106	10,096	SH	DFND	1	10,096	0	0
HUDSON PACIFIC PROPERTIES IN	COM	444097109	53,009	2,206,892	SH	DFND	1	2,174,200	0	32,692
HUDSON TECHNOLOGIES INC	COM	444144109	317	291,167	SH	DFND	1	291,167	0	0
HUMANA INC	COM	444859102	818,674	2,000,742	SH	DFND	1	1,995,477	0	5,265
HUMANA INC	COM	444859102	2	6	SH	DFND	1 2	6	0	0
HUMANIGEN INC	COM NEW	444863203	6,191	353,828	SH	DFND	1	353,828	0	0
HUNT (JB) TRANSPRT SVCS INC	COM	445658107	196,258	1,439,763	SH	DFND	1	1,436,538	0	3,225
HUNT (JB) TRANSPRT SVCS INC	COM	445658107	1	9	SH	DFND	1 2	9	0	0
HUNTINGTON BANCSHARES INC	COM	446150104	228,822	18,158,914	SH	DFND	1	18,119,025	0	39,889
HUNTINGTON INGALLS INDUSTRIE	COM	446413106	120,541	708,809	SH	DFND	1	707,250	0	1,559
HUNTINGTON INGALLS INDUSTRIE	COM	446413106	0	4	SH	DFND	1 2	4	0	0
HUNTSMAN CORP	COM	447011107	75,019	2,984,089	SH	DFND	1	2,982,275	0	1,814
HURCO COMPANIES INC	COM	447324104	3,442	114,738	SH	DFND	1	114,738	0	0
HURON CONSULTING GROUP INC	COM	447462102	20,398	346,033	SH	DFND	1	346,033	0	0
HUTCHISON CHINA MEDITECH-ADR	SPONSORED ADR	44842L103	7,271	228,952	SH	DFND	1	227,252	0	1,700
HUTTIG BUILDING PRODUCTS INC	COM	448451104	468	127,579	SH	DFND	1	127,579	0	0
HUYA INC-ADR	ADS REP SHS A	44852D108	3,621	183,429	SH	DFND	1	183,429	0	0
HYATT HOTELS CORP - CL A	COM CL A	448579102	42,546	573,012	SH	DFND	1	573,012	0	0
HYCROFT MINING HOLDING	*W EXP 02/12/202	44862P117	50	35,000	SH	DFND	1	35,000	0	0
HYCROFT MINING HOLDING CORP	COM CL A	44862P109	1,979	252,118	SH	DFND	1	252,118	0	0
HYDROFARM HOLDINGS GROUP INC	COM	44888K209	1,122	21,356	SH	DFND	1	21,356	0	0
HYLIION HOLDINGS CORP	COMMON STOCK	449109107	11,318	686,825	SH	DFND	1	686,825	0	0
HYRECAR INC	COM	44916T107	662	92,727	SH	DFND	1	92,727	0	0
HYSTER-YALE MATERIALS	CL A	449172105	9,332	156,716	SH	DFND	1	156,716	0	0
HYSTER-YALE MATERIALS	CL A	449172105	0	12	SH	DFND	1 2	12	0	0
I3 VERTICALS INC-CLASS A	COM CL A	46571Y107	9,348	281,573	SH	DFND	1	281,573	0	0
IAA INC	COM	449253103	102,098	1,571,232	SH	DFND	1	1,542,457	0	28,775
IAC/INTERACTIVECORP	COM	44891N109	169,227	894,883	SH	DFND	1	894,794	0	89
IAC/INTERACTIVECORP	COM	44891N109	0	2	SH	DFND	1 2	2	0	0
IAMGOLD CORP	COM	450913108	328	89,602	SH	DFND	1	89,602	0	0
IAMGOLD CORP	COM	450913108	0	2	SH	DFND	1 2	2	0	0
IBEX LTD	SHS NEW	G4690M101	794	42,471	SH	DFND	1	42,471	0	0
IBIO INC	COM NEW	451033203	2,594	2,470,760	SH	DFND	1	2,470,760	0	0
ICAD INC	COM NEW	44934S206	4,106	311,118	SH	DFND	1	311,118	0	0
ICAHN ENTERPRISES LP	DEPOSITARY UNIT	451100101	8,320	164,211	SH	DFND	1	164,211	0	0
ICF INTERNATIONAL INC	COM	44925C103	20,436	274,939	SH	DFND	1	274,939	0	0
ICHOR HOLDINGS LTD	SHS	G4740B105	10,400	345,009	SH	DFND	1	345,009	0	0
ICICI BANK LTD-SPON ADR	ADR	45104G104	1,102	74,198	SH	DFND	1	71,226	0	2,972
IClick INTERACTIVE ASIA-ADR	SPONSORED ADR	45113Y104	199	23,395	SH	DFND	1	23,395	0	0
ICON PLC	SHS	G4705A100	24,225	124,248	SH	DFND	1	124,248	0	0
ICON PLC	SHS	G4705A100	0	4	SH	DFND	1 2	4	0	0
ICONIX BRAND GROUP INC	COM NEW	451055305	47	37,615	SH	DFND	1	37,615	0	0
ICU MEDICAL INC	COM	44930G107	52,016	242,511	SH	DFND	1	238,375	0	4,136
IDACORP INC	COM	451107106	66,041	687,714	SH	DFND	1	677,020	0	10,694
IDACORP INC	COM	451107106	0	1	SH	DFND	1 2	1	0	0

IDEANOMICS INC	COM	45166V106	558	280,716	SH	DFND	1	280,716	0	0
IDEAYA BIOSCIENCES INC	COM	45166A102	3,090	220,769	SH	DFND	1	220,769	0	0
IDENTIV INC	COM NEW	45170X205	758	89,245	SH	DFND	1	89,245	0	0
IDERA PHARMACEUTICALS INC	COM PAR	45168K405	740	201,731	SH	DFND	1	201,731	0	0
IDEX CORP	COM	45167R104	269,026	1,353,735	SH	DFND	1	1,350,796	0	2,939
IDEX CORP	COM	45167R104	1	8	SH	DFND	1 2	8	0	0
IDEXX LABORATORIES INC	COM	45168D104	787,378	1,578,743	SH	DFND	1	1,572,628	0	6,115
IDEXX LABORATORIES INC	COM	45168D104	7	16	SH	DFND	1 2	16	0	0
IDT CORP-CLASS B	CL B NEW	448947507	3,484	281,918	SH	DFND	1	281,918	0	0
IEC ELECTRONICS CORP	COM	44949L105	842	62,145	SH	DFND	1	62,145	0	0
IES HOLDINGS INC	COM	44951W106	10,148	220,423	SH	DFND	1	220,423	0	0
IES HOLDINGS INC	COM	44951W106	0	20	SH	DFND	1 2	20	0	0
IFRESH INC	COM	449538107	30	38,553	SH	DFND	1	38,553	0	0
IG ACQUISITION CORP-CLASS A	COM CL A	449534106	152	15,147	SH	DFND	1	15,147	0	0
IGM BIOSCIENCES INC	COM	449585108	10,482	118,726	SH	DFND	1	118,726	0	0
IHEARTMEDIA INC - CLASS A	COM CL A	45174J509	12,449	959,096	SH	DFND	1	959,096	0	0
IHS MARKIT LTD	SHS	G47567105	549,260	6,130,128	SH	DFND	1	6,114,733	0	15,395
IHS MARKIT LTD	SHS	G47567105	0	10	SH	DFND	1 2	10	0	0
II-VI INC	COM	902104108	121,567	1,600,412	SH	DFND	1	1,578,322	0	22,090
ILLINOIS TOOL WORKS	COM	452308109	950,180	4,671,138	SH	DFND	1	4,659,589	0	11,549
ILLINOIS TOOL WORKS	COM	452308109	1	8	SH	DFND	1 2	8	0	0
ILLUMINA INC	COM	452327109	878,574	2,380,624	SH	DFND	1	2,370,135	0	10,489
ILLUMINA INC	COM	452327109	0	1	SH	DFND	1 2	1	0	0
I-MAB-SPONSORED ADR	SPONSORED ADS	44975P103	494	10,492	SH	DFND	1	10,492	0	0
IMAC HOLDINGS INC	COM	44967K104	297	194,361	SH	DFND	1	194,361	0	0
IMARA INC	COM	45249V107	2,255	102,301	SH	DFND	1	102,301	0	0
IMAX CORP	COM	45245E109	6,235	346,032	SH	DFND	1	346,032	0	0
IMEDIA BRANDS INC	COM CL A	452465206	226	47,457	SH	DFND	1	47,457	0	0
IMMATICS NV	SHS	N44445109	359	33,359	SH	DFND	1	33,359	0	0
IMMERSION CORPORATION	COM	452521107	3,541	313,678	SH	DFND	1	313,678	0	0
IMMUCELL CORP	COM PAR	452525306	121	20,434	SH	DFND	1	20,434	0	0
IMMUNIC INC	COM	4525EP101	2,329	152,327	SH	DFND	1	152,327	0	0
IMMUNOGEN INC	COM	45253H101	19,650	3,046,603	SH	DFND	1	3,045,751	0	852
IMMUNOME INC	COM	45257U108	146	15,180	SH	DFND	1	15,180	0	0
IMMUNOVANT INC	COM	45258J102	34,849	754,490	SH	DFND	1	754,490	0	0
IMPAC MORTGAGE HOLDINGS INC	COM NEW	45254P508	274	90,195	SH	DFND	1	90,195	0	0
IMPERIAL OIL LTD	COM NEW	453038408	9,049	478,882	SH	DFND	1	478,882	0	0
IMPINJ INC	COM	453204109	12,228	292,069	SH	DFND	1	292,069	0	0
IMPINJ INC	COM	453204109	0	3	SH	DFND	1 2	3	0	0
IMV INC	COM	44974L103	80	26,492	SH	DFND	1	26,492	0	0
INARI MEDICAL INC	COM	45332Y109	13,216	151,409	SH	DFND	1	151,409	0	0
INCYTE CORP	COM	45337C102	282,383	3,254,446	SH	DFND	1	3,240,125	0	14,321
INCYTE CORP	COM	45337C102	2	28	SH	DFND	1 2	28	0	0
INDEPENDENCE CONTRACT DRILLI	COM	453415606	82	28,138	SH	DFND	1	28,138	0	0
INDEPENDENCE HOLDING CO	COM NEW	453440307	3,540	86,348	SH	DFND	1	86,348	0	0
INDEPENDENCE REALTY TRUST IN	COM	45378A106	23,428	1,744,497	SH	DFND	1	1,744,497	0	0
INDEPENDENT BANK CORP - MICH	COM NEW	453838609	6,541	354,145	SH	DFND	1	354,145	0	0
INDEPENDENT BANK CORP/MA	COM	453836108	37,211	509,466	SH	DFND	1	509,466	0	0
INDEPENDENT BANK GROUP INC	COM	45384B106	37,588	601,220	SH	DFND	1	601,112	0	108
INDIA GLOBALIZATION CAPITAL	COM NEW	45408X308	408	261,671	SH	DFND	1	261,671	0	0
INDUSTRIAL LOGISTICS PROPERT	COM SHS BEN INT	456237106	29,191	1,253,381	SH	DFND	1	1,253,381	0	0
INFINERA CORP	COM	45667G103	28,836	2,751,579	SH	DFND	1	2,751,158	0	421
INFINITY PHARMACEUTICALS INC	COM	45665G303	812	383,077	SH	DFND	1	382,751	0	326
INFORMATION SERVICES GROUP	COM	45675Y104	1,373	418,698	SH	DFND	1	418,698	0	0
INFOSYS LTD-SP ADR	SPONSORED ADR	456788108	27,242	1,614,730	SH	DFND	1	1,609,282	0	5,448
INFRASTRUCTURE AND ENERGY AL	COM	45686J104	1,274	76,891	SH	DFND	1	76,891	0	0
INFUSYSTEM HOLDINGS INC	COM	45685K102	4,032	214,735	SH	DFND	1	214,735	0	0

ING GROEP N.V.-SPONSORED ADR	SPONSORED ADR	456837103	623	66,054	SH	DFND	1	63,026	0	3,028
INGERSOLL-RAND INC	COM	45687V106	276,245	6,078,628	SH	DFND	1	6,063,376	0	15,252
INGEVITY CORP	COM	45688C107	46,484	613,818	SH	DFND	1	605,001	0	8,817
INGLES MARKETS INC-CLASS A	CL A	457030104	10,481	245,710	SH	DFND	1	245,710	0	0
INGLES MARKETS INC-CLASS A	CL A	457030104	0	6	SH	DFND	1 2	6	0	0
INGREDION INC	COM	457187102	68,591	871,891	SH	DFND	1	857,488	0	14,403
INGREDION INC	COM	457187102	1	16	SH	DFND	1 2	16	0	0
INHIBRX INC	COM	45720L107	4,930	149,550	SH	DFND	1	149,550	0	0
INMODE LTD	SHS	M5425M103	1,711	36,043	SH	DFND	1	36,043	0	0
INMUNE BIO INC	COM	45782T105	579	33,655	SH	DFND	1	33,655	0	0
INNODATA INC	COM NEW	457642205	759	143,355	SH	DFND	1	143,355	0	0
INNODATA INC	COM NEW	457642205	0	20	SH	DFND	1 2	20	0	0
INNOSPEC INC	COM	45768S105	35,380	389,953	SH	DFND	1	389,953	0	0
INNOVATIVE INDUSTRIAL PROPER	COM	45781V101	2,533	13,832	SH	DFND	1	13,607	0	225
INNOVATIVE SOLUTIONS & SUPP	COM	45769N105	427	65,514	SH	DFND	1	65,514	0	0
INNOVIVA INC	COM	45781M101	12,465	1,006,097	SH	DFND	1	1,006,097	0	0
INOGEN INC	COM	45780L104	12,563	281,183	SH	DFND	1	280,954	0	229
INOVALON HOLDINGS INC - A	COM CL A	45781D101	22,082	1,215,312	SH	DFND	1	1,215,312	0	0
INOVIO PHARMACEUTICALS INC	COM NEW	45773H201	22,340	2,524,381	SH	DFND	1	2,524,217	0	164
INOVIO PHARMACEUTICALS INC	COM NEW	45773H201	0	22	SH	DFND	1 2	22	0	0
INOZYME PHARMA INC	COM	45790W108	2,197	106,446	SH	DFND	1	106,446	0	0
INPHI CORP	COM	45772F107	96,829	603,412	SH	DFND	1	603,412	0	0
INPHI CORP	COM	45772F107	17	109	SH	DFND	1 2	109	0	0
INPIXON	COM	45790J800	339	332,942	SH	DFND	1	332,942	0	0
INSEEGO CORP	COM	45782B104	16,120	1,042,035	SH	DFND	1	1,042,035	0	0
INSIGHT ENTERPRISES INC	COM	45765U103	45,655	600,017	SH	DFND	1	600,017	0	0
INSMED INC	COM PAR \$.01	457669307	53,151	1,596,631	SH	DFND	1	1,596,439	0	192
INSMED INC	COM PAR \$.01	457669307	0	1	SH	DFND	1 2	1	0	0
INSPERITY INC	COM	45778Q107	43,208	530,688	SH	DFND	1	523,125	0	7,563
INSPERITY INC	COM	45778Q107	0	12	SH	DFND	1 2	12	0	0
INSPIRE MEDICAL SYSTEMS INC	COM	457730109	74,538	396,291	SH	DFND	1	396,291	0	0
INSPIRE MEDICAL SYSTEMS INC	COM	457730109	2	11	SH	DFND	1 2	11	0	0
INSPIRED ENTERTAINMENT INC	COM	45782N108	761	115,682	SH	DFND	1	115,682	0	0
INSTALLED BUILDING PRODUCTS	COM	45780R101	34,001	333,573	SH	DFND	1	333,573	0	0
INSTALLED BUILDING PRODUCTS	COM	45780R101	9	97	SH	DFND	1 2	97	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	6,463	290,242	SH	DFND	1	290,242	0	0
INSULET CORP	COM	45784P101	186,985	732,456	SH	DFND	1	732,361	0	95
INTEC PHARMA LTD	SHS NEW	M53644148	52	15,089	SH	DFND	1	15,089	0	0
INTEGER HOLDINGS CORP	COM	45826H109	42,836	527,605	SH	DFND	1	527,260	0	345
INTEGRA LIFESCIENCES HOLDING	COM NEW	457985208	58,577	902,301	SH	DFND	1	887,294	0	15,007
INTEL CORP	COM	458140100	3,606,912	72,561,079	SH	DFND	1	72,265,515	0	295,564
INTEL CORP	COM	458140100	7	150	SH	DFND	1 2	150	0	0
INTELLIA THERAPEUTICS INC	COM	45826J105	46,910	862,329	SH	DFND	1	862,329	0	0
INTELLIA THERAPEUTICS INC	COM	45826J105	0	13	SH	DFND	1 2	13	0	0
INTELLICHECK INC	COM NEW	45817G201	2,652	232,606	SH	DFND	1	232,606	0	0
INTELLIGENT SYSTEMS CORP	COM	45816D100	4,089	101,953	SH	DFND	1	101,826	0	127
INTER PARFUMS INC	COM	458334109	17,210	284,524	SH	DFND	1	284,524	0	0
INTERACTIVE BROKERS GRO-CL A	COM CL A	45841N107	55,275	907,351	SH	DFND	1	890,085	0	17,266
INTERACTIVE BROKERS GRO-CL A	COM CL A	45841N107	1	19	SH	DFND	1 2	19	0	0
INTERCEPT PHARMACEUTICALS IN	COM	45845P108	10,006	405,127	SH	DFND	1	405,036	0	91
INTERCONTINENTAL EXCHANGE IN	COM	45866F104	986,809	8,580,631	SH	DFND	1	8,558,228	0	22,403
INTERCONTINENTAL HOTELS-ADR	SPONSORED ADS	45857P806	473	7,273	SH	DFND	1	6,377	0	896
INTERCORP FINANCIAL SERVICES	SHS	P5626F128	404	12,500	SH	DFND	1	12,500	0	0
INTERDIGITAL INC	COM	45867G101	30,162	497,080	SH	DFND	1	490,560	0	6,520
INTERFACE INC	COM	458665304	9,579	912,357	SH	DFND	1	912,357	0	0
INTERNATIONAL BANCSHARES CRP	COM	459044103	36,440	973,292	SH	DFND	1	961,489	0	11,803
INTERNATIONAL GAME TECHNOLOG	SHS USD	G4863A108	12,114	715,157	SH	DFND	1	715,157	0	0

INTERNATIONAL GAME TECHNOLOG	SHS USD	G4863A108	10	597	SH	DFND	1 2	597	0	0
INTERNATIONAL GENERAL INSURA	SHS	G4809J106	79	10,300	SH	DFND	1	10,300	0	0
INTERNATIONAL GENERAL-CW25	*W EXP 03/17/202	G4809J114	71	90,435	SH	DFND	1	90,435	0	0
INTERNATIONAL MONEY EXPRESS	COM	46005L101	6,668	429,677	SH	DFND	1	429,677	0	0
INTERNATIONAL PAPER CO	COM	460146103	344,013	6,933,909	SH	DFND	1	6,918,693	0	15,216
INTERNATIONAL PAPER CO	COM	460146103	0	14	SH	DFND	1 2	14	0	0
INTERNATIONAL SEAWAYS INC	COM	Y41053102	6,191	379,160	SH	DFND	1	379,160	0	0
INTERPACE BIOSCIENCES INC	COM	46062X303	101	32,476	SH	DFND	1	32,476	0	0
INTERPUBLIC GROUP OF COS INC	COM	460690100	172,601	7,350,591	SH	DFND	1	7,334,094	0	16,497
INTERSECT ENT INC	COM	46071F103	11,445	499,788	SH	DFND	1	499,788	0	0
INTEST CORP	COM	461147100	269	41,472	SH	DFND	1	41,472	0	0
INTEVAC INC	COM	461148108	2,273	315,352	SH	DFND	1	315,352	0	0
INTL BUSINESS MACHINES CORP	COM	459200101	1,671,072	13,310,795	SH	DFND	1	13,274,661	0	36,134
INTL BUSINESS MACHINES CORP	COM	459200101	2	22	SH	DFND	1 2	22	0	0
INTL FLAVORS & FRAGRANCES	COM	459506101	188,265	1,733,899	SH	DFND	1	1,729,593	0	4,306
INTL FLAVORS & FRAGRANCES	COM	459506101	1	17	SH	DFND	1 2	17	0	0
INTRA-CELLULAR THERAPIES INC	COM	46116X101	35,234	1,107,996	SH	DFND	1	1,107,996	0	0
INTREPID POTASH INC	COM	46121Y201	3,624	150,079	SH	DFND	1	150,079	0	0
INTRICON CORP	COM	46121H109	2,196	121,333	SH	DFND	1	121,333	0	0
INTRUSION INC	COM NEW	46121E205	2,067	117,361	SH	DFND	1	117,361	0	0
INTUIT INC	COM	461202103	1,557,443	4,110,834	SH	DFND	1	4,091,816	0	19,018
INTUIT INC	COM	461202103	1	5	SH	DFND	1 2	5	0	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	1,403,346	1,720,293	SH	DFND	1	1,711,866	0	8,427
INUVO INC	COM NEW	46122W204	156	346,637	SH	DFND	1	346,637	0	0
INVACARE CORP	COM	461203101	4,737	529,351	SH	DFND	1	529,351	0	0
INVESCO LTD	SHS	G491BT108	137,708	7,901,241	SH	DFND	1	7,886,749	0	14,492
INVESCO MORTGAGE CAPITAL	COM	46131B100	8,895	2,631,759	SH	DFND	1	2,629,360	0	2,399
INVESTAR HOLDING CORP	COM	46134L105	2,568	155,316	SH	DFND	1	155,316	0	0
INVESTCORP CREDIT MANAGEMENT	COM	46090R104	67	14,167	SH	DFND	1	14,167	0	0
INVESTORS BANCORP INC	COM	46146L101	42,732	4,046,662	SH	DFND	1	4,046,662	0	0
INVESTORS TITLE CO	COM	461804106	3,234	21,143	SH	DFND	1	21,143	0	0
INVITAE CORP	COM	46185L103	86,818	2,076,510	SH	DFND	1	2,076,009	0	501
INVITAE CORP	COM	46185L103	0	13	SH	DFND	1 2	13	0	0
INVITATION HOMES INC	COM	46187W107	223,587	7,536,687	SH	DFND	1	7,392,954	0	143,733
INVITATION HOMES INC	COM	46187W107	1	38	SH	DFND	1 2	38	0	0
INVIVO THERAPEUTICS HOLDINGS	COM	46186M506	35	44,070	SH	DFND	1	44,070	0	0
ION GEOPHYSICAL CORP	COM NEW	462044207	197	81,296	SH	DFND	1	81,296	0	0
IONIS PHARMACEUTICALS INC	COM	462222100	94,429	1,672,204	SH	DFND	1	1,672,004	0	200
IOVANCE BIOTHERAPEUTICS INC	COM	462260100	77,017	1,659,861	SH	DFND	1	1,659,861	0	0
IPG PHOTONICS CORP	COM	44980X109	141,827	635,304	SH	DFND	1	633,947	0	1,357
IQIYI INC-ADR	SPONSORED ADS	46267X108	17,543	1,010,797	SH	DFND	1	1,010,797	0	0
IQVIA HOLDINGS INC	COM	46266C105	551,356	3,085,303	SH	DFND	1	3,077,603	0	7,700
IQVIA HOLDINGS INC	COM	46266C105	0	2	SH	DFND	1 2	2	0	0
IRADIMED CORP	COM	46266A109	2,012	88,275	SH	DFND	1	88,275	0	0
IRHYTHM TECHNOLOGIES INC	COM	450056106	105,446	444,529	SH	DFND	1	444,432	0	97
IRIDEX CORP	COM	462684101	131	52,493	SH	DFND	1	52,493	0	0
IRIDIUM COMMUNICATIONS INC	COM	46269C102	72,677	1,848,131	SH	DFND	1	1,847,966	0	165
IROBOT CORP	COM	462726100	37,556	467,762	SH	DFND	1	467,762	0	0
IROBOT CORP	COM	462726100	0	5	SH	DFND	1 2	5	0	0
IRON MOUNTAIN INC	COM	46284V101	175,164	5,936,260	SH	DFND	1	5,852,264	0	83,996
IRONWOOD PHARMACEUTICALS INC	COM CL A	46333X108	28,181	2,474,244	SH	DFND	1	2,474,244	0	0
ISHARES CORE MSCI EMERGING	CORE MSCI EMKT	46434G103	43,555	702,054	PRN	DFND	1	702,054	0	0
ISHARES CORE S&P 500 ETF	CORE S&P 500 ETF	464287200	1,758	4,675	PRN	DFND	1	4,675	0	0
ISHARES MSCI EMERGING MARKET	MSCI EMG MKT ETF	464287234	29,238	565,879	PRN	DFND	1	565,879	0	0
ISHARES MSCI INDIA ETF	MSCI INDIA ETF	46429B598	36,024	895,675	PRN	DFND	1	895,675	0	0
ISHARES MSCI TAIWAN ETF	MSCI TAIWAN ETF	46434G772	80,146	1,509,922	PRN	DFND	1	1,509,922	0	0
ISORAY INC	COM	46489V104	145	323,736	SH	DFND	1	323,736	0	0

ISSUER DIRECT CORP	COM NEW	46520M204	521	29,761	SH	DFND	1	29,761	0	0
ISTAR INC	COM	45031U101	20,100	1,353,571	SH	DFND	1	1,353,571	0	0
ITAU UNIBANCO H-SPON PRF ADR	SPON ADR REP PFD	465562106	6,117	1,004,580	SH	DFND	1	1,000,818	0	3,762
ITEOS THERAPEUTICS INC	COM	46565G104	6,125	181,112	SH	DFND	1	181,112	0	0
ITERIS INC	COM	46564T107	3,411	603,877	SH	DFND	1	603,877	0	0
ITERUM THERAPEUTICS PLC	SHS	G6333L101	32	33,113	SH	DFND	1	33,113	0	0
ITRON INC	COM	465741106	59,750	623,046	SH	DFND	1	623,046	0	0
ITT INC	COM	45073V108	80,360	1,043,368	SH	DFND	1	1,025,052	0	18,316
ITURAN LOCATION AND CONTROL	SHS	M6158M104	431	22,636	SH	DFND	1	22,636	0	0
ITURAN LOCATION AND CONTROL	SHS	M6158M104	1	93	SH	DFND	1 2	93	0	0
IVERIC BIO INC	COM	46583P102	7,936	1,148,553	SH	DFND	1	1,148,553	0	0
IZEA WORLDWIDE INC	COM	46604H105	465	255,613	SH	DFND	1	255,613	0	0
J & J SNACK FOODS CORP	COM	466032109	37,446	241,016	SH	DFND	1	241,016	0	0
J ALEXANDER'S HOLDINGS	COM	46609J106	692	94,981	SH	DFND	1	94,981	0	0
J. JILL INC	COM	46620W201	72	19,329	SH	DFND	1	19,329	0	0
J2 GLOBAL INC	COM	48123V102	69,602	712,487	SH	DFND	1	703,402	0	9,085
JABIL INC	COM	466313103	75,934	1,785,317	SH	DFND	1	1,756,781	0	28,536
JACK HENRY & ASSOCIATES INC	COM	426281101	226,593	1,401,854	SH	DFND	1	1,398,882	0	2,972
JACK HENRY & ASSOCIATES INC	COM	426281101	3	19	SH	DFND	1 2	19	0	0
JACK IN THE BOX INC	COM	466367109	34,393	370,617	SH	DFND	1	365,800	0	4,817
JACOBS ENGINEERING GROUP INC	COM	469814107	238,503	2,194,324	SH	DFND	1	2,189,265	0	5,059
JAGUAR HEALTH INC	COM	47010C409	348	427,466	SH	DFND	1	427,466	0	0
JAKKS PACIFIC INC	COM NEW	47012E403	316	63,546	SH	DFND	1	63,392	0	154
JAMES RIVER GROUP HOLDINGS L	COM	G5005R107	22,226	452,226	SH	DFND	1	452,226	0	0
JAMF HOLDING CORP	COM	47074L105	11,552	386,102	SH	DFND	1	386,102	0	0
JANUS HENDERSON GROUP PLC	ORD SHS	G4474Y214	45,308	1,393,996	SH	DFND	1	1,362,270	0	31,726
JAZZ 1.875 08/15/21	NOTE 1.875% 8/1	472145AB7	613	600,000	PRN	DFND	1	600,000	0	0
JAZZ PHARMACEUTICALS PLC	SHS USD	G50871105	127,394	772,694	SH	DFND	1	760,713	0	11,981
JBG SMITH PROPERTIES	COM	46590V100	52,783	1,687,978	SH	DFND	1	1,633,411	0	54,567
JD.COM INC-ADR	SPON ADR CL A	47215P106	290,238	3,324,321	SH	DFND	1	3,295,734	0	28,587
JEFFERIES FINANCIAL GROUP IN	COM	47233W109	69,394	2,820,915	SH	DFND	1	2,777,044	0	43,871
JEFFERIES FINANCIAL GROUP IN	COM	47233W109	3	153	SH	DFND	1 2	153	0	0
JELD-WEN HOLDING INC	COM	47580P103	25,015	986,433	SH	DFND	1	986,433	0	0
JETBLUE AIRWAYS CORP	COM	477143101	56,665	3,897,206	SH	DFND	1	3,830,518	0	66,688
JFROG LTD	ORD SHS	M6191J100	7,211	114,776	SH	DFND	1	114,776	0	0
JINKOSOLAR HOLDING CO-ADR	SPONSORED ADR	47759T100	478	7,731	SH	DFND	1	7,731	0	0
JM SMUCKER CO/THE	COM NEW	832696405	218,368	1,893,688	SH	DFND	1	1,888,758	0	4,930
JM SMUCKER CO/THE	COM NEW	832696405	3	28	SH	DFND	1 2	28	0	0
JOHN B. SANFILIPPO & SON INC	COM	800422107	11,543	146,377	SH	DFND	1	146,040	0	337
JOHN B. SANFILIPPO & SON INC	COM	800422107	0	4	SH	DFND	1 2	4	0	0
JOHN BEAN TECHNOLOGIES CORP	COM	477839104	52,346	459,705	SH	DFND	1	459,705	0	0
JOHNSON & JOHNSON	COM	478160104	6,295,906	40,109,099	SH	DFND	1	40,003,498	0	105,601
JOHNSON & JOHNSON	COM	478160104	0	6	SH	DFND	1 2	6	0	0
JOHNSON CONTROLS INTERNATIONAL	SHS	G51502105	565,673	12,172,089	SH	DFND	1	12,143,913	0	28,176
JOHNSON CONTROLS INTERNATIONAL	SHS	G51502105	1	34	SH	DFND	1 2	34	0	0
JOHNSON OUTDOORS INC-A	CL A	479167108	13,611	120,854	SH	DFND	1	120,854	0	0
JOINT CORP/THE	COM	47973J102	5,283	201,200	SH	DFND	1	201,200	0	0
JOINT CORP/THE	COM	47973J102	0	36	SH	DFND	1 2	36	0	0
JONES LANG LASALLE INC	COM	48020Q107	107,642	725,501	SH	DFND	1	714,691	0	10,810
JOUNCE THERAPEUTICS INC	COM	481116101	1,870	267,203	SH	DFND	1	266,968	0	235
JOUNCE THERAPEUTICS INC	COM	481116101	0	104	SH	DFND	1 2	104	0	0
JOYY INC	ADS REPSTG COM A	46591M109	19,180	241,323	SH	DFND	1	241,189	0	134
JOYY INC	ADS REPSTG COM A	46591M109	0	10	SH	DFND	1 2	10	0	0
JPMORGAN CHASE & CO	COM	46625H100	5,640,902	44,515,146	SH	DFND	1	44,392,607	0	122,539
JUNIPER INDUSTRIAL HLDG-CW26	*W EXP 11/13/202	48205G114	57	32,000	SH	DFND	1	32,000	0	0
JUNIPER NETWORKS INC	COM	48203R104	132,400	5,891,942	SH	DFND	1	5,878,346	0	13,596
KADANT INC	COM	48282T104	23,450	166,342	SH	DFND	1	166,342	0	0

KADMON HOLDINGS INC	COM	48283N106	10,732	2,586,113	SH	DFND	1	2,586,113	0	0
KAISER ALUMINUM CORP	COM PAR \$0.01	483007704	24,638	249,125	SH	DFND	1	249,125	0	0
KAIXIN AUTO HOLDINGS	SHS	G5223X100	118	31,869	SH	DFND	1	31,869	0	0
KALA PHARMACEUTICALS INC	COM	483119103	4,079	601,728	SH	DFND	1	601,728	0	0
KALEIDO BIOSCIENCES INC	COM	483347100	1,909	209,852	SH	DFND	1	209,852	0	0
KALEYRA INC - CW23	*W EXP 11/25/202	483379111	264	176,540	SH	DFND	1	176,540	0	0
KALVISTA PHARMACEUTICALS INC	COM	483497103	4,280	225,419	SH	DFND	1	225,419	0	0
KAMADA LTD	SHS	M6240T109	158	24,389	SH	DFND	1	24,389	0	0
KAMADA LTD	SHS	M6240T109	0	29	SH	DFND	1 2	29	0	0
KAMAN CORP	COM	483548103	22,916	401,127	SH	DFND	1	401,127	0	0
KANDI TECHNOLOGIES GROUP INC	COM	483709101	243	35,323	SH	DFND	1	35,323	0	0
KANSAS CITY SOUTHERN	COM NEW	485170302	314,364	1,543,941	SH	DFND	1	1,540,269	0	3,672
KANSAS CITY SOUTHERN	COM NEW	485170302	2	14	SH	DFND	1 2	14	0	0
KAR AUCTION SERVICES INC	COM	48238T109	36,888	1,982,195	SH	DFND	1	1,953,998	0	28,197
KARUNA THERAPEUTICS INC	COM	48576A100	25,986	255,797	SH	DFND	1	255,797	0	0
KARYOPHARM THERAPEUTICS INC	COM	48576U106	16,096	1,039,847	SH	DFND	1	1,039,141	0	706
KB FINANCIAL GROUP INC-ADR	SPONSORED ADR	48241A105	978	24,722	SH	DFND	1	23,086	0	1,636
KB HOME	COM	48666K109	48,369	1,443,002	SH	DFND	1	1,424,318	0	18,684
KB HOME	COM	48666K109	1	56	SH	DFND	1 2	56	0	0
KBR INC	COM	48242W106	67,629	2,186,363	SH	DFND	1	2,155,003	0	31,360
KE HOLDINGS INC	SPONSORED ADS	482497104	15,144	248,461	SH	DFND	1	248,461	0	0
KEARNY FINANCIAL CORP/MD	COM	48716P108	13,086	1,239,218	SH	DFND	1	1,239,218	0	0
KEARNY FINANCIAL CORP/MD	COM	48716P108	0	48	SH	DFND	1 2	48	0	0
KELLOGG CO	COM	487836108	254,419	4,099,218	SH	DFND	1	4,088,647	0	10,571
KELLOGG CO	COM	487836108	0	10	SH	DFND	1 2	10	0	0
KELLY SERVICES INC -A	CL A	488152208	10,831	526,547	SH	DFND	1	526,547	0	0
KELLY SERVICES INC -A	CL A	488152208	1	81	SH	DFND	1 2	81	0	0
KEMPER CORP	COM	488401100	57,292	745,708	SH	DFND	1	732,674	0	13,034
KENNAMETAL INC	COM	489170100	46,217	1,275,308	SH	DFND	1	1,257,650	0	17,658
KENNEDY-WILSON HOLDINGS INC	COM	489398107	39,227	2,192,686	SH	DFND	1	2,192,686	0	0
KEROS THERAPEUTICS INC	COM	492327101	11,107	157,460	SH	DFND	1	157,460	0	0
KEURIG DR PEPPER INC	COM	49271V100	188,059	5,885,050	SH	DFND	1	5,840,415	0	44,635
KEURIG DR PEPPER INC	COM	49271V100	1	46	SH	DFND	1 2	46	0	0
KEWAUNEE SCIENTIFIC CP	COM	492854104	184	14,656	SH	DFND	1	14,656	0	0
KEY TRONIC CORP	COM	493144109	280	40,722	SH	DFND	1	40,722	0	0
KEYCORP	COM	493267108	272,496	16,646,590	SH	DFND	1	16,602,408	0	44,182
KEYSIGHT TECHNOLOGIES IN	COM	49338L103	405,399	3,076,728	SH	DFND	1	3,069,148	0	7,580
KEYSIGHT TECHNOLOGIES IN	COM	49338L103	3	25	SH	DFND	1 2	25	0	0
KEZAR LIFE SCIENCES INC	COM	49372L100	2,456	470,506	SH	DFND	1	470,506	0	0
KFORCE INC	COM	493732101	16,111	382,778	SH	DFND	1	382,778	0	0
KFORCE INC	COM	493732101	2	54	SH	DFND	1 2	54	0	0
KILROY REALTY CORP	COM	49427F108	88,232	1,537,154	SH	DFND	1	1,514,671	0	22,483
KIMBALL ELECTRONICS INC	COM	49428J109	7,358	460,179	SH	DFND	1	460,179	0	0
KIMBALL INTERNATIONAL-B	CL B	494274103	9,063	758,428	SH	DFND	1	758,428	0	0
KIMBALL INTERNATIONAL-B	CL B	494274103	1	100	SH	DFND	1 2	100	0	0
KIMBERLY-CLARK CORP	COM	494368103	744,885	5,534,799	SH	DFND	1	5,521,116	0	13,683
KIMBERLY-CLARK CORP	COM	494368103	2	15	SH	DFND	1 2	15	0	0
KIMCO REALTY CORP	COM	49446R109	135,215	9,020,217	SH	DFND	1	9,003,584	0	16,633
KINDER MORGAN INC	COM	49456B101	405,270	29,729,645	SH	DFND	1	29,548,204	0	181,441
KINDER MORGAN INC	COM	49456B101	4	362	SH	DFND	1 2	362	0	0
KINDRED BIOSCIENCES INC	COM	494577109	2,672	619,980	SH	DFND	1	619,980	0	0
KINGSOFT CLOUD HOLDINGS-ADR	ADS	49639K101	8,138	188,305	SH	DFND	1	188,305	0	0
KINGSTONE COS INC	COM	496719105	397	59,777	SH	DFND	1	59,777	0	0
KINIKA PHARMACEUTICALS-A	COM CL A	G5269C101	6,687	378,482	SH	DFND	1	378,482	0	0
KINNATE BIOPHARMA INC	COM	49705R105	1,172	29,480	SH	DFND	1	29,480	0	0
KINROSS GOLD CORP	COM	496902404	16,915	2,317,355	SH	DFND	1	2,316,745	0	610
KINROSS GOLD CORP	COM	496902404	0	54	SH	DFND	1 2	54	0	0

KINSALE CAPITAL GROUP INC	COM	49714P108	70,178	350,667	SH	DFND	1	346,148	0	4,519
KIRBY CORP	COM	497266106	36,202	698,476	SH	DFND	1	684,744	0	13,732
KIRKLAND LAKE GOLD LTD	COM	49741E100	21,139	509,229	SH	DFND	1	509,229	0	0
KIRKLAND'S INC	COM	497498105	1,883	105,328	SH	DFND	1	105,328	0	0
KIRKLAND'S INC	COM	497498105	0	3	SH	DFND	1 2	3	0	0
KITE REALTY GROUP TRUST	COM NEW	49803T300	23,358	1,561,366	SH	DFND	1	1,561,366	0	0
KKR & CO INC	COM	48251W104	231,466	5,724,114	SH	DFND	1	5,723,522	0	592
KKR & CO INC	COM	48251W104	0	7	SH	DFND	1 2	7	0	0
KKR REAL ESTATE FINANCE TRUS	COM	48251K100	7,438	415,102	SH	DFND	1	415,102	0	0
KLA CORP	COM NEW	482480100	688,532	2,665,307	SH	DFND	1	2,654,256	0	11,051
KLX ENERGY SERVICES HOLDING	COM NEW	48253L205	311	48,172	SH	DFND	1	48,172	0	0
KNIGHT-SWIFT TRANSPORTATION	CL A	499049104	63,803	1,527,605	SH	DFND	1	1,500,814	0	26,791
KNIGHT-SWIFT TRANSPORTATION	CL A	499049104	0	12	SH	DFND	1 2	12	0	0
KNOLL INC	COM NEW	498904200	11,143	759,105	SH	DFND	1	758,842	0	263
KNOWLES CORP	COM	49926D109	24,339	1,320,644	SH	DFND	1	1,320,644	0	0
KODIAK SCIENCES INC	COM	50015M109	75,944	516,943	SH	DFND	1	516,943	0	0
KOHL'S CORP	COM	500255104	77,835	1,912,895	SH	DFND	1	1,879,710	0	33,185
KONINKLIJKE PHILIPS NVR- NY	NY REG SH NEW	500472303	784	14,476	SH	DFND	1	12,856	0	1,620
KONTOOR BRANDS INC	COM	50050N103	29,177	719,357	SH	DFND	1	719,357	0	0
KONTOOR BRANDS INC	COM	50050N103	1	25	SH	DFND	1 2	25	0	0
KOPIN CORP	COM	500600101	1,141	469,925	SH	DFND	1	469,925	0	0
KOPIN CORP	COM	500600101	0	156	SH	DFND	1 2	156	0	0
KOPPERS HOLDINGS INC	COM	50060P106	9,397	301,595	SH	DFND	1	301,595	0	0
KOREA ELEC POWER CORP-SP ADR	SPONSORED ADR	500631106	369	30,096	SH	DFND	1	21,449	0	8,647
KOREA ELEC POWER CORP-SP ADR	SPONSORED ADR	500631106	0	72	SH	DFND	1 2	72	0	0
KORN FERRY	COM NEW	500643200	35,364	812,978	SH	DFND	1	812,978	0	0
KORN FERRY	COM NEW	500643200	0	1	SH	DFND	1 2	1	0	0
KORNIT DIGITAL LTD	SHS	M6372Q113	3,821	42,878	SH	DFND	1	42,878	0	0
KOSMOS ENERGY LTD	COM	500688106	15,973	6,797,086	SH	DFND	1	6,797,086	0	0
KRAFT HEINZ CO/THE	COM	500754106	364,139	10,531,592	SH	DFND	1	10,466,440	0	65,152
KRAFT HEINZ CO/THE	COM	500754106	3	95	SH	DFND	1 2	95	0	0
KRATON CORP	COM	50077C106	12,971	466,766	SH	DFND	1	466,362	0	404
KRATON CORP	COM	50077C106	0	7	SH	DFND	1 2	7	0	0
KRATOS DEFENSE & SECURITY	COM NEW	50077B207	52,514	1,914,504	SH	DFND	1	1,914,504	0	0
KROGER CO	COM	501044101	422,486	13,334,093	SH	DFND	1	13,301,934	0	32,159
KROGER CO	COM	501044101	2	91	SH	DFND	1 2	91	0	0
KRONOS BIO INC	COM	50107A104	7,516	251,642	SH	DFND	1	251,642	0	0
KRONOS WORLDWIDE INC	COM	50105F105	4,974	333,666	SH	DFND	1	333,530	0	136
KRYSTAL BIOTECH INC	COM	501147102	14,322	238,707	SH	DFND	1	238,707	0	0
KT CORP-SP ADR	SPONSORED ADR	48268K101	189	17,209	SH	DFND	1	8,046	0	9,163
KT CORP-SP ADR	SPONSORED ADR	48268K101	6	575	SH	DFND	1 2	575	0	0
KUBIENT INC	COM	50116V107	129	23,259	SH	DFND	1	23,259	0	0
KULICKE & SOFFA INDUSTRIES	COM	501242101	16,620	522,491	SH	DFND	1	522,491	0	0
KURA ONCOLOGY INC	COM	50127T109	32,512	995,491	SH	DFND	1	995,491	0	0
KURA SUSHI USA INC-CLASS A	CL A COM	501270102	1,076	55,191	SH	DFND	1	55,191	0	0
KVH INDUSTRIES INC	COM	482738101	2,456	216,460	SH	DFND	1	216,460	0	0
KYMERA THERAPEUTICS INC	COM	501575104	11,899	191,921	SH	DFND	1	191,921	0	0
L BRANDS INC	COM	501797104	154,482	4,160,258	SH	DFND	1	4,150,646	0	9,612
L BRANDS INC	COM	501797104	4	128	SH	DFND	1 2	128	0	0
L3HARRIS TECHNOLOGIES INC	COM	502431109	564,037	2,992,935	SH	DFND	1	2,983,939	0	8,996
LA JOLLA PHARMACEUTICAL CO	COM PAR \$.0001 2	503459604	1,558	401,589	SH	DFND	1	401,034	0	555
LABORATORY CRP OF AMER HLDGS	COM NEW	50540R409	330,790	1,629,120	SH	DFND	1	1,625,145	0	3,975
LABORATORY CRP OF AMER HLDGS	COM NEW	50540R409	3	16	SH	DFND	1 2	16	0	0
LADDER CAPITAL CORP-REIT	CL A	505743104	16,680	1,705,569	SH	DFND	1	1,705,569	0	0
LAIRD SUPERFOOD INC	COM STK	50736T102	2,409	50,925	SH	DFND	1	50,925	0	0
LAKELAND BANCORP INC	COM	511637100	10,117	796,623	SH	DFND	1	796,623	0	0
LAKELAND FINANCIAL CORP	COM	511656100	22,151	413,427	SH	DFND	1	413,427	0	0

LAKELAND FINANCIAL CORP	COM	511656100	0	2 SH	DFND	1 2	2	0	0
LAKELAND INDUSTRIES INC	COM	511795106	3,522	129,273 SH	DFND	1	129,273	0	0
LAM RESEARCH CORP	COM	512807108	1,030,759	2,188,402 SH	DFND	1	2,177,956	0	10,446
LAMAR ADVERTISING CO-A	CL A	512816109	111,345	1,337,960 SH	DFND	1	1,297,842	0	40,118
LAMB WESTON HOLDINGS INC	COM	513272104	195,208	2,485,306 SH	DFND	1	2,479,356	0	5,950
LANCASTER COLONY CORP	COM	513847103	60,782	330,827 SH	DFND	1	326,683	0	4,144
LANDEC CORP	COM	514766104	4,515	416,182 SH	DFND	1	416,182	0	0
LANDMARK BANCORP INC	COM	51504L107	713	31,232 SH	DFND	1	31,232	0	0
LANDMARK INFRASTRUCTURE PART	COM UNIT LTD	51508J108	129	12,077 SH	DFND	1	12,077	0	0
LANDS' END INC	COM	51509F105	4,985	231,114 SH	DFND	1	230,987	0	127
LANDS' END INC	COM	51509F105	0	7 SH	DFND	1 2	7	0	0
LANDSTAR SYSTEM INC	COM	515098101	64,688	480,385 SH	DFND	1	472,249	0	8,136
LANDSTAR SYSTEM INC	COM	515098101	0	2 SH	DFND	1 2	2	0	0
LANNETT CO INC	COM	516012101	3,203	491,400 SH	DFND	1	490,439	0	961
LANTHEUS HOLDINGS INC	COM	516544103	14,366	1,064,958 SH	DFND	1	1,064,958	0	0
LANTRONIX INC	COM NEW	516548203	377	85,099 SH	DFND	1	85,099	0	0
LAREDO PETROLEUM INC	COM	516806205	1,511	76,707 SH	DFND	1	76,707	0	0
LARIMAR THERAPEUTICS INC	COM	517125100	1,828	85,407 SH	DFND	1	85,396	0	11
LAS VEGAS SANDS CORP	COM	517834107	273,727	4,606,507 SH	DFND	1	4,593,809	0	12,698
LATTICE SEMICONDUCTOR CORP	COM	518415104	100,481	2,192,956 SH	DFND	1	2,192,956	0	0
LAUREATE EDUCATION INC-A	CL A	518613203	24,707	1,696,916 SH	DFND	1	1,696,271	0	645
LAWSON PRODUCTS INC	COM	520776105	5,150	101,160 SH	DFND	1	101,160	0	0
LAZARD LTD-CL A	SHS A	G54050102	67,207	1,588,903 SH	DFND	1	1,588,357	0	546
LAZARD LTD-CL A	SHS A	G54050102	0	2 SH	DFND	1 2	2	0	0
LA-Z-BOY INC	COM	505336107	26,975	677,099 SH	DFND	1	677,099	0	0
LA-Z-BOY INC	COM	505336107	1	32 SH	DFND	1 2	32	0	0
LAZYDAYS HOLDINGS INC	COM	52110H100	890	54,789 SH	DFND	1	54,789	0	0
LAZYDAYS HOLDINGS INC	COM	52110H100	0	57 SH	DFND	1 2	57	0	0
LCI INDUSTRIES	COM	50189K103	47,313	364,846 SH	DFND	1	364,846	0	0
LCNB CORPORATION	COM	50181P100	2,705	184,160 SH	DFND	1	184,160	0	0
LEAF GROUP LTD	COM	52177G102	640	137,715 SH	DFND	1	137,715	0	0
LEAF GROUP LTD	COM	52177G102	2	641 SH	DFND	1 2	641	0	0
LEAP THERAPEUTICS INC	COM	52187K101	672	299,051 SH	DFND	1	299,051	0	0
LEAR CORP	COM NEW	521865204	111,118	699,611 SH	DFND	1	688,123	0	11,488
LEE ENTERPRISES	COM	523768109	568	451,481 SH	DFND	1	451,481	0	0
LEGACY HOUSING CORP	COM	52472M101	1,477	97,808 SH	DFND	1	97,808	0	0
LEGEND BIOTECH CORP-ADR	SPONSORED ADS	52490G102	484	17,199 SH	DFND	1	17,199	0	0
LEGGETT & PLATT INC	COM	524660107	104,658	2,366,211 SH	DFND	1	2,360,614	0	5,597
LEGGETT & PLATT INC	COM	524660107	0	3 SH	DFND	1 2	3	0	0
LEIDOS HOLDINGS INC	COM	525327102	226,909	2,164,290 SH	DFND	1	2,158,582	0	5,708
LEIDOS HOLDINGS INC	COM	525327102	0	1 SH	DFND	1 2	1	0	0
LEMAITRE VASCULAR INC	COM	525558201	10,573	261,065 SH	DFND	1	261,065	0	0
LEMONADE INC	COM	52567D107	16,710	136,413 SH	DFND	1	136,413	0	0
LENDINGCLUB CORP	COM NEW	52603A208	12,009	1,137,265 SH	DFND	1	1,137,265	0	0
LENDINGCLUB CORP	COM NEW	52603A208	1	129 SH	DFND	1 2	129	0	0
LENDINGTREE INC	COM	52603B107	38,422	140,336 SH	DFND	1	138,022	0	2,314
LENDINGTREE INC	COM	52603B107	0	1 SH	DFND	1 2	1	0	0
LENNAR CORP - B SHS	CL B	526057302	9,883	161,682 SH	DFND	1	161,327	0	355
LENNAR CORP-A	CL A	526057104	366,867	4,823,957 SH	DFND	1	4,813,253	0	10,704
LENNAR CORP-A	CL A	526057104	9	130 SH	DFND	1 2	130	0	0
LENNOX INTERNATIONAL INC	COM	526107107	116,560	425,939 SH	DFND	1	418,594	0	7,345
LENNOX INTERNATIONAL INC	COM	526107107	1	4 SH	DFND	1 2	4	0	0
LENSAR INC	COM	52634L108	975	134,586 SH	DFND	1	134,586	0	0
LESLIE'S INC	COM	527064109	17,052	614,490 SH	DFND	1	614,490	0	0
LEVEL ONE BANCORP INC	COM	52730D208	1,454	71,898 SH	DFND	1	71,898	0	0
LEVI STRAUSS & CO- CLASS A	CL A COM STK	52736R102	10,123	504,153 SH	DFND	1	504,153	0	0
LEXICON PHARMACEUTICALS INC	COM NEW	528872302	2,631	769,588 SH	DFND	1	769,588	0	0

LEXINFINTech HOLDINGS L-ADR	ADR	528877103	497	74,221	SH	DFND	1	74,221	0	0
LEXINGTON REALTY TRUST	COM	529043101	51,755	4,873,401	SH	DFND	1	4,873,401	0	0
LG DISPLAY CO LTD-ADR	SPONS ADR REP	50186V102	629	74,620	SH	DFND	1	67,832	0	6,788
LG DISPLAY CO LTD-ADR	SPONS ADR REP	50186V102	4	529	SH	DFND	1 2	529	0	0
LGI HOMES INC	COM	50187T106	37,079	350,303	SH	DFND	1	350,303	0	0
LHC GROUP INC	COM	50187A107	102,397	480,020	SH	DFND	1	473,323	0	6,697
LI AUTO INC - ADR	SPONSORED ADS	50202M102	2,523	87,541	SH	DFND	1	87,541	0	0
LIBERTY BROADBAND-A	COM SER A	530307107	26,613	169,303	SH	DFND	1	168,903	0	400
LIBERTY BROADBAND-C	COM SER C	530307305	355,361	2,246,233	SH	DFND	1	2,246,210	0	23
LIBERTY GLOBAL PLC- C	SHS CL C	G5480U120	71,064	3,010,351	SH	DFND	1	3,010,351	0	0
LIBERTY GLOBAL PLC- C	SHS CL C	G5480U120	10	427	SH	DFND	1 2	427	0	0
LIBERTY GLOBAL PLC-A	SHS CL A	G5480U104	38,018	1,572,120	SH	DFND	1	1,572,120	0	0
LIBERTY LATIN AMERIC-CL A	COM CL A	G9001E102	6,512	585,125	SH	DFND	1	582,396	0	2,729
LIBERTY LATIN AMERIC-CL C	COM CL C	G9001E128	27,973	2,522,419	SH	DFND	1	2,522,419	0	0
LIBERTY MEDIA CORP-BRAVES A	COM A BRAVES GRP	531229706	2,351	94,537	SH	DFND	1	94,537	0	0
LIBERTY MEDIA CORP-BRAVES C	COM C BRAVES GRP	531229888	15,960	641,499	SH	DFND	1	641,499	0	0
LIBERTY MEDIA CORP-LIBERTY-A	COM SER A FRMLA	531229870	9,636	253,653	SH	DFND	1	253,653	0	0
LIBERTY MEDIA CORP-LIBERTY-C	COM SER C FRMLA	531229854	104,924	2,465,962	SH	DFND	1	2,465,727	0	235
LIBERTY MEDIA COR-SIRIUSXM A	COM A SIRIUSXM	531229409	47,855	1,109,081	SH	DFND	1	1,109,081	0	0
LIBERTY MEDIA COR-SIRIUSXM C	COM C SIRIUSXM	531229607	99,017	2,278,415	SH	DFND	1	2,278,323	0	92
LIBERTY MEDIA COR-SIRIUSXM C	COM C SIRIUSXM	531229607	0	19	SH	DFND	1 2	19	0	0
LIBERTY OILFIELD SERVICES -A	COM CL A	53115L104	11,083	1,075,029	SH	DFND	1	1,075,029	0	0
LIBERTY OILFIELD SERVICES -A	COM CL A	53115L104	0	34	SH	DFND	1 2	34	0	0
LIBERTY TRIPADVISOR HDG-A	COM SER A	531465102	4,916	1,132,822	SH	DFND	1	1,131,291	0	1,531
LIFE STORAGE INC	COM	53223X107	96,999	812,457	SH	DFND	1	789,901	0	22,556
LIFETIME BRANDS INC	COM	53222Q103	2,632	173,159	SH	DFND	1	173,159	0	0
LIFETIME BRANDS INC	COM	53222Q103	1	71	SH	DFND	1 2	71	0	0
LIFEVANTAGE CORP	COM NEW	53222K205	1,923	206,419	SH	DFND	1	206,419	0	0
LIFEWAY FOODS INC	COM	531914109	228	42,319	SH	DFND	1	42,319	0	0
LIGAND PHARMACEUTICALS	COM NEW	53220K504	23,252	233,807	SH	DFND	1	230,412	0	3,395
LIGHTBRIDGE CORP	COM	53224K302	98	23,195	SH	DFND	1	23,195	0	0
LIGHTPATH TECHNOLOGIES INC-A	COM CL A	532257805	617	157,596	SH	DFND	1	157,596	0	0
LIGHTSPEED POS INC-SUB VOTE	SUB VTG SHS	53227R106	1,003	14,225	SH	DFND	1	14,225	0	0
LIMBACH HOLDINGS INC	COM	53263P105	472	38,297	SH	DFND	1	38,297	0	0
LIMBACH HOLDINGS INC	COM	53263P105	1	135	SH	DFND	1 2	135	0	0
LIMELIGHT NETWORKS INC	COM	53261M104	7,826	1,961,652	SH	DFND	1	1,961,652	0	0
LIMESTONE BANCORP INC	COM	53262L105	699	55,705	SH	DFND	1	55,705	0	0
LIMONEIRA CO	COM	532746104	3,985	239,384	SH	DFND	1	239,384	0	0
LINCOLN EDUCATIONAL SERVICES	COM	533535100	1,074	165,267	SH	DFND	1	165,267	0	0
LINCOLN ELECTRIC HOLDINGS	COM	533900106	85,624	736,554	SH	DFND	1	723,442	0	13,112
LINCOLN NATIONAL CORP	COM	534187109	154,179	3,072,300	SH	DFND	1	3,065,192	0	7,108
LINDBLAD EXPEDITIONS HOLDING	COM	535219109	7,374	430,774	SH	DFND	1	430,774	0	0
LINDE PLC	SHS	G5494J103	2,122,321	8,074,522	SH	DFND	1	8,053,465	0	21,057
LINDSAY CORP	COM	535555106	20,319	158,179	SH	DFND	1	158,179	0	0
LINEAGE CELL THERAPEUTICS IN	COM	53566P109	1,874	1,065,289	SH	DFND	1	1,065,289	0	0
LIONS GATE ENTERTAINMENT-A	CL A VTG	535919401	9,443	830,587	SH	DFND	1	829,551	0	1,036
LIONS GATE ENTERTAINMENT-A	CL A VTG	535919401	0	6	SH	DFND	1 2	6	0	0
LIONS GATE ENTERTAINMENT-B	CL B NON VTG	535919500	11,867	1,143,297	SH	DFND	1	1,142,589	0	708
LIPOCINE INC	COM	53630X104	613	450,793	SH	DFND	1	450,793	0	0
LIQTECH INTERNATIONAL INC	COM	53632A201	1,287	160,977	SH	DFND	1	160,977	0	0
LIQUIDIA CORP	COM NEW	53635D202	1,105	374,652	SH	DFND	1	374,652	0	0
LIQUIDITY SERVICES INC	COM	53635B107	6,681	419,985	SH	DFND	1	419,985	0	0
LIQUIDITY SERVICES INC	COM	53635B107	1	96	SH	DFND	1 2	96	0	0
LITHIA MOTORS INC-CL A	CL A	536797103	112,969	385,995	SH	DFND	1	380,457	0	5,538
LITHIUM AMERICAS CORP	COM NEW	53680Q207	142	11,380	SH	DFND	1	11,380	0	0
LITTELFUSE INC	COM	537008104	75,804	297,669	SH	DFND	1	292,502	0	5,167
LIVANOVA PLC	SHS	G5509L101	50,795	767,188	SH	DFND	1	756,884	0	10,304

LIVE NATION ENTERTAINMENT IN	COM	538034109	167,372	2,284,188	SH	DFND	1	2,278,419	0	5,769
LIVE OAK BANCSHARES INC	COM	53803X105	22,007	463,700	SH	DFND	1	463,700	0	0
LIVE VENTURES INC	COM NEW	538142308	187	15,141	SH	DFND	1	15,141	0	0
LIVENT CORP	COM	53814L108	41,037	2,178,236	SH	DFND	1	2,177,878	0	358
LIVEPERSON INC	COM	538146101	59,466	955,599	SH	DFND	1	955,599	0	0
LIVERAMP HOLDINGS INC	COM	53815P108	70,915	968,927	SH	DFND	1	954,868	0	14,059
LIVEXLIVE MEDIA INC	COM NEW	53839L208	2,305	703,042	SH	DFND	1	703,042	0	0
LIZHI INC	ADS	53933L104	101	26,057	SH	DFND	1	26,057	0	0
LKQ CORP	COM	501889208	191,038	5,433,107	SH	DFND	1	5,421,874	0	11,233
LLOYDS BANKING GROUP PLC-ADR	SPONSORED ADR	539439109	645	329,090	SH	DFND	1	318,533	0	10,557
LM FUNDING AMERICA INC	COM NEW	502074305	20	30,394	SH	DFND	1	30,394	0	0
LMP AUTOMOTIVE HOLDINGS INC	COM	53952P101	1,141	45,718	SH	DFND	1	45,718	0	0
LOCKHEED MARTIN CORP	COM	539830109	1,440,504	4,067,450	SH	DFND	1	4,057,900	0	9,550
LOCKHEED MARTIN CORP	COM	539830109	4	14	SH	DFND	1 2	14	0	0
LOEWS CORP	COM	540424108	170,845	3,804,854	SH	DFND	1	3,795,355	0	9,499
LOGICBIO THERAPEUTICS INC	COM	54142F102	1,566	205,279	SH	DFND	1	205,279	0	0
LOGITECH INTERNATIONAL-REG	SHS	H50430232	12,565	129,286	SH	DFND	1	129,286	0	0
LOOP INDUSTRIES INC	COM	543518104	1,415	170,512	SH	DFND	1	170,512	0	0
LORAL SPACE & COMMUNICATIONS	COM	543881106	4,088	194,798	SH	DFND	1	194,798	0	0
LORDSTOWN MOTORS CORP-CL A	COM CL A	54405Q100	18,185	906,573	SH	DFND	1	906,573	0	0
LOUISIANA-PACIFIC CORP	COM	546347105	60,030	1,615,020	SH	DFND	1	1,591,290	0	23,730
LOUISIANA-PACIFIC CORP	COM	546347105	2	58	SH	DFND	1 2	58	0	0
LOVESAC CO/THE	COM	54738L109	6,797	157,742	SH	DFND	1	157,742	0	0
LOVESAC CO/THE	COM	54738L109	7	176	SH	DFND	1 2	176	0	0
LOWE'S COS INC	COM	548661107	1,668,406	10,423,231	SH	DFND	1	10,393,432	0	29,799
LOWE'S COS INC	COM	548661107	2	14	SH	DFND	1 2	14	0	0
LPL FINANCIAL HOLDINGS INC	COM	50212V100	138,260	1,326,618	SH	DFND	1	1,326,520	0	98
LSB INDUSTRIES INC	COM	502160104	549	162,012	SH	DFND	1	162,012	0	0
LSI INDUSTRIES INC	COM	50216C108	3,295	385,014	SH	DFND	1	385,014	0	0
LTC PROPERTIES INC	COM	502175102	27,887	716,728	SH	DFND	1	706,924	0	9,804
LUBY'S INC	COM	549282101	232	81,922	SH	DFND	1	81,922	0	0
LUFAX HOLDING LTD	ADS REP SHS CL A	54975P102	6,558	466,253	SH	DFND	1	466,253	0	0
LULULEMON ATHLETICA INC	COM	550021109	490,952	1,412,456	SH	DFND	1	1,408,368	0	4,088
LUMBER LIQUIDATORS HOLDINGS	COM	55003T107	13,266	431,563	SH	DFND	1	431,563	0	0
LUMBER LIQUIDATORS HOLDINGS	COM	55003T107	0	21	SH	DFND	1 2	21	0	0
LUMENT FINANCE TRUST INC	COM	55025L108	320	97,862	SH	DFND	1	97,862	0	0
LUMENTUM HOLDINGS INC	COM	55024U109	88,385	932,335	SH	DFND	1	916,077	0	16,258
LUMINEX CORP	COM	55027E102	16,007	692,354	SH	DFND	1	692,354	0	0
LUMINEX CORP	COM	55027E102	1	50	SH	DFND	1 2	50	0	0
LUMOS PHARMA INC	COM	55028X109	828	23,192	SH	DFND	1	23,184	0	8
LUNA INNOVATIONS INC	COM	550351100	4,263	431,565	SH	DFND	1	431,565	0	0
LUOKUNG TECHNOLOGY CORP	SHS	G56981106	108	160,270	SH	DFND	1	160,270	0	0
LUTHER BURBANK CORP	COM	550550107	2,710	276,536	SH	DFND	1	276,536	0	0
LUXFER HOLDINGS PLC	SHS	G5698W116	2,995	182,439	SH	DFND	1	182,439	0	0
LYDALL INC	COM	550819106	8,027	267,320	SH	DFND	1	266,843	0	477
LYDALL INC	COM	550819106	0	23	SH	DFND	1 2	23	0	0
LYFT INC-A	CL A COM	55087P104	141,718	2,884,559	SH	DFND	1	2,884,023	0	536
LYONDELLBASELL INDU-CL A	SHS - A -	N53745100	408,397	4,457,856	SH	DFND	1	4,447,491	0	10,365
LYRA THERAPEUTICS INC	COM	55234L105	781	68,517	SH	DFND	1	68,517	0	0
M & T BANK CORP	COM	55261F104	287,074	2,260,423	SH	DFND	1	2,255,353	0	5,070
M & T BANK CORP	COM	55261F104	2	20	SH	DFND	1 2	20	0	0
M III ACQUISITION CORP-CW21	*W EXP 05/20/202	45686J112	206	73,267	SH	DFND	1	73,267	0	0
M/I HOMES INC	COM	55305B101	22,098	498,959	SH	DFND	1	498,959	0	0
M/I HOMES INC	COM	55305B101	1	24	SH	DFND	1 2	24	0	0
MACATAWA BANK CORP	COM	554225102	3,131	374,090	SH	DFND	1	374,090	0	0
MACATAWA BANK CORP	COM	554225102	0	22	SH	DFND	1 2	22	0	0
MACERICH CO/THE	COM	554382101	24,228	2,270,694	SH	DFND	1	2,247,221	0	23,473

MACK-CALI REALTY CORP	COM	554489104	18,761	1,505,703	SH	DFND	1	1,483,812	0	21,891
MACKINAC FINANCIAL CORP	COM	554571109	1,302	102,060	SH	DFND	1	102,060	0	0
MACOM TECHNOLOGY SOLUTIONS H	COM	55405Y100	40,724	739,913	SH	DFND	1	739,913	0	0
MACQUARIE INFRASTRUCTURE COR	COM	55608B105	34,055	906,932	SH	DFND	1	906,641	0	291
MACROGENICS INC	COM	556099109	20,223	884,669	SH	DFND	1	884,567	0	102
MACY'S INC	COM	55616P104	52,113	4,632,353	SH	DFND	1	4,632,353	0	0
MACY'S INC	COM	55616P104	3	342	SH	DFND	1 2	342	0	0
MADISON SQUARE GARDEN ENTERT	CL A	55826T102	24,341	231,733	SH	DFND	1	231,684	0	49
MADISON SQUARE GARDEN SPORTS	CL A	55825T103	43,222	234,778	SH	DFND	1	234,750	0	28
MADRIGAL PHARMACEUTICALS INC	COM	558868105	15,786	142,006	SH	DFND	1	142,006	0	0
MAG SILVER CORP	COM	55903Q104	303	14,818	SH	DFND	1	14,818	0	0
MAGAL SECURITY SYS LTD	ORD	M6786D104	47	12,188	SH	DFND	1	12,188	0	0
MAGELLAN HEALTH INC	COM NEW	559079207	31,497	380,223	SH	DFND	1	380,223	0	0
MAGELLAN MIDSTREAM PARTNERS	COM UNIT RP LP	559080106	515	12,154	SH	DFND	1	0	0	12,154
MAGENTA THERAPEUTICS INC	COM	55910K108	2,257	287,894	SH	DFND	1	287,894	0	0
MAGIC SOFTWARE ENTERPRISES	ORD	559166103	715	45,717	SH	DFND	1	45,717	0	0
MAGNA INTERNATIONAL INC	COM	559222401	36,822	522,843	SH	DFND	1	522,329	0	514
MAGNA INTERNATIONAL INC	COM	559222401	1	19	SH	DFND	1 2	19	0	0
MAGNITE INC	COM	55955D100	52,257	1,701,641	SH	DFND	1	1,701,641	0	0
MAGNOLIA OIL & GAS CORP - A	CL A	559663109	13,242	1,875,761	SH	DFND	1	1,875,761	0	0
MAIDEN HOLDINGS LTD	SHS	G5753U112	1,296	520,779	SH	DFND	1	520,779	0	0
MAINSTREET BANCSHARES INC	COM	56064Y100	1,554	91,936	SH	DFND	1	91,936	0	0
MAKEMYTRIP LTD	SHS	V5633W109	1,599	54,156	SH	DFND	1	54,156	0	0
MALIBU BOATS INC - A	COM CL A	56117J100	21,846	349,876	SH	DFND	1	349,876	0	0
MALVERN BANCORP INC	COM	561409103	1,453	93,767	SH	DFND	1	93,767	0	0
MAMMOTH ENERGY SERVICES INC	COM	56155L108	1,273	286,268	SH	DFND	1	286,268	0	0
MANHATTAN ASSOCIATES INC	COM	562750109	94,868	901,959	SH	DFND	1	888,492	0	13,467
MANHATTAN ASSOCIATES INC	COM	562750109	0	4	SH	DFND	1 2	4	0	0
MANITEX INTERNATIONAL INC	COM	563420108	625	121,291	SH	DFND	1	121,291	0	0
MANITOWOC COMPANY INC	COM NEW	563571405	7,322	550,141	SH	DFND	1	550,141	0	0
MANNING & NAPIER INC	CL A	56382Q102	509	81,205	SH	DFND	1	81,205	0	0
MANNKIND CORP	COM NEW	56400P706	10,289	3,287,389	SH	DFND	1	3,287,389	0	0
MANPOWERGROUP INC	COM	56418H100	69,701	772,889	SH	DFND	1	760,191	0	12,698
MANPOWERGROUP INC	COM	56418H100	0	9	SH	DFND	1 2	9	0	0
MANTECH INTERNATIONAL CORP-A	CL A	564563104	38,766	435,870	SH	DFND	1	435,870	0	0
MANULIFE FINANCIAL CORP	COM	56501R106	65,298	3,666,115	SH	DFND	1	3,664,468	0	1,647
MANULIFE FINANCIAL CORP	COM	56501R106	0	10	SH	DFND	1 2	10	0	0
MARATHON OIL CORP	COM	565849106	93,531	14,044,341	SH	DFND	1	14,013,789	0	30,552
MARATHON PATENT GROUP INC	COM	56585W401	3,733	357,650	SH	DFND	1	357,650	0	0
MARATHON PETROLEUM CORP	COM	56585A102	438,906	10,639,154	SH	DFND	1	10,613,853	0	25,301
MARAVAI LIFESCIENCES HLDGS-A	COM CL A	56600D107	1,807	64,438	SH	DFND	1	64,438	0	0
MARCHEX INC-CLASS B	CL B	56624R108	495	252,818	SH	DFND	1	251,633	0	1,185
MARCUS & MILLICHAP INC	COM	566324109	16,788	450,929	SH	DFND	1	450,929	0	0
MARCUS CORPORATION	COM	566330106	4,722	350,314	SH	DFND	1	350,314	0	0
MARIN SOFTWARE INC	COM NEW	56804T205	76	37,845	SH	DFND	1	37,845	0	0
MARINE PRODUCTS CORP	COM	568427108	3,715	255,511	SH	DFND	1	255,511	0	0
MARINEMAX INC	COM	567908108	10,896	311,056	SH	DFND	1	311,056	0	0
MARINEMAX INC	COM	567908108	1	31	SH	DFND	1 2	31	0	0
MARINUS PHARMACEUTICALS INC	COM NEW	56854Q200	4,680	383,686	SH	DFND	1	383,686	0	0
MARKEL CORP	COM	570535104	151,099	146,440	SH	DFND	1	146,434	0	6
MARKEL CORP	COM	570535104	2	2	SH	DFND	1 2	2	0	0
MARKER THERAPEUTICS INC	COM	57055L107	762	525,869	SH	DFND	1	525,869	0	0
MARKETAXESS HOLDINGS INC	COM	57060D108	429,655	754,627	SH	DFND	1	753,106	0	1,521
MARKETAXESS HOLDINGS INC	COM	57060D108	3	6	SH	DFND	1 2	6	0	0
MARLIN BUSINESS SERVICES INC	COM	571157106	2,047	167,313	SH	DFND	1	167,313	0	0
MARRIOTT INTERNATIONAL -CL A	CL A	571903202	528,194	4,015,254	SH	DFND	1	3,994,214	0	21,040
MARRIOTT INTERNATIONAL -CL A	CL A	571903202	0	3	SH	DFND	1 2	3	0	0

MARRIOTT VACATIONS WORLD	COM	57164Y107	84,888	618,632	SH	DFND	1	609,908	0	8,724
MARRONE BIO INNOVATIONS INC	COM	57165B106	1,005	804,374	SH	DFND	1	804,374	0	0
MARSH & MCLENNAN COS	COM	571748102	976,706	8,367,498	SH	DFND	1	8,347,457	0	20,041
MARTEN TRANSPORT LTD	COM	573075108	18,488	1,073,048	SH	DFND	1	1,073,048	0	0
MARTEN TRANSPORT LTD	COM	573075108	0	16	SH	DFND	1 2	16	0	0
MARTIN MARIETTA MATERIALS	COM	573284106	289,720	1,022,856	SH	DFND	1	1,020,374	0	2,482
MARTIN MIDSTREAM PARTNERS LP	UNIT L P INT	573331105	41	28,709	SH	DFND	1	28,709	0	0
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	367,366	7,737,509	SH	DFND	1	7,715,351	0	22,158
MASCO CORP	COM	574599106	234,657	4,282,288	SH	DFND	1	4,272,005	0	10,283
MASCO CORP	COM	574599106	2	40	SH	DFND	1 2	40	0	0
MASIMO CORP	COM	574795100	156,115	582,458	SH	DFND	1	571,764	0	10,694
MASONITE INTERNATIONAL CORP	COM	575385109	35,231	358,265	SH	DFND	1	358,265	0	0
MASONITE INTERNATIONAL CORP	COM	575385109	2	26	SH	DFND	1 2	26	0	0
MASTEC INC	COM	576323109	57,484	843,131	SH	DFND	1	830,712	0	12,419
MASTECH DIGITAL INC	COM	57633B100	735	46,276	SH	DFND	1	46,276	0	0
MASTECH DIGITAL INC	COM	57633B100	1	116	SH	DFND	1 2	116	0	0
MASTERCARD INC - A	CL A	57636Q104	4,898,884	13,759,378	SH	DFND	1	13,723,974	0	35,404
MASTERCRAFT BOAT HOLDINGS IN	COM	57637H103	7,233	291,193	SH	DFND	1	291,193	0	0
MATADOR RESOURCES CO	COM	576485205	19,978	1,656,589	SH	DFND	1	1,656,589	0	0
MATCH GROUP INC	COM	57667L107	444,791	2,945,627	SH	DFND	1	2,936,947	0	8,680
MATCH GROUP INC	COM	57667L107	3	23	SH	DFND	1 2	23	0	0
MATERIALISE NV-ADR	SPONSORED ADS	57667T100	627	11,581	SH	DFND	1	11,581	0	0
MATERION CORP	COM	576690101	19,672	308,728	SH	DFND	1	308,728	0	0
MATINAS BIOPHARMA HOLDINGS I	COM	576810105	1,525	1,121,331	SH	DFND	1	1,121,331	0	0
MATRIX SERVICE CO	COM	576853105	4,621	419,339	SH	DFND	1	419,339	0	0
MATSON INC	COM	57686G105	36,045	632,711	SH	DFND	1	632,711	0	0
MATSON INC	COM	57686G105	0	11	SH	DFND	1 2	11	0	0
MATTEL INC	COM	577081102	74,285	4,257,051	SH	DFND	1	4,183,145	0	73,906
MATTHEWS INTL CORP-CLASS A	CL A	577128101	13,812	469,821	SH	DFND	1	469,821	0	0
MATTHEWS INTL CORP-CLASS A	CL A	577128101	0	6	SH	DFND	1 2	6	0	0
MAUI LAND & PINEAPPLE CO	COM	577345101	1,160	100,674	SH	DFND	1	100,674	0	0
MAXAR TECHNOLOGIES INC	COM	57778K105	34,735	900,129	SH	DFND	1	899,500	0	629
MAXEON SOLAR TECHNOLOGIE	SHS	Y58473102	2,495	87,950	SH	DFND	1	87,950	0	0
MAXIM INTEGRATED PRODUCTS	COM	57772K101	413,168	4,668,896	SH	DFND	1	4,649,760	0	19,136
MAXIM INTEGRATED PRODUCTS	COM	57772K101	19	219	SH	DFND	1 2	219	0	0
MAXIMUS INC	COM	577933104	70,027	956,404	SH	DFND	1	943,377	0	13,027
MAXLINEAR INC	COM	57776J100	38,202	1,000,328	SH	DFND	1	1,000,328	0	0
MAXLINEAR INC	COM	57776J100	0	22	SH	DFND	1 2	22	0	0
MAYVILLE ENGINEERING CO INC	COM	578605107	2,048	152,639	SH	DFND	1	152,639	0	0
MBIA INC	COM	55262C100	5,017	762,504	SH	DFND	1	760,630	0	1,874
MCAFEE CORP - CLASS A	COM CL A	579063108	8,877	531,891	SH	DFND	1	531,891	0	0
MCCORMICK & CO-NON VTG SHRS	COM NON VTG	579780206	407,864	4,276,751	SH	DFND	1	4,266,707	0	10,044
MCDONALD'S CORP	COM	580135101	2,444,201	11,418,866	SH	DFND	1	11,388,742	0	30,124
MCDONALD'S CORP	COM	580135101	0	3	SH	DFND	1 2	3	0	0
MCEWEN MINING INC	COM	58039P107	2,129	2,161,690	SH	DFND	1	2,161,690	0	0
MCGRATH RENTCORP	COM	580589109	25,816	384,746	SH	DFND	1	384,746	0	0
MCKESSON CORP	COM	58155Q103	488,199	2,813,780	SH	DFND	1	2,807,198	0	6,582
MCKESSON CORP	COM	58155Q103	2	13	SH	DFND	1 2	13	0	0
MDC HOLDINGS INC	COM	552676108	53,052	1,091,623	SH	DFND	1	1,091,623	0	0
MDC HOLDINGS INC	COM	552676108	4	87	SH	DFND	1 2	87	0	0
MDC PARTNERS INC-A	CL A SUB VTG	552697104	1,124	447,972	SH	DFND	1	447,972	0	0
MDC PARTNERS INC-A	CL A SUB VTG	552697104	6	2,400	SH	DFND	1 2	2,400	0	0
MDU RESOURCES GROUP INC	COM	552690109	80,232	3,046,046	SH	DFND	1	3,003,540	0	42,506
MEDALIST DIVERSIFIED REIT IN	COM	58403P105	28	12,929	SH	DFND	1	12,929	0	0
MEDALLIA INC	COM	584021109	29,738	895,207	SH	DFND	1	895,207	0	0
MEDALLION FINANCIAL CORP	COM	583928106	700	143,034	SH	DFND	1	143,034	0	0
MEDIAALPHA INC-CLASS A	CL A	58450V104	6,094	155,996	SH	DFND	1	155,996	0	0

MEDICAL PROPERTIES TRUST INC	COM	58463J304	166,325	7,641,298	SH	DFND	1	7,393,006	0	248,292
MEDICINOVA INC	COM NEW	58468P206	3,331	633,334	SH	DFND	1	633,334	0	0
MEDIFAST INC	COM	58470H101	33,942	172,877	SH	DFND	1	172,877	0	0
MEDIFAST INC	COM	58470H101	0	4	SH	DFND	1 2	4	0	0
MEDIWOUND LTD	ORD SHS	M68830104	88	23,801	SH	DFND	1	23,801	0	0
MEDNAX INC	COM	58502B106	29,313	1,194,522	SH	DFND	1	1,194,029	0	493
MEDPACE HOLDINGS INC	COM	58506Q109	63,951	459,419	SH	DFND	1	453,492	0	5,927
MEDTRONIC PLC	SHS	G5960L103	2,457,112	21,030,101	SH	DFND	1	20,975,469	0	54,632
MEDTRONIC PLC	SHS	G5960L103	0	7	SH	DFND	1 2	7	0	0
MEI PHARMA INC	COM NEW	55279B202	3,837	1,453,576	SH	DFND	1	1,453,576	0	0
MEI PHARMA INC	COM NEW	55279B202	0	81	SH	DFND	1 2	81	0	0
MEIRAGTX HOLDINGS PLC	COM	G59665102	2,615	172,727	SH	DFND	1	172,727	0	0
MELCO RESORTS & ENTERT-ADR	ADR	585464100	20,334	1,121,419	SH	DFND	1	1,121,419	0	0
MERCADOLIBRE INC	COM	58733R102	92,384	55,815	SH	DFND	1	54,236	0	1,579
MERCADOLIBRE INC	COM	58733R102	5	3	SH	DFND	1 2	3	0	0
MERCANTILE BANK CORP	COM	587376104	6,935	255,265	SH	DFND	1	255,265	0	0
MERCER INTERNATIONAL INC	COM	588056101	3,879	378,506	SH	DFND	1	378,506	0	0
MERCHANTS BANCORP/IN	COM	58844R108	5,717	206,929	SH	DFND	1	206,929	0	0
MERCHANTS BANCORP/IN	COM	58844R108	1	59	SH	DFND	1 2	59	0	0
MERCK & CO. INC.	COM	58933Y105	3,435,878	42,102,564	SH	DFND	1	42,000,089	0	102,475
MERCK & CO. INC.	COM	58933Y105	2	36	SH	DFND	1 2	36	0	0
MERCURY GENERAL CORP	COM	589400100	16,184	309,981	SH	DFND	1	304,347	0	5,634
MERCURY SYSTEMS INC	COM	589378108	61,199	694,980	SH	DFND	1	683,107	0	11,873
MEREDITH CORP	COM	589433101	11,109	578,632	SH	DFND	1	578,405	0	227
MEREDITH CORP	COM	589433101	1	54	SH	DFND	1 2	54	0	0
MERIDIAN BANCORP INC	COM	58958U103	11,704	785,003	SH	DFND	1	785,003	0	0
MERIDIAN BIOSCIENCE INC	COM	589584101	15,647	837,223	SH	DFND	1	837,223	0	0
MERIDIAN BIOSCIENCE INC	COM	589584101	0	1	SH	DFND	1 2	1	0	0
MERIDIAN CORP	COM	58958P104	843	40,564	SH	DFND	1	40,564	0	0
MERIDIAN CORP	COM	58958P104	0	7	SH	DFND	1 2	7	0	0
MERIT MEDICAL SYSTEMS INC	COM	589889104	44,530	802,214	SH	DFND	1	802,214	0	0
MERITAGE HOMES CORP	COM	59001A102	60,689	732,783	SH	DFND	1	732,783	0	0
MERITAGE HOMES CORP	COM	59001A102	3	43	SH	DFND	1 2	43	0	0
MERITOR INC	COM	59001K100	28,864	1,034,208	SH	DFND	1	1,034,208	0	0
MERRIMACK PHARMACEUTICALS IN	COM NEW	590328209	575	83,484	SH	DFND	1	83,484	0	0
MERSANA THERAPEUTICS INC	COM	59045L106	22,865	859,301	SH	DFND	1	859,301	0	0
MERUS NV	COM	N5749R100	208	11,919	SH	DFND	1	11,919	0	0
MESA AIR GROUP INC	COM NEW	590479135	3,028	452,731	SH	DFND	1	452,731	0	0
MESA LABORATORIES INC	COM	59064R109	20,931	73,024	SH	DFND	1	73,024	0	0
META FINANCIAL GROUP INC	COM	59100U108	19,732	539,720	SH	DFND	1	539,720	0	0
META FINANCIAL GROUP INC	COM	59100U108	0	11	SH	DFND	1 2	11	0	0
METACRINE INC	COM	59101E103	375	47,776	SH	DFND	1	47,776	0	0
METEN EDTECHX EDUCATION GROU	ORD SHS	G6055H114	39	19,671	SH	DFND	1	19,671	0	0
METHANEX CORP	COM	59151K108	4,765	100,465	SH	DFND	1	100,465	0	0
METHODE ELECTRONICS INC	COM	591520200	22,321	583,100	SH	DFND	1	583,100	0	0
METLIFE INC	COM	59156R108	532,727	11,378,403	SH	DFND	1	11,348,746	0	29,657
METLIFE INC	COM	59156R108	0	1	SH	DFND	1 2	1	0	0
METROCITY BANKSHARES INC	COM	59165J105	3,073	213,146	SH	DFND	1	213,146	0	0
METROPOLITAN BANK HOLDING CO	COM	591774104	3,862	106,492	SH	DFND	1	106,492	0	0
METTLER-TOLEDO INTERNATIONAL	COM	592688105	483,481	425,145	SH	DFND	1	424,196	0	949
MFA FINANCIAL INC	COM	55272X102	31,047	7,944,983	SH	DFND	1	7,943,456	0	1,527
MGE ENERGY INC	COM	55277P104	40,147	573,295	SH	DFND	1	573,295	0	0
MGE ENERGY INC	COM	55277P104	1	17	SH	DFND	1 2	17	0	0
MGIC INVESTMENT CORP	COM	552848103	63,622	5,069,522	SH	DFND	1	4,997,739	0	71,783
MGM GROWTH PROPERTIES LLC-A	CL A COM	55303A105	10,768	344,056	SH	DFND	1	344,056	0	0
MGM RESORTS INTERNATIONAL	COM	552953101	232,506	7,397,215	SH	DFND	1	7,381,319	0	15,896
MGP INGREDIENTS INC	COM	55303J106	9,706	206,268	SH	DFND	1	206,268	0	0

MICHAELS COS INC/THE	COM	59408Q106	15,753	1,210,848	SH	DFND	1	1,210,848	0	0
MICROBOT MEDICAL INC	COM NEW	59503A204	347	50,504	SH	DFND	1	50,504	0	0
MICROCHIP TECHNOLOGY INC	COM	595017104	604,109	4,384,943	SH	DFND	1	4,365,940	0	19,003
MICROCHIP TECHNOLOGY INC	COM	595017104	2	19	SH	DFND	1 2	19	0	0
MICRON TECHNOLOGY INC	COM	595112103	1,303,760	17,388,303	SH	DFND	1	17,308,122	0	80,181
MICRON TECHNOLOGY INC	COM	595112103	3	45	SH	DFND	1 2	45	0	0
MICROSOFT CORP	COM	594918104	26,135,194	117,798,160	SH	DFND	1	117,336,203	0	461,957
MICROSOFT CORP	COM	594918104	0	2	SH	DFND	1 2	2	0	0
MICROSTRATEGY INC-CL A	CL A NEW	594972408	43,073	110,856	SH	DFND	1	110,856	0	0
MICROVISION INC	COM NEW	594960304	6,059	1,126,321	SH	DFND	1	1,126,321	0	0
MICT INC	COM	55328R109	690	332,023	SH	DFND	1	332,023	0	0
MID CON ENERGY PARTNERS LP	COM	59560V208	48	12,333	SH	DFND	1	12,333	0	0
MID PENN BANCORP INC	COM	59540G107	2,424	110,690	SH	DFND	1	110,690	0	0
MID-AMERICA APARTMENT COMM	COM	59522J103	287,426	2,273,429	SH	DFND	1	2,268,936	0	4,493
MID-AMERICA APARTMENT COMM	COM	59522J103	1	11	SH	DFND	1 2	11	0	0
MIDDLEBY CORP	COM	596278101	88,390	685,624	SH	DFND	1	673,716	0	11,908
MIDDLEBY CORP	COM	596278101	0	2	SH	DFND	1 2	2	0	0
MIDDLEFIELD BANC CORP	COM NEW	596304204	1,670	74,265	SH	DFND	1	74,265	0	0
MIDDLESEX WATER CO	COM	596680108	20,952	289,118	SH	DFND	1	289,118	0	0
MIDLAND STATES BANCORP INC	COM	597742105	6,095	341,087	SH	DFND	1	341,087	0	0
MIDWESTONE FINANCIAL GROUP I	COM	598511103	5,271	215,182	SH	DFND	1	215,182	0	0
MILESTONE PHARMACEUTICALS IN	COM	59935V107	126	18,945	SH	DFND	1	18,945	0	0
MILESTONE SCIENTIFIC INC	COM NEW	59935P209	1,001	472,270	SH	DFND	1	472,270	0	0
MILLEND0 THERAPEUTICS INC	COM	60040X103	190	88,877	SH	DFND	1	88,877	0	0
MILLER INDUSTRIES INC/TENN	COM NEW	600551204	6,563	172,640	SH	DFND	1	172,640	0	0
MILLICOM INTL CELLULAR S.A.	COM STK	L6388F110	2,618	67,514	SH	DFND	1	67,514	0	0
MIMECAST LTD	ORD SHS	G14838109	50,004	879,741	SH	DFND	1	879,741	0	0
MIMEDX GROUP INC	COM	602496101	8,240	907,561	SH	DFND	1	907,561	0	0
MIND TECHNOLOGY INC	COM	602566101	159	70,988	SH	DFND	1	70,988	0	0
MINERALS TECHNOLOGIES INC	COM	603158106	32,824	528,401	SH	DFND	1	521,193	0	7,208
MINERALS TECHNOLOGIES INC	COM	603158106	0	7	SH	DFND	1 2	7	0	0
MINERVA NEUROSCIENCES INC	COM	603380106	1,444	617,178	SH	DFND	1	617,178	0	0
MINERVA NEUROSCIENCES INC	COM	603380106	1	448	SH	DFND	1 2	448	0	0
MIRAGEN THERAPEUTICS INC	COM	60463E202	257	15,675	SH	DFND	1	15,675	0	0
MIRATI THERAPEUTICS INC	COM	60468T105	153,469	698,734	SH	DFND	1	698,734	0	0
MIRATI THERAPEUTICS INC	COM	60468T105	0	1	SH	DFND	1 2	1	0	0
MIRUM PHARMACEUTICALS INC	COM	604749101	1,959	112,212	SH	DFND	1	112,212	0	0
MISONIX INC	COM	604871103	2,389	191,192	SH	DFND	1	191,192	0	0
MISSION PRODUCE INC	COM	60510V108	2,338	155,389	SH	DFND	1	155,389	0	0
MISTRAS GROUP INC	COM	60649T107	2,064	265,998	SH	DFND	1	264,761	0	1,237
MITEK SYSTEMS INC	COM NEW	606710200	11,234	631,855	SH	DFND	1	631,855	0	0
MITSUBISHI UFJ FINL-SPON ADR	SPONSORED ADS	606822104	741	167,319	SH	DFND	1	152,364	0	14,955
MIZUHO FINANCIAL GROUP-ADR	SPONSORED ADR	60687Y109	666	261,290	SH	DFND	1	238,666	0	22,624
MKS INSTRUMENTS INC	COM	55306N104	100,621	668,804	SH	DFND	1	657,184	0	11,620
MMA CAPITAL HOLDINGS INC	COM	55315D105	1,411	57,396	SH	DFND	1	57,396	0	0
MMTEC INC	SHS	G6181K106	18	12,794	SH	DFND	1	12,794	0	0
MOBILE TELESYSTEMS-SP ADR	SPONSORED ADR	607409109	13,612	1,532,643	SH	DFND	1	1,524,532	0	8,111
MODEL N INC	COM	607525102	16,525	463,165	SH	DFND	1	463,165	0	0
MODERNA INC	COM	60770K107	372,676	3,571,230	SH	DFND	1	3,558,283	0	12,947
MODERNA INC	COM	60770K107	1	10	SH	DFND	1 2	10	0	0
MODINE MANUFACTURING CO	COM	607828100	10,419	829,580	SH	DFND	1	829,580	0	0
MODINE MANUFACTURING CO	COM	607828100	0	45	SH	DFND	1 2	45	0	0
MOELIS & CO - CLASS A	CL A	60786M105	37,353	798,840	SH	DFND	1	798,262	0	578
MOGO INC	COM	60800C109	54	14,441	SH	DFND	1	14,441	0	0
MOHAWK GROUP HOLDINGS INC	COM	608189106	1,259	73,189	SH	DFND	1	73,189	0	0
MOHAWK GROUP HOLDINGS INC	COM	608189106	0	31	SH	DFND	1 2	31	0	0
MOHAWK INDUSTRIES INC	COM	608190104	155,684	1,106,794	SH	DFND	1	1,104,439	0	2,355

MOLECULAR DATA INC - ADR	SPONSORED ADS	60852L106	13	16,490	SH	DFND	1	16,490	0	0
MOLECULAR TEMPLATES INC	COM	608550109	4,606	490,582	SH	DFND	1	490,582	0	0
MOLECULAR TEMPLATES INC	COM	608550109	0	9	SH	DFND	1 2	9	0	0
MOLECULIN BIOTECH INC	COM	60855D101	234	294,513	SH	DFND	1	294,513	0	0
MOLINA HEALTHCARE INC	COM	60855R100	156,419	736,355	SH	DFND	1	723,769	0	12,586
MOLINA HEALTHCARE INC	COM	60855R100	1	8	SH	DFND	1 2	8	0	0
MOLSON COORS BEVERAGE CO - B	CL B	60871R209	152,059	3,371,979	SH	DFND	1	3,364,778	0	7,201
MOLSON COORS BEVERAGE CO - B	CL B	60871R209	1	38	SH	DFND	1 2	38	0	0
MOMO 1.25 07/01/25	NOTE 1.250% 7/0	60879BAB3	422	500,000	PRN	DFND	1	500,000	0	0
MOMO INC-SPON ADR	ADR	60879B107	9,471	682,391	SH	DFND	1	682,391	0	0
MOMO INC-SPON ADR	ADR	60879B107	12	870	SH	DFND	1 2	870	0	0
MONARCH CASINO & RESORT INC	COM	609027107	12,650	206,635	SH	DFND	1	206,635	0	0
MONARCH CASINO & RESORT INC	COM	609027107	0	9	SH	DFND	1 2	9	0	0
MONDELEZ INTERNATIONAL INC-A	CL A	609207105	1,263,983	21,677,557	SH	DFND	1	21,573,984	0	103,573
MONDELEZ INTERNATIONAL INC-A	CL A	609207105	0	8	SH	DFND	1 2	8	0	0
MONEYGRAM INTERNATIONAL INC	COM NEW	60935Y208	4,870	891,244	SH	DFND	1	891,244	0	0
MONGODB INC	CL A	60937P106	226,073	630,377	SH	DFND	1	630,302	0	75
MONGODB INC	CL A	60937P106	2	6	SH	DFND	1 2	6	0	0
MONMOUTH REAL ESTATE INV COR	CL A	609720107	30,681	1,771,457	SH	DFND	1	1,771,457	0	0
MONOLITHIC POWER SYSTEMS INC	COM	609839105	205,855	562,715	SH	DFND	1	553,763	0	8,952
MONOLITHIC POWER SYSTEMS INC	COM	609839105	13	38	SH	DFND	1 2	38	0	0
MONRO INC	COM	610236101	26,832	503,428	SH	DFND	1	503,428	0	0
MONSTER BEVERAGE CORP	COM	61174X109	585,754	6,346,129	SH	DFND	1	6,314,700	0	31,429
MONSTER BEVERAGE CORP	COM	61174X109	2	31	SH	DFND	1 2	31	0	0
MONTROSE ENVIRONMENTAL GROUP	COM	615111101	6,247	201,803	SH	DFND	1	201,803	0	0
MOODY'S CORP	COM	615369105	734,284	2,535,787	SH	DFND	1	2,529,206	0	6,581
MOODY'S CORP	COM	615369105	0	3	SH	DFND	1 2	3	0	0
MOOG INC-CLASS A	CL A	615394202	58,174	733,595	SH	DFND	1	733,595	0	0
MOOG INC-CLASS A	CL A	615394202	1	17	SH	DFND	1 2	17	0	0
MORGAN STANLEY	COM NEW	617446448	1,494,167	21,861,398	SH	DFND	1	21,802,637	0	58,761
MORGAN STANLEY	COM NEW	617446448	1	21	SH	DFND	1 2	21	0	0
MORNINGSTAR INC	COM	617700109	67,653	292,151	SH	DFND	1	292,151	0	0
MORNINGSTAR INC	COM	617700109	0	1	SH	DFND	1 2	1	0	0
MORPHIC HOLDING INC	COM	61775R105	6,124	182,557	SH	DFND	1	182,557	0	0
MORPHIC HOLDING INC	COM	61775R105	0	2	SH	DFND	1 2	2	0	0
MORPHOSYS AG ADR	SPONSORED ADS	617760202	230	8,135	SH	DFND	1	8,135	0	0
MOSAIC CO/THE	COM	61945C103	140,571	6,122,435	SH	DFND	1	6,107,776	0	14,659
MOSAIC CO/THE	COM	61945C103	0	24	SH	DFND	1 2	24	0	0
MOTORCAR PARTS OF AMERICA INC	COM	620071100	5,728	291,989	SH	DFND	1	291,989	0	0
MOTOROLA SOLUTIONS INC	COM NEW	620076307	468,629	2,762,573	SH	DFND	1	2,755,538	0	7,035
MOTUS GI HOLDINGS INC	COM	62014P108	198	209,467	SH	DFND	1	209,467	0	0
MOVADO GROUP INC	COM	624580106	4,057	244,162	SH	DFND	1	244,162	0	0
MOVADO GROUP INC	COM	624580106	0	24	SH	DFND	1 2	24	0	0
MPLX LP	COM UNIT REP LTD	55336V100	416	19,216	SH	DFND	1	0	0	19,216
MR COOPER GROUP INC	COM	62482R107	36,245	1,168,084	SH	DFND	1	1,167,447	0	637
MR COOPER GROUP INC	COM	62482R107	4	137	SH	DFND	1 2	137	0	0
MRC GLOBAL INC	COM	55345K103	6,735	1,015,899	SH	DFND	1	1,015,899	0	0
MSA SAFETY INC	COM	553498106	62,591	418,982	SH	DFND	1	411,302	0	7,680
MSC INDUSTRIAL DIRECT CO-A	CL A	553530106	46,077	546,006	SH	DFND	1	535,907	0	10,099
MSCI INC	COM	55354G100	605,651	1,359,094	SH	DFND	1	1,355,746	0	3,348
MSCI INC	COM	55354G100	8	19	SH	DFND	1 2	19	0	0
MSG NETWORKS INC- A	CL A	553573106	9,471	642,553	SH	DFND	1	642,553	0	0
MTBC INC	COM	55378G102	454	50,107	SH	DFND	1	50,107	0	0
MTOR 3.25 10/15/37	NOTE 3.250%10/1	59001KAF7	1,749	1,523,000	PRN	DFND	1	1,523,000	0	0
MTS SYSTEMS CORP	COM	553777103	17,269	296,938	SH	DFND	1	296,776	0	162
MUELLER INDUSTRIES INC	COM	624756102	32,423	923,476	SH	DFND	1	923,476	0	0
MUELLER INDUSTRIES INC	COM	624756102	1	42	SH	DFND	1 2	42	0	0

MUELLER WATER PRODUCTS INC-A	COM SER A	624758108	28,994	2,342,017	SH	DFND	1	2,342,017	0	0
MULTIPLAN CORP	COM	62548M100	16,150	2,021,394	SH	DFND	1	2,021,394	0	0
MURPHY OIL CORP	COM	626717102	21,295	1,759,992	SH	DFND	1	1,729,481	0	30,511
MURPHY USA INC	COM	626755102	53,637	409,851	SH	DFND	1	404,219	0	5,632
MUSCLE MAKER INC	COM	627333107	284	162,492	SH	DFND	1	162,492	0	0
MUSTANG BIO INC	COM	62818Q104	2,959	782,001	SH	DFND	1	782,001	0	0
MUSTANG BIO INC	COM	62818Q104	0	32	SH	DFND	1 2	32	0	0
MVB FINANCIAL CORP	COM	553810102	3,557	156,853	SH	DFND	1	156,853	0	0
MVB FINANCIAL CORP	COM	553810102	0	13	SH	DFND	1 2	13	0	0
MYERS INDUSTRIES INC	COM	628464109	15,418	741,981	SH	DFND	1	741,981	0	0
MYOMO INC	COM NEW	62857J201	220	32,708	SH	DFND	1	32,708	0	0
MYR GROUP INC/DELAWARE	COM	55405W104	15,772	262,443	SH	DFND	1	262,183	0	260
MYR GROUP INC/DELAWARE	COM	55405W104	1	20	SH	DFND	1 2	20	0	0
MYRIAD GENETICS INC	COM	62855J104	22,621	1,143,966	SH	DFND	1	1,143,966	0	0
N B T BANCORP INC	COM	628778102	21,661	674,825	SH	DFND	1	674,825	0	0
N B T BANCORP INC	COM	628778102	0	19	SH	DFND	1 2	19	0	0
NABORS INDUSTRIES LTD	SHS	G6359F137	7,633	131,088	SH	DFND	1	131,088	0	0
NABORS INDUSTRIES LTD	SHS	G6359F137	1	25	SH	DFND	1 2	25	0	0
NACCO INDUSTRIES-CL A	CL A	629579103	1,505	57,243	SH	DFND	1	57,243	0	0
NAKED BRAND GROUP LTD	SHS NEW	Q6519T117	29	153,762	SH	DFND	1	153,762	0	0
NANO DIMENSION LTD - ADR	SPONSORD ADS NEW	63008G203	251	27,691	SH	DFND	1	27,691	0	0
NANOSTRING TECHNOLOGIES INC	COM	63009R109	47,041	703,377	SH	DFND	1	703,377	0	0
NANOSTRING TECHNOLOGIES INC	COM	63009R109	1	27	SH	DFND	1 2	27	0	0
NANOVIBRONIX INC	COM	63008J108	19	25,676	SH	DFND	1	25,676	0	0
NANOVIRICIDES INC	COM	630087302	115	40,114	SH	DFND	1	40,114	0	0
NANO-X IMAGING LTD	ORD SHS	M70700105	1,652	36,201	SH	DFND	1	36,201	0	0
NANTHEALTH INC	COM	630104107	1,642	508,560	SH	DFND	1	508,560	0	0
NANTKWEST INC	COM	63016Q102	7,861	589,761	SH	DFND	1	589,761	0	0
NAPCO SECURITY TECHNOLOGIES	COM	630402105	4,906	187,142	SH	DFND	1	187,142	0	0
NASDAQ INC	COM	631103108	280,803	2,120,178	SH	DFND	1	2,115,706	0	4,472
NASDAQ INC	COM	631103108	2	21	SH	DFND	1 2	21	0	0
NATERA INC	COM	632307104	122,646	1,232,380	SH	DFND	1	1,232,380	0	0
NATERA INC	COM	632307104	1	13	SH	DFND	1 2	13	0	0
NATHAN'S FAMOUS INC	COM	632347100	2,519	45,633	SH	DFND	1	45,633	0	0
NATIONAL BANK HOLD-CL A	CL A	633707104	14,933	455,849	SH	DFND	1	455,849	0	0
NATIONAL BANKSHARES INC/VA	COM	634865109	2,895	92,479	SH	DFND	1	92,479	0	0
NATIONAL BEVERAGE CORP	COM	635017106	18,152	213,809	SH	DFND	1	213,717	0	92
NATIONAL BEVERAGE CORP	COM	635017106	0	9	SH	DFND	1 2	9	0	0
NATIONAL CINEMEDIA INC	COM	635309107	3,506	942,502	SH	DFND	1	942,502	0	0
NATIONAL ENERGY SERVICE-CW22	*W EXP 05/05/202	G6375R115	59	45,844	SH	DFND	1	45,844	0	0
NATIONAL ENERGY SERVICES REU	SHS	G6375R107	2,277	229,394	SH	DFND	1	229,394	0	0
NATIONAL ENERGY SERVICES REU	SHS	G6375R107	0	5	SH	DFND	1 2	5	0	0
NATIONAL FUEL GAS CO	COM	636180101	43,472	1,056,957	SH	DFND	1	1,032,612	0	24,345
NATIONAL GENERAL HLDGS	COM	636220303	3,011	88,107	SH	DFND	1	88,107	0	0
NATIONAL GRID PLC-SP ADR	SPONSORED ADR NE	636274409	1,174	19,898	SH	DFND	1	19,373	0	525
NATIONAL HEALTHCARE CORP	COM	635906100	14,566	219,343	SH	DFND	1	219,343	0	0
NATIONAL HEALTHCARE CORP	COM	635906100	2	38	SH	DFND	1 2	38	0	0
NATIONAL INSTRUMENTS CORP	COM	636518102	84,904	1,932,277	SH	DFND	1	1,904,453	0	27,824
NATIONAL PRESTO INDS INC	COM	637215104	6,795	76,849	SH	DFND	1	76,849	0	0
NATIONAL RESEARCH CORP	COM NEW	637372202	9,213	215,524	SH	DFND	1	215,524	0	0
NATIONAL RESEARCH CORP	COM NEW	637372202	1	30	SH	DFND	1 2	30	0	0
NATIONAL RETAIL PROPERTIES	COM	637417106	110,832	2,708,527	SH	DFND	1	2,628,054	0	80,473
NATIONAL STORAGE AFFILIATES	COM SHS BEN IN	637870106	43,415	1,204,988	SH	DFND	1	1,188,305	0	16,683
NATIONAL VISION HOLDINGS INC	COM	63845R107	56,218	1,241,308	SH	DFND	1	1,241,308	0	0
NATIONAL WESTERN LIFE GROU-A	CL A	638517102	7,523	36,445	SH	DFND	1	36,445	0	0
NATIONAL WESTERN LIFE GROU-A	CL A	638517102	0	3	SH	DFND	1 2	3	0	0
NATL HEALTH INVESTORS INC	COM	63633D104	55,077	796,270	SH	DFND	1	785,420	0	10,850

NATURAL ALTERNATIVES INTL	COM NEW	638842302	273	26,227	SH	DFND	1	26,227	0	0
NATURAL GAS SERVICES GROUP	COM	63886Q109	804	84,895	SH	DFND	1	84,895	0	0
NATURAL GROCERS BY VITAMIN C	COM	63888U108	2,461	179,113	SH	DFND	1	179,113	0	0
NATURAL HEALTH TRENDS CORP	COM	63888P406	316	64,477	SH	DFND	1	64,269	0	208
NATURES SUNSHINE PRODS INC	COM	639027101	2,468	165,111	SH	DFND	1	165,111	0	0
NATUS MEDICAL INC	COM	639050103	9,986	498,325	SH	DFND	1	498,325	0	0
NATUS MEDICAL INC	COM	639050103	0	41	SH	DFND	1 2	41	0	0
NATWEST GROUP PLC -SPON ADR	SPONS ADR 2 ORD	639057108	339	75,049	SH	DFND	1	73,779	0	1,270
NAUTILUS INC	COM	63910B102	7,767	428,186	SH	DFND	1	428,186	0	0
NAUTILUS INC	COM	63910B102	1	91	SH	DFND	1 2	91	0	0
NAVIDEA BIOPHARMACEUTICALS I	COM NEW	63937X202	161	75,142	SH	DFND	1	75,142	0	0
NAVIENT CORP	COM	63938C108	28,885	2,941,474	SH	DFND	1	2,901,964	0	39,510
NAVIENT CORP	COM	63938C108	3	369	SH	DFND	1 2	369	0	0
NAVIOS MARITIME CONTAINERS L	COM UNIT RP LP	Y62151108	59	14,453	SH	DFND	1	14,453	0	0
NAVISTAR INTERNATIONAL CORP	COM	63934E108	32,016	728,299	SH	DFND	1	728,299	0	0
NCINO INC	COM	63947U107	8,800	121,532	SH	DFND	1	121,532	0	0
NCR CORPORATION	COM	62886E108	58,918	1,568,221	SH	DFND	1	1,540,422	0	27,799
NEENAH INC	COM	640079109	13,862	250,589	SH	DFND	1	250,589	0	0
NEKTAR THERAPEUTICS	COM	640268108	38,858	2,285,776	SH	DFND	1	2,247,395	0	38,381
NELNET INC-CL A	CL A	64031N108	24,436	343,011	SH	DFND	1	343,011	0	0
NEMAURA MEDICAL INC	COM NEW	640442208	241	63,981	SH	DFND	1	63,981	0	0
NEOGAMES SA	SHS	L6673X107	571	15,048	SH	DFND	1	15,048	0	0
NEOGEN CORP	COM	640491106	66,933	844,053	SH	DFND	1	832,809	0	11,244
NEOGENOMICS INC	COM NEW	64049M209	90,939	1,689,077	SH	DFND	1	1,689,077	0	0
NEOLEUKIN THERAPEUTICS INC	COM	64049K104	6,701	475,306	SH	DFND	1	475,306	0	0
NEONODE INC	COM PAR	64051M709	204	30,282	SH	DFND	1	30,282	0	0
NEOPHOTONICS CORP	COM	64051T100	8,613	947,623	SH	DFND	1	947,623	0	0
NEOPHOTONICS CORP	COM	64051T100	0	78	SH	DFND	1 2	78	0	0
NEOS THERAPEUTICS INC	COM	64052L106	212	340,768	SH	DFND	1	340,768	0	0
NEPTUNE WELLNESS SOLUTIONS I	COM	64079L105	34	22,294	SH	DFND	1	22,294	0	0
NESCO HOLDINGS INC	COM	64083J104	1,427	193,672	SH	DFND	1	193,672	0	0
NESCO HOLDINGS-CW25	*W EXP 01/01/202	64083J112	69	75,046	SH	DFND	1	75,046	0	0
NET 1 UEPS TECHNOLOGIES INC	COM NEW	64107N206	111	22,676	SH	DFND	1	22,676	0	0
NET ELEMENT INC	COM	64111R300	318	22,818	SH	DFND	1	22,818	0	0
NETAPP INC	COM	64110D104	254,034	3,842,962	SH	DFND	1	3,833,653	0	9,309
NETAPP INC	COM	64110D104	3	47	SH	DFND	1 2	47	0	0
NETEASE INC-ADR	SPONSORED ADS	64110W102	136,835	1,439,547	SH	DFND	1	1,428,449	0	11,098
NETEASE INC-ADR	SPONSORED ADS	64110W102	1	11	SH	DFND	1 2	11	0	0
NETFLIX INC	COM	64110L106	3,583,068	6,644,806	SH	DFND	1	6,613,016	0	31,790
NETFLIX INC	COM	64110L106	4	8	SH	DFND	1 2	8	0	0
NETGEAR INC	COM	64111Q104	18,759	461,715	SH	DFND	1	461,715	0	0
NETGEAR INC	COM	64111Q104	0	14	SH	DFND	1 2	14	0	0
NETSCOUT SYSTEMS INC	COM	64115T104	32,149	1,172,487	SH	DFND	1	1,156,887	0	15,600
NETSOL TECHNOLOGIES INC	COM PAR \$.001	64115A402	253	66,601	SH	DFND	1	66,601	0	0
NETSTREIT CORP	COM	64119V303	4,266	218,893	SH	DFND	1	215,523	0	3,370
NETWORK-1 TECHNOLOGIES INC	COM	64121N109	248	67,212	SH	DFND	1	67,212	0	0
NEUBASE THERAPEUTICS INC	COM	64132K102	1,774	253,930	SH	DFND	1	253,930	0	0
NEUROBO PHARMACEUTICALS INC	COM	64132R107	216	41,294	SH	DFND	1	41,294	0	0
NEUROCRINE BIOSCIENCES INC	COM	64125C109	107,760	1,125,610	SH	DFND	1	1,125,499	0	111
NEURONETICS INC	COM	64131A105	1,090	98,123	SH	DFND	1	98,123	0	0
NEURONETICS INC	COM	64131A105	0	16	SH	DFND	1 2	16	0	0
NEVRO CORP	COM	64157F103	88,888	513,511	SH	DFND	1	513,493	0	18
NEW FORTRESS ENERGY INC	COM CL A	644393100	13,544	252,746	SH	DFND	1	252,746	0	0
NEW GOLD INC	COM	644535106	269	122,409	SH	DFND	1	122,409	0	0
NEW HOME CO INC/THE	COM	645370107	400	85,327	SH	DFND	1	85,327	0	0
NEW JERSEY RESOURCES CORP	COM	646025106	52,560	1,478,490	SH	DFND	1	1,452,603	0	25,887
NEW MOUNTAIN FINANCE CORP	COM	647551100	817	71,957	SH	DFND	1	71,957	0	0

NEW ORIENTAL EDUCATIO-SP ADR	SPON ADR	647581107	78,653	427,229	SH	DFND	1	426,945	0	284
NEW RELIC INC	COM	64829B100	38,356	586,498	SH	DFND	1	586,498	0	0
NEW RESIDENTIAL INVESTMENT	COM NEW	64828T201	50,384	5,068,898	SH	DFND	1	5,068,898	0	0
NEW SENIOR INVESTMENT GROUP	COM	648691103	8,683	1,676,320	SH	DFND	1	1,655,334	0	20,986
NEW YORK COMMUNITY BANCORP	COM	649445103	66,997	6,350,454	SH	DFND	1	6,251,273	0	99,181
NEW YORK MORTGAGE TRUST INC	COM PAR \$.02	649604501	22,468	6,088,985	SH	DFND	1	6,088,985	0	0
NEW YORK TIMES CO-A	CL A	650111107	91,913	1,775,423	SH	DFND	1	1,744,919	0	30,504
NEWAGE INC	COM	650194103	3,872	1,472,573	SH	DFND	1	1,469,082	0	3,491
NEWELL BRANDS INC	COM	651229106	157,906	7,452,346	SH	DFND	1	7,437,643	0	14,703
NEWMARK GROUP INC-CLASS A	CL A	65158N102	23,006	3,155,887	SH	DFND	1	3,155,887	0	0
NEWMARKET CORP	COM	651587107	39,775	99,866	SH	DFND	1	98,315	0	1,551
NEWMONT CORP	COM	651639106	761,496	12,748,051	SH	DFND	1	12,715,271	0	32,780
NEWMONT CORP	COM	651639106	4	75	SH	DFND	1 2	75	0	0
NEWPARK RESOURCES INC	COM PAR \$.01NEW	651718504	2,575	1,341,352	SH	DFND	1	1,341,352	0	0
NEWS CORP - CLASS A	CL A	65249B109	133,391	7,439,252	SH	DFND	1	7,420,525	0	18,727
NEWS CORP - CLASS A	CL A	65249B109	0	20	SH	DFND	1 2	20	0	0
NEWS CORP - CLASS B	CL B	65249B208	39,984	2,253,475	SH	DFND	1	2,251,208	0	2,267
NEWTEK BUSINESS SERVICES COR	COM NEW	652526203	339	17,267	SH	DFND	1	17,267	0	0
NEXGEN ENERGY LTD	COM	65340P106	167	60,688	SH	DFND	1	60,688	0	0
NEXPOINT REAL ESTATE FINANCE	COM	65342V101	614	37,176	SH	DFND	1	37,176	0	0
NEXPOINT RESIDENTIAL	COM	65341D102	17,076	403,595	SH	DFND	1	403,595	0	0
NEXSTAR MEDIA GROUP INC-CL A	CL A	65336K103	61,234	560,807	SH	DFND	1	560,541	0	266
NEXSTAR MEDIA GROUP INC-CL A	CL A	65336K103	0	3	SH	DFND	1 2	3	0	0
NEXTCURE INC	COM	65343E108	2,036	186,809	SH	DFND	1	186,809	0	0
NEXTDECADE CORP	COM	65342K105	2,197	1,051,495	SH	DFND	1	1,051,495	0	0
NEXTERA ENERGY INC	COM	65339F101	2,233,065	29,021,483	SH	DFND	1	28,942,716	0	78,767
NEXTGEN HEALTHCARE INC	COM	65343C102	20,062	1,099,915	SH	DFND	1	1,099,915	0	0
NEXTGEN HEALTHCARE INC	COM	65343C102	2	164	SH	DFND	1 2	164	0	0
NEXTTIER OILFIELD SOLUTIONS I	COM	65290C105	8,438	2,453,035	SH	DFND	1	2,453,035	0	0
NEXTTIER OILFIELD SOLUTIONS I	COM	65290C105	0	90	SH	DFND	1 2	90	0	0
NGM BIOPHARMACEUTICALS INC	COM	62921N105	10,467	345,517	SH	DFND	1	345,517	0	0
NHI 3.25 04/01/21	NOTE 3.250% 4/0	63633DAE4	1,603	1,500,000	PRN	DFND	1	1,500,000	0	0
NI HOLDINGS INC	COM	65342T106	2,275	138,558	SH	DFND	1	138,558	0	0
NIC INC	COM	62914B100	26,928	1,042,517	SH	DFND	1	1,042,517	0	0
NICE LTD - SPON ADR	SPONSORED ADR	653656108	20,917	73,774	SH	DFND	1	73,490	0	284
NICHOLAS FINANCIAL INC	COM NEW	65373J209	710	84,802	SH	DFND	1	84,802	0	0
NICOLET BANKSHARES INC	COM	65406E102	9,951	149,987	SH	DFND	1	149,987	0	0
NIELSEN HOLDINGS PLC	SHS EUR	G6518L108	141,104	6,770,844	SH	DFND	1	6,754,840	0	16,004
NIKE INC -CL B	CL B	654106103	2,696,749	19,113,355	SH	DFND	1	19,063,077	0	50,278
NIKOLA CORP	COM	654110105	19,959	1,307,963	SH	DFND	1	1,307,963	0	0
NINE ENERGY SERVICE INC	COM	65441V101	298	109,752	SH	DFND	1	109,752	0	0
NIO INC - ADR	SPON ADS	62914V106	175,474	3,633,007	SH	DFND	1	3,631,956	0	1,051
NIO INC - ADR	SPON ADS	62914V106	0	18	SH	DFND	1 2	18	0	0
NISOURCE INC	COM	65473P105	144,807	6,328,726	SH	DFND	1	6,293,236	0	35,490
NISOURCE INC	COM	65473P105	0	9	SH	DFND	1 2	9	0	0
NIU TECHNOLOGIES-SPONS ADR	ADS	65481N100	705	25,147	SH	DFND	1	25,147	0	0
NIU TECHNOLOGIES-SPONS ADR	ADS	65481N100	0	12	SH	DFND	1 2	12	0	0
NKARTA INC	COM	65487U108	16,359	266,134	SH	DFND	1	266,134	0	0
NL INDUSTRIES	COM NEW	629156407	317	66,318	SH	DFND	1	66,318	0	0
NLIGHT INC	COM	65487K100	17,288	529,517	SH	DFND	1	529,517	0	0
NLIGHT INC	COM	65487K100	0	10	SH	DFND	1 2	10	0	0
NMI HOLDINGS INC-CLASS A	CL A	629209305	31,696	1,399,411	SH	DFND	1	1,399,411	0	0
NMI HOLDINGS INC-CLASS A	CL A	629209305	0	5	SH	DFND	1 2	5	0	0
NN INC	COM	629337106	4,267	649,560	SH	DFND	1	649,560	0	0
NOAH HOLDINGS LTD-SPON ADS	SPON ADS CL A	65487X102	4,624	97,601	SH	DFND	1	96,862	0	739
NOBLE MIDSTREAM PARTNERS LP	COM UNIT REPST	65506L105	522	50,167	SH	DFND	1	50,167	0	0
NOKIA CORP-SPON ADR	SPONSORED ADR	654902204	520	133,085	SH	DFND	1	130,389	0	2,696

NOKIA CORP-SPON ADR	SPONSORED ADR	654902204	2	622	SH	DFND	1 2	622	0	0
NOMAD FOODS LTD	USD ORD SHS	G6564A105	1,918	75,457	SH	DFND	1	75,457	0	0
NOMURA HOLDINGS INC-SPON ADR	SPONSORED ADR	65535H208	516	96,911	SH	DFND	1	87,090	0	9,821
NOODLES & CO	COM CL A	65540B105	3,817	483,228	SH	DFND	1	483,228	0	0
NORDIC AMERICAN TANKERS LTD	COM	G65773106	3,742	1,268,500	SH	DFND	1	1,268,500	0	0
NORDSON CORP	COM	655663102	140,667	700,814	SH	DFND	1	689,422	0	11,392
NORDSON CORP	COM	655663102	12	61	SH	DFND	1 2	61	0	0
NORDSTROM INC	COM	655664100	39,737	1,273,216	SH	DFND	1	1,250,144	0	23,072
NORFOLK SOUTHERN CORP	COM	655844108	885,632	3,737,776	SH	DFND	1	3,727,573	0	10,203
NORFOLK SOUTHERN CORP	COM	655844108	1	7	SH	DFND	1 2	7	0	0
NORTHEAST BANK	COM	66405S100	2,788	123,829	SH	DFND	1	123,829	0	0
NORTHERN OIL AND GAS INC	COM	665531307	2,078	237,296	SH	DFND	1	237,296	0	0
NORTHERN TECHNOLOGIES INTL	COM	665809109	305	28,915	SH	DFND	1	28,915	0	0
NORTHERN TRUST CORP	COM	665859104	324,296	3,490,380	SH	DFND	1	3,482,331	0	8,049
NORTHERN TRUST CORP	COM	665859104	2	26	SH	DFND	1 2	26	0	0
NORTHFIELD BANCORP INC	COM	66611T108	8,982	728,497	SH	DFND	1	728,497	0	0
NORTHFIELD BANCORP INC	COM	66611T108	0	18	SH	DFND	1 2	18	0	0
NORTHRIM BANCORP INC	COM	666762109	3,359	98,950	SH	DFND	1	98,950	0	0
NORTHRIM BANCORP INC	COM	666762109	1	52	SH	DFND	1 2	52	0	0
NORTHROP GRUMMAN CORP	COM	666807102	701,620	2,309,047	SH	DFND	1	2,303,030	0	6,017
NORTHROP GRUMMAN CORP	COM	666807102	7	24	SH	DFND	1 2	24	0	0
NORTHWEST BANCSHARES INC	COM	667340103	26,950	2,115,455	SH	DFND	1	2,115,455	0	0
NORTHWEST BANCSHARES INC	COM	667340103	0	16	SH	DFND	1 2	16	0	0
NORTHWEST NATURAL HOLDING CO	COM	66765N105	20,844	453,231	SH	DFND	1	451,571	0	1,660
NORTHWEST PIPE CO	COM	667746101	4,418	156,130	SH	DFND	1	155,920	0	210
NORTHWESTERN CORP	COM NEW	668074305	48,406	830,157	SH	DFND	1	816,113	0	14,044
NORTONLIFELOCK INC	COM	668771108	203,475	9,816,597	SH	DFND	1	9,792,473	0	24,124
NORWEGIAN CRUISE LINE HOLDIN	SHS	G66721104	154,343	6,078,014	SH	DFND	1	6,064,696	0	13,318
NORWOOD FINANCIAL CORP	COM	669549107	2,015	77,013	SH	DFND	1	77,013	0	0
NOV INC	COM	62955J103	91,708	6,690,118	SH	DFND	1	6,675,031	0	15,087
NOVA LIFESTYLE INC	COM NEW	66979P201	62	26,167	SH	DFND	1	26,167	0	0
NOVA MEASURING INSTRUMENTS	COM	M7516K103	1,645	23,305	SH	DFND	1	23,305	0	0
NOVABAY PHARMACEUTICALS INC	COM NEW	66987P201	49	70,444	SH	DFND	1	70,444	0	0
NOVAGOLD RESOURCES INC	COM NEW	66987E206	17,759	1,831,520	SH	DFND	1	1,831,042	0	478
NOVAN INC	COM	66988N106	809	996,135	SH	DFND	1	996,135	0	0
NOVANTA INC	COM	67000B104	62,911	532,153	SH	DFND	1	532,153	0	0
NOVANTA INC	COM	67000B104	0	8	SH	DFND	1 2	8	0	0
NOVARTIS AG-SPONSORED ADR	SPONSORED ADR	66987V109	5,425	57,455	SH	DFND	1	55,676	0	1,779
NOVARTIS AG-SPONSORED ADR	SPONSORED ADR	66987V109	3	32	SH	DFND	1 2	32	0	0
NOVAVAX INC	COM NEW	670002401	106,861	958,309	SH	DFND	1	958,225	0	84
NOVOCURE LTD	ORD SHS	G6674U108	200,454	1,159,668	SH	DFND	1	1,159,328	0	340
NOVO-NORDISK A/S-SPONS ADR	ADR	670100205	3,087	44,201	SH	DFND	1	42,077	0	2,124
NOW INC	COM	67011P100	11,797	1,643,173	SH	DFND	1	1,642,010	0	1,163
NOW INC	COM	67011P100	1	156	SH	DFND	1 2	156	0	0
NRG 2 3/4 06/01/48	DBCX 2.750% 6/0	629377CG5	2,246	2,000,000	PRN	DFND	1	2,000,000	0	0
NRG ENERGY INC	COM NEW	629377508	178,805	4,770,801	SH	DFND	1	4,760,327	0	10,474
NTN BUZZTIME INC	COM PAR	629410606	47	21,179	SH	DFND	1	21,179	0	0
NU SKIN ENTERPRISES INC - A	CL A	67018T105	35,498	649,794	SH	DFND	1	638,794	0	11,000
NU SKIN ENTERPRISES INC - A	CL A	67018T105	1	20	SH	DFND	1 2	20	0	0
NUANCE COMMUNICATIONS INC	COM	67020Y100	165,685	3,757,893	SH	DFND	1	3,756,719	0	1,174
NUCOR CORP	COM	670346105	285,615	5,382,585	SH	DFND	1	5,370,180	0	12,405
NUCOR CORP	COM	670346105	0	4	SH	DFND	1 2	4	0	0
NURIX THERAPEUTICS INC	COM	67080M103	6,550	199,233	SH	DFND	1	199,233	0	0
NUTANIX INC - A	CL A	67059N108	72,680	2,280,540	SH	DFND	1	2,280,120	0	420
NUTANIX INC - A	CL A	67059N108	0	1	SH	DFND	1 2	1	0	0
NUTRIEN LTD	COM	67077M108	51,923	1,078,974	SH	DFND	1	1,078,974	0	0
NUVASIVE INC	COM	670704105	45,655	810,503	SH	DFND	1	799,543	0	10,960

NUVASIVE INC	COM	670704105	0	10	SH	DFND	1 2	10	0	0
NUVERRA ENVIRONMENTAL SOLUTI	COM PAR	67091K302	58	27,512	SH	DFND	1	27,512	0	0
NV5 GLOBAL INC	COM	62945V109	13,216	167,768	SH	DFND	1	167,583	0	185
NVE CORP	COM NEW	629445206	4,285	76,285	SH	DFND	1	76,285	0	0
NVENT ELECTRIC PLC	SHS	G6700G107	57,537	2,470,465	SH	DFND	1	2,434,295	0	36,170
NVENT ELECTRIC PLC	SHS	G6700G107	2	104	SH	DFND	1 2	104	0	0
NVIDIA CORP	COM	67066G104	4,948,674	9,501,530	SH	DFND	1	9,456,977	0	44,553
NVIDIA CORP	COM	67066G104	6	12	SH	DFND	1 2	12	0	0
NVR INC	COM	62944T105	287,398	70,528	SH	DFND	1	70,393	0	135
NVR INC	COM	62944T105	4	1	SH	DFND	1 2	1	0	0
NXP SEMICONDUCTORS NV	COM	N6596X109	371,995	2,343,597	SH	DFND	1	2,334,718	0	8,879
NXP SEMICONDUCTORS NV	COM	N6596X109	0	5	SH	DFND	1 2	5	0	0
NXT-ID INC	COM NEW	67091J206	248	155,198	SH	DFND	1	155,198	0	0
NYMOX PHARMACEUTICAL CORP	COM	P73398102	743	299,793	SH	DFND	1	299,793	0	0
O2MICRO INTERNATIONAL-ADR	SPONS ADR	67107W100	163	17,794	SH	DFND	1	17,794	0	0
O2MICRO INTERNATIONAL-ADR	SPONS ADR	67107W100	1	130	SH	DFND	1 2	130	0	0
OAK STREET HEALTH INC	COM	67181A107	3,838	62,758	SH	DFND	1	62,758	0	0
OAK VALLEY BANCORP	COM	671807105	903	54,361	SH	DFND	1	54,361	0	0
OASIS MIDSTREAM PARTNERS LP	COM UNITS REPS	67420T206	277	23,637	SH	DFND	1	23,637	0	0
OASIS PETROLEUM INC	COM NEW	674215207	1,708	46,089	SH	DFND	1	46,089	0	0
OBALON THERAPEUTICS INC	COM NEW	67424L209	17	11,709	SH	DFND	1	11,709	0	0
OBLONG INC	COM	674434105	190	36,995	SH	DFND	1	36,995	0	0
OCCIDENTAL PETROLEUM CORP	COM	674599105	246,474	14,263,740	SH	DFND	1	14,231,205	0	32,535
OCCIDENTAL PETROLEUM CORP	COM	674599105	2	135	SH	DFND	1 2	135	0	0
OCCIDENTAL PETROLEUM -CW27	*W EXP 08/03/202	674599162	88	12,974	SH	DFND	1	12,974	0	0
OCEAN BIO-CHEM INC	COM	674631106	381	28,520	SH	DFND	1	28,520	0	0
OCEAN POWER TECHNOLOGIES INC	COM NEW	674870506	520	193,652	SH	DFND	1	193,652	0	0
OCEANEERING INTL INC	COM	675232102	11,986	1,507,780	SH	DFND	1	1,507,780	0	0
OCEANEERING INTL INC	COM	675232102	0	3	SH	DFND	1 2	3	0	0
OCEANFIRST FINANCIAL CORP	COM	675234108	17,327	930,060	SH	DFND	1	930,060	0	0
OCUGEN INC	COM	67577C105	2,226	1,216,415	SH	DFND	1	1,216,415	0	0
OCULAR THERAPEUTIX INC	COM	67576A100	22,570	1,090,351	SH	DFND	1	1,090,109	0	242
OCWEN FINANCIAL CORP	COM NEW	675746606	1,694	58,603	SH	DFND	1	58,373	0	230
OCWEN FINANCIAL CORP	COM NEW	675746606	0	26	SH	DFND	1 2	26	0	0
ODONATE THERAPEUTICS INC	COM	676079106	5,246	273,253	SH	DFND	1	273,253	0	0
ODP CORP/THE	COM	88337F105	23,115	788,919	SH	DFND	1	788,919	0	0
ODP CORP/THE	COM	88337F105	1	37	SH	DFND	1 2	37	0	0
ODYSSEY MARINE EXPLORATION	COM NEW	676118201	434	61,213	SH	DFND	1	61,213	0	0
OFFICE PROPERTIES INCOME TRU	COM SHS BEN INT	67623C109	19,202	845,181	SH	DFND	1	845,181	0	0
OFG BANCORP	COM	67103X102	15,716	847,684	SH	DFND	1	847,684	0	0
OGE ENERGY CORP	COM	670837103	84,652	2,660,083	SH	DFND	1	2,617,681	0	42,402
OHIO VALLEY BANC CORP	COM	677719106	1,202	50,960	SH	DFND	1	50,960	0	0
O-I GLASS INC	COM	67098H104	27,309	2,294,957	SH	DFND	1	2,261,631	0	33,326
OIL STATES INTERNATIONAL INC	COM	678026105	5,073	1,010,564	SH	DFND	1	1,010,564	0	0
OIL-DRI CORP OF AMERICA	COM	677864100	2,477	72,703	SH	DFND	1	72,703	0	0
OKTA INC	CL A	679295105	351,263	1,383,269	SH	DFND	1	1,379,287	0	3,982
OKTA INC	CL A	679295105	0	3	SH	DFND	1 2	3	0	0
OLD DOMINION FREIGHT LINE	COM	679580100	327,953	1,684,232	SH	DFND	1	1,680,466	0	3,766
OLD DOMINION FREIGHT LINE	COM	679580100	6	35	SH	DFND	1 2	35	0	0
OLD NATIONAL BANCORP	COM	680033107	42,693	2,578,120	SH	DFND	1	2,578,120	0	0
OLD POINT FINANCIAL CORP	COM	680194107	280	14,815	SH	DFND	1	14,815	0	0
OLD REPUBLIC INTL CORP	COM	680223104	78,892	3,990,423	SH	DFND	1	3,930,459	0	59,964
OLD SECOND BANCORP INC	COM	680277100	4,263	422,089	SH	DFND	1	422,089	0	0
OLEMA PHARMACEUTICALS INC	COM	68062P106	1,274	26,498	SH	DFND	1	26,498	0	0
OLIN CORP	COM PAR \$1	680665205	41,296	1,681,470	SH	DFND	1	1,651,345	0	30,125
OLLIE'S BARGAIN OUTLET HOLDI	COM	681116109	57,032	697,480	SH	DFND	1	685,422	0	12,058
OLYMPIC STEEL INC	COM	68162K106	1,906	143,036	SH	DFND	1	142,771	0	265

OLYMPIC STEEL INC	COM	68162K106	2	181	SH	DFND	1 2	181	0	0
OMEGA FLEX INC	COM	682095104	7,846	53,743	SH	DFND	1	53,743	0	0
OMEGA HEALTHCARE INVESTORS	COM	681936100	126,833	3,495,789	SH	DFND	1	3,390,542	0	105,247
OMEROS CORP	COM	682143102	13,167	921,802	SH	DFND	1	921,802	0	0
OMNICELL INC	COM	68213N109	78,316	652,530	SH	DFND	1	652,530	0	0
OMNICOM GROUP	COM	681919106	246,731	3,963,364	SH	DFND	1	3,954,404	0	8,960
OMNICOM GROUP	COM	681919106	2	44	SH	DFND	1 2	44	0	0
ON SEMICONDUCTOR CORP	COM	682189105	173,546	5,308,582	SH	DFND	1	5,308,456	0	126
ON SEMICONDUCTOR CORP	COM	682189105	1	48	SH	DFND	1 2	48	0	0
ONCOCYTE CORP	COM	68235C107	1,811	757,761	SH	DFND	1	757,761	0	0
ONCOLYTICS BIOTECH INC	COM NEW	682310875	38	16,210	SH	DFND	1	16,210	0	0
ONCONOVA THERAPEUTICS INC	COM PAR	68232V405	600	1,288,206	SH	DFND	1	1,288,206	0	0
ONCORUS INC	COM	68236R103	3,777	116,847	SH	DFND	1	116,847	0	0
ONCOSEC MEDICAL INC	COM	68234L306	526	81,662	SH	DFND	1	81,662	0	0
ONCTERNAL THERAPEUTICS INC	COM	68236P107	703	143,486	SH	DFND	1	143,486	0	0
ONE GAS INC	COM	68235P108	63,880	832,098	SH	DFND	1	817,959	0	14,139
ONE GAS INC	COM	68235P108	0	11	SH	DFND	1 2	11	0	0
ONE GROUP HOSPITALITY INC/TH	COM	88338K103	152	41,330	SH	DFND	1	41,330	0	0
ONE LIBERTY PROPERTIES INC	COM	682406103	5,994	298,674	SH	DFND	1	294,634	0	4,040
ONE STOP SYSTEMS INC	COM	68247W109	291	72,851	SH	DFND	1	72,851	0	0
ONEMAIN HOLDINGS INC	COM	68268W103	54,195	1,125,415	SH	DFND	1	1,125,307	0	108
ONEMAIN HOLDINGS INC	COM	68268W103	0	18	SH	DFND	1 2	18	0	0
ONEOK INC	COM	682680103	278,014	7,262,334	SH	DFND	1	7,220,972	0	41,362
ONESMART INTERNATIONAL -ADR	SPONSORED ADS	68276W103	101	26,587	SH	DFND	1	26,587	0	0
ONESPAN INC	COM	68287N100	10,481	506,862	SH	DFND	1	506,862	0	0
ONESPAWORLD HOLDINGS LTD	COM	P73684113	7,447	734,480	SH	DFND	1	731,934	0	2,546
ONEWATER MARINE INC-CL A	CL A COM	68280L101	4,292	147,547	SH	DFND	1	147,547	0	0
ONTO INNOVATION INC	COM	683344105	34,252	720,357	SH	DFND	1	720,357	0	0
ONTO INNOVATION INC	COM	683344105	0	12	SH	DFND	1 2	12	0	0
ONTRAK INC	COM	683373104	7,436	120,350	SH	DFND	1	120,350	0	0
OOMA INC	COM	683416101	5,235	363,548	SH	DFND	1	363,548	0	0
OOMA INC	COM	683416101	1	116	SH	DFND	1 2	116	0	0
OP BANCORP	COM	67109R109	1,342	174,313	SH	DFND	1	174,313	0	0
OPEN LENDING CORP - CL A	COM CL A	68373J104	26,399	755,129	SH	DFND	1	755,129	0	0
OPEN TEXT CORP	COM	683715106	32,379	715,035	SH	DFND	1	715,035	0	0
OPEN TEXT CORP	COM	683715106	0	11	SH	DFND	1 2	11	0	0
OPENDOOR TECHNOLOGIES INC	COM	683712103	9,026	397,101	SH	DFND	1	397,101	0	0
OPERA LTD-ADR	SPONSORED ADS	68373M107	172	18,925	SH	DFND	1	18,925	0	0
OPGEN INC	COM	68373L307	157	77,356	SH	DFND	1	77,356	0	0
OPKO HEALTH INC	COM	68375N103	27,217	6,890,493	SH	DFND	1	6,890,493	0	0
OPKO HEALTH INC	COM	68375N103	0	17	SH	DFND	1 2	17	0	0
OPORTUN FINANCIAL CORP	COM	68376D104	5,526	285,336	SH	DFND	1	285,336	0	0
OPORTUN FINANCIAL CORP	COM	68376D104	0	10	SH	DFND	1 2	10	0	0
OPPENHEIMER HOLDINGS-CL A	CL A NON VTG	683797104	6,220	197,914	SH	DFND	1	197,914	0	0
OPPENHEIMER HOLDINGS-CL A	CL A NON VTG	683797104	0	7	SH	DFND	1 2	7	0	0
OPTICAL CABLE CORP	COM NEW	683827208	32	12,030	SH	DFND	1	12,030	0	0
OPTIMIZERX CORP	COM NEW	68401U204	7,187	230,660	SH	DFND	1	230,660	0	0
OPTINOSE INC	COM	68404V100	1,930	466,409	SH	DFND	1	466,409	0	0
OPTION CARE HEALTH INC	COM NEW	68404L201	14,074	899,887	SH	DFND	1	899,887	0	0
ORACLE CORP	COM	68389X105	1,853,063	28,719,163	SH	DFND	1	28,642,332	0	76,831
ORACLE CORP	COM	68389X105	5	88	SH	DFND	1 2	88	0	0
ORAGENICS INC	COM PAR	684023302	103	231,569	SH	DFND	1	231,569	0	0
ORAMED PHARMACEUTICALS INC	COM NEW	68403P203	71	16,957	SH	DFND	1	16,957	0	0
ORANGE-SPON ADR	SPONSORED ADR	684060106	876	73,872	SH	DFND	1	72,660	0	1,212
ORASURE TECHNOLOGIES INC	COM	68554V108	11,117	1,050,269	SH	DFND	1	1,050,269	0	0
ORASURE TECHNOLOGIES INC	COM	68554V108	0	5	SH	DFND	1 2	5	0	0
ORBCOMM INC	COM	68555P100	8,987	1,211,264	SH	DFND	1	1,210,247	0	1,017

ORBITAL ENERGY GROUP INC	COM	68559A109	376	171,817	SH	DFND	1	171,817	0	0
ORCHID ISLAND CAPITAL INC	COM	68571X103	5,394	1,033,459	SH	DFND	1	1,031,651	0	1,808
O'REILLY AUTOMOTIVE INC	COM	67103H107	606,623	1,342,940	SH	DFND	1	1,337,762	0	5,178
O'REILLY AUTOMOTIVE INC	COM	67103H107	4	10	SH	DFND	1 2	10	0	0
ORGANOGENESIS HOLDINGS INC	COM	68621F102	5,386	715,373	SH	DFND	1	715,373	0	0
ORGANOGENESIS HOLDINGS INC	COM	68621F102	0	79	SH	DFND	1 2	79	0	0
ORGANOVO HOLDINGS INC	COM NEW	68620A203	537	43,709	SH	DFND	1	43,709	0	0
ORGENESIS INC	COM NEW	68619K204	854	189,964	SH	DFND	1	189,964	0	0
ORIC PHARMACEUTICALS INC	COM	68622P109	10,645	314,500	SH	DFND	1	314,500	0	0
ORIGIN BANCORP INC	COM	68621T102	9,133	328,908	SH	DFND	1	328,908	0	0
ORION ENERGY SYSTEMS INC	COM	686275108	3,955	400,796	SH	DFND	1	400,796	0	0
ORION ENGINEERED CARBONS SA	COM	L72967109	14,448	842,974	SH	DFND	1	842,974	0	0
ORION GROUP HOLDINGS INC	COM	68628V308	1,263	254,680	SH	DFND	1	254,680	0	0
ORIX - SPONSORED ADR	SPONSORED ADR	686330101	437	5,660	SH	DFND	1	5,165	0	495
ORLA MINING LTD	COM	68634K106	265	49,217	SH	DFND	1	49,217	0	0
ORMAT TECHNOLOGIES INC	COM	686688102	59,306	656,913	SH	DFND	1	656,913	0	0
ORRSTOWN FINL SERVICES INC	COM	687380105	2,655	160,443	SH	DFND	1	160,443	0	0
ORTHOFIX MEDICAL INC	COM	68752M108	13,578	315,929	SH	DFND	1	315,929	0	0
ORTHOPEDIATRICS CORP	COM	68752L100	8,278	200,697	SH	DFND	1	200,697	0	0
OSHKOSH CORP	COM	688239201	71,058	825,585	SH	DFND	1	811,128	0	14,457
OSI SYSTEMS INC	COM	671044105	24,921	267,336	SH	DFND	1	267,336	0	0
OSISKO GOLD ROYALTIES LTD	COM	68827L101	407	30,428	SH	DFND	1	30,428	0	0
OSISKO GOLD ROYALTIES LTD	COM	68827L101	0	2	SH	DFND	1 2	2	0	0
OSMOTICA PHARMACEUTICALS PLC	SHS	G6S41R101	931	226,036	SH	DFND	1	226,036	0	0
OTIS WORLDWIDE CORP	COM	68902V107	500,356	7,424,316	SH	DFND	1	7,407,244	0	17,072
OTIS WORLDWIDE CORP	COM	68902V107	0	5	SH	DFND	1 2	5	0	0
OTONOMY INC	COM	68906L105	2,264	350,054	SH	DFND	1	350,054	0	0
OTTER TAIL CORP	COM	689648103	28,163	660,956	SH	DFND	1	660,956	0	0
OUTFRONT MEDIA INC	COM	69007J106	41,985	2,146,495	SH	DFND	1	2,109,936	0	36,559
OUTLOOK THERAPEUTICS INC	COM NEW	69012T206	349	268,630	SH	DFND	1	268,630	0	0
OUTSET MEDICAL INC	COM	690145107	12,647	222,518	SH	DFND	1	222,518	0	0
OVERSEAS SHIPHOLDING GROUP-A	CL A NEW	69036R863	1,966	918,970	SH	DFND	1	918,970	0	0
OVERSTOCK.COM INC	COM	690370101	31,936	665,761	SH	DFND	1	665,761	0	0
OVID THERAPEUTICS INC	COM	690469101	1,320	571,734	SH	DFND	1	571,734	0	0
OVINTIV INC	COM	69047Q102	55,491	3,864,326	SH	DFND	1	3,864,326	0	0
OWENS & MINOR INC	COM	690732102	34,205	1,264,542	SH	DFND	1	1,264,542	0	0
OWENS CORNING	COM	690742101	103,388	1,365,849	SH	DFND	1	1,343,076	0	22,773
OXFORD IMMUNOTEC GLOBAL PLC	ORD SHS	G6855A103	329	18,869	SH	DFND	1	18,869	0	0
OXFORD INDUSTRIES INC	COM	691497309	15,646	238,848	SH	DFND	1	238,848	0	0
OYSTER POINT PHARMA INC	COM	69242L106	2,513	133,566	SH	DFND	1	133,566	0	0
OZON HOLDINGS PLC - ADR	SPONSORED ADS	69269L104	703	16,981	SH	DFND	1	16,981	0	0
P G & E CORP	COM	69331C108	206,645	16,605,725	SH	DFND	1	16,522,202	0	83,523
P.A.M. TRANSPORTATION SVCS	COM	693149106	1,534	31,319	SH	DFND	1	31,319	0	0
PACCAR INC	COM	693718108	519,992	6,039,498	SH	DFND	1	6,014,149	0	25,349
PACCAR INC	COM	693718108	0	10	SH	DFND	1 2	10	0	0
PACIFIC BIOSCIENCES OF CALIF	COM	69404D108	77,264	2,978,573	SH	DFND	1	2,978,573	0	0
PACIFIC BIOSCIENCES OF CALIF	COM	69404D108	0	36	SH	DFND	1 2	36	0	0
PACIFIC ETHANOL INC	COM	69423U305	2,277	419,414	SH	DFND	1	419,414	0	0
PACIFIC MERCANTILE BANCORP	COM	694552100	656	127,813	SH	DFND	1	127,813	0	0
PACIFIC PREMIER BANCORP INC	COM	69478X105	43,587	1,391,248	SH	DFND	1	1,391,248	0	0
PACIRA BIOSCIENCES INC	COM	695127100	44,451	742,842	SH	DFND	1	742,842	0	0
PACKAGING CORP OF AMERICA	COM	695156109	232,468	1,689,750	SH	DFND	1	1,686,032	0	3,718
PACTIV EVERGREEN INC	COM	69526K105	12,734	702,011	SH	DFND	1	702,011	0	0
PACWEST BANCORP	COM	695263103	42,309	1,657,940	SH	DFND	1	1,631,007	0	26,933
PAE INC	COM CL A	69290Y109	8,009	872,494	SH	DFND	1	872,183	0	311
PAGERDUTY INC	COM	69553P100	27,803	666,753	SH	DFND	1	666,753	0	0
PAGSEGURO DIGITAL LTD-CL A	COM CL A	G68707101	890	15,658	SH	DFND	1	15,658	0	0

PALANTIR TECHNOLOGIES INC-A	CL A	69608A108	63,415	2,692,814	SH	DFND	1	2,692,814	0	0
PALATIN TECHNOLOGIES INC	COM PAR \$.01	696077403	1,062	1,572,287	SH	DFND	1	1,572,287	0	0
PALO ALTO NETWORKS INC	COM	697435105	345,957	974,899	SH	DFND	1	974,851	0	48
PALOMAR HOLDINGS INC	COM	69753M105	28,931	325,656	SH	DFND	1	325,656	0	0
PAMPA ENERGIA SA-SPON ADR	SPONS ADR LVL I	697660207	155	11,267	SH	DFND	1	11,267	0	0
PAN AMERICAN SILVER CORP	COM	697900108	18,633	542,486	SH	DFND	1	542,323	0	163
PANDION THERAPEUTICS INC	COM	698340106	1,319	88,878	SH	DFND	1	88,878	0	0
PANGAEA LOGISTICS SOLUTIONS	SHS	G6891L105	224	81,188	SH	DFND	1	81,188	0	0
PAPA JOHN'S INTL INC	COM	698813102	44,189	520,799	SH	DFND	1	513,818	0	6,981
PAR PACIFIC HOLDINGS INC	COM NEW	69888T207	8,214	587,587	SH	DFND	1	587,587	0	0
PAR TECHNOLOGY CORP/DEL	COM	698884103	18,005	286,754	SH	DFND	1	286,754	0	0
PARAMOUNT GOLD NEVADA CORP	COM	69924M109	35	30,702	SH	DFND	1	30,702	0	0
PARAMOUNT GROUP INC	COM	69924R108	23,406	2,589,194	SH	DFND	1	2,588,175	0	1,019
PARATEK PHARMACEUTICALS INC	COM	699374302	3,972	634,660	SH	DFND	1	634,660	0	0
PARK AEROSPACE CORP	COM	70014A104	3,752	279,849	SH	DFND	1	278,201	0	1,648
PARK CITY GROUP INC	COM NEW	700215304	877	183,209	SH	DFND	1	183,209	0	0
PARK HOTELS & RESORTS INC	COM	700517105	88,245	5,145,538	SH	DFND	1	5,036,539	0	108,999
PARK NATIONAL CORP	COM	700658107	22,374	213,074	SH	DFND	1	213,074	0	0
PARKE BANCORP INC	COM	700885106	2,228	142,854	SH	DFND	1	142,854	0	0
PARKER HANNIFIN CORP	COM	701094104	584,069	2,149,483	SH	DFND	1	2,144,074	0	5,409
PARKER HANNIFIN CORP	COM	701094104	12	45	SH	DFND	1 2	45	0	0
PARK-OHIO HOLDINGS CORP	COM	700666100	4,278	138,447	SH	DFND	1	138,447	0	0
PARSLEY ENERGY INC-CLASS A	COM	701877102	50,926	3,586,397	SH	DFND	1	3,586,397	0	0
PARSONS CORP	COM	70202L102	25,537	701,389	SH	DFND	1	700,238	0	1,151
PARSONS CORP	COM	70202L102	4	127	SH	DFND	1 2	127	0	0
PARTNERS BANCORP	COM	70213Q108	436	67,096	SH	DFND	1	67,096	0	0
PARTY CITY HOLDCO INC	COM	702149105	5,145	836,702	SH	DFND	1	836,702	0	0
PASSAGE BIO INC	COM	702712100	8,211	321,119	SH	DFND	1	321,119	0	0
PATRICK INDUSTRIES INC	COM	703343103	23,316	341,132	SH	DFND	1	341,132	0	0
PATRIOT TRANSPORTATION HOLDI	COM	70338W105	94	10,803	SH	DFND	1	10,803	0	0
PATTERSON COS INC	COM	703395103	42,140	1,422,240	SH	DFND	1	1,403,824	0	18,416
PATTERSON-UTI ENERGY INC	COM	703481101	14,923	2,837,243	SH	DFND	1	2,837,243	0	0
PAVMED INC	COM	70387R106	1,151	543,272	SH	DFND	1	543,272	0	0
PAYA HOLDINGS INC-A	COM CL A	70434P103	7,078	521,254	SH	DFND	1	521,254	0	0
PAYCHEX INC	COM	704326107	591,771	6,361,300	SH	DFND	1	6,336,341	0	24,959
PAYCHEX INC	COM	704326107	0	8	SH	DFND	1 2	8	0	0
PAYCOM SOFTWARE INC	COM	70432V102	405,784	899,316	SH	DFND	1	897,377	0	1,939
PAYLOCITY HOLDING CORP	COM	70438V106	99,300	482,253	SH	DFND	1	474,318	0	7,935
PAYPAL HOLDINGS INC	COM	70450Y103	4,144,185	17,742,050	SH	DFND	1	17,657,746	0	84,304
PAYSIGN INC	COM	70451A104	2,024	436,377	SH	DFND	1	435,370	0	1,007
PBF ENERGY INC-CLASS A	CL A	69318G106	10,971	1,545,234	SH	DFND	1	1,545,234	0	0
PC CONNECTION INC	COM	69318J100	10,738	227,079	SH	DFND	1	227,079	0	0
PCB BANCORP	COM	69320M109	1,764	174,511	SH	DFND	1	174,511	0	0
PCB BANCORP	COM	69320M109	0	25	SH	DFND	1 2	25	0	0
PCSB FINANCIAL CORP	COM	69324R104	4,108	257,736	SH	DFND	1	257,736	0	0
PCTEL INC	COM	69325Q105	1,724	262,546	SH	DFND	1	262,546	0	0
PDC ENERGY INC	COM	69327R101	31,528	1,535,740	SH	DFND	1	1,535,740	0	0
PDF SOLUTIONS INC	COM	693282105	9,630	445,870	SH	DFND	1	445,870	0	0
PDL COMMUNITY BANCORP	COM	69290X101	672	64,004	SH	DFND	1	64,004	0	0
PDS BIOTECHNOLOGY CORP	COM	70465T107	197	92,248	SH	DFND	1	92,248	0	0
PEABODY ENERGY CORP	COM	704551100	2,452	1,017,722	SH	DFND	1	1,017,722	0	0
PEAPACK GLADSTONE FINL CORP	COM	704699107	6,696	294,226	SH	DFND	1	294,226	0	0
PEARSON PLC-SPONSORED ADR	SPONSORED ADR	705015105	2,912	317,259	SH	DFND	1	315,061	0	2,198
PEBBLEBROOK HOTEL TRUST	COM	70509V100	44,756	2,380,678	SH	DFND	1	2,318,395	0	62,283
PEGASYSTEMS INC	COM	705573103	66,521	499,187	SH	DFND	1	499,187	0	0
PELOTON INTERACTIVE INC-A	CL A COM	70614W100	438,243	2,891,422	SH	DFND	1	2,883,133	0	8,289
PELOTON INTERACTIVE INC-A	CL A COM	70614W100	1	8	SH	DFND	1 2	8	0	0

PEMBINA PIPELINE CORP	COM	706327103	25,827	1,088,334	SH	DFND	1	1,057,798	0	30,536
PEMBINA PIPELINE CORP	COM	706327103	1	45	SH	DFND	1 2	45	0	0
PENN NATIONAL GAMING INC	COM	707569109	208,469	2,413,675	SH	DFND	1	2,382,507	0	31,168
PENN VIRGINIA CORP	COM	70788V102	3,482	343,120	SH	DFND	1	343,120	0	0
PENNANT GROUP INC/THE	COM	70805E109	22,833	393,267	SH	DFND	1	393,267	0	0
PENNANT GROUP INC/THE	COM	70805E109	0	2	SH	DFND	1 2	2	0	0
PENNS WOODS BANCORP INC	COM	708430103	2,537	97,568	SH	DFND	1	97,568	0	0
PENNYMAC FINANCIAL SERVICES	COM	70932M107	41,620	634,263	SH	DFND	1	634,263	0	0
PENNYMAC FINANCIAL SERVICES	COM	70932M107	0	2	SH	DFND	1 2	2	0	0
PENNYMAC MORTGAGE INVESTMENT	COM	70931T103	25,372	1,442,425	SH	DFND	1	1,442,425	0	0
PENSKE AUTOMOTIVE GROUP INC	COM	70959W103	21,384	360,077	SH	DFND	1	360,077	0	0
PENTAIR PLC	SHS	G7S00T104	151,999	2,869,907	SH	DFND	1	2,863,466	0	6,441
PENUMBRA INC	COM	70975L107	66,978	382,734	SH	DFND	1	375,575	0	7,159
PEOPLES BANCORP INC	COM	709789101	7,785	287,403	SH	DFND	1	287,403	0	0
PEOPLES BANCORP OF NC	COM	710577107	1,614	70,135	SH	DFND	1	70,135	0	0
PEOPLES FINANCIAL SERVICES	COM	711040105	3,654	99,403	SH	DFND	1	99,403	0	0
PEOPLE'S UNITED FINANCIAL	COM	712704105	100,372	7,774,461	SH	DFND	1	7,756,962	0	17,499
PEPSICO INC	COM	713448108	3,150,626	21,301,629	SH	DFND	1	21,201,688	0	99,941
PERDOCEO EDUCATION CORP	COM	71363P106	13,357	1,057,582	SH	DFND	1	1,055,683	0	1,899
PERFICIENT INC	COM	71375U101	24,303	510,033	SH	DFND	1	510,033	0	0
PERFORMANCE FOOD GROUP CO	COM	71377A103	92,455	1,941,944	SH	DFND	1	1,941,586	0	358
PERFORMANCE SHIPPING INC	COM NEW	Y67305121	227	49,695	SH	DFND	1	49,695	0	0
PERFORMANT FINANCIAL CORP	COM	71377E105	154	174,845	SH	DFND	1	174,845	0	0
PERION NETWORK LTD	SHS NEW	M78673114	242	19,068	SH	DFND	1	19,068	0	0
PERION NETWORK LTD	SHS NEW	M78673114	0	41	SH	DFND	1 2	41	0	0
PERKINELMER INC	COM	714046109	280,702	1,960,850	SH	DFND	1	1,956,454	0	4,396
PERKINELMER INC	COM	714046109	3	22	SH	DFND	1 2	22	0	0
PERMA-FIX ENVIRONMENTAL SVCS	COM NEW	714157203	283	47,423	SH	DFND	1	47,423	0	0
PERMA-PIPE INTERNATIONAL HOL	COM	714167103	114	18,818	SH	DFND	1	18,818	0	0
PERRIGO CO PLC	SHS	G97822103	107,775	2,415,597	SH	DFND	1	2,410,272	0	5,325
PERRIGO CO PLC	SHS	G97822103	0	10	SH	DFND	1 2	10	0	0
PERSONALIS INC	COM	71535D106	13,417	366,501	SH	DFND	1	366,501	0	0
PERSONALIS INC	COM	71535D106	0	20	SH	DFND	1 2	20	0	0
PERSPECTA INC	COM	715347100	51,529	2,139,913	SH	DFND	1	2,109,406	0	30,507
PERSPECTA INC	COM	715347100	0	6	SH	DFND	1 2	6	0	0
PETIQ INC	COM CL A	71639T106	12,472	324,394	SH	DFND	1	324,394	0	0
PETMED EXPRESS INC	COM	716382106	11,238	350,552	SH	DFND	1	350,552	0	0
PETROLEO BRASILEIRO-SPON ADR	SPONSORED ADR	71654V408	1,335	118,966	SH	DFND	1	118,966	0	0
PETROLEO BRASILEIRO-SPON ADR	SPONSORED ADR	71654V408	0	18	SH	DFND	1 2	18	0	0
PETROLEO BRASIL-SP PREF ADR	SP ADR NON VTG	71654V101	10,035	907,346	SH	DFND	1	907,346	0	0
PFIZER INC	COM	717081103	3,321,259	90,448,718	SH	DFND	1	90,224,012	0	224,706
PFIZER INC	COM	717081103	3	91	SH	DFND	1 2	91	0	0
PFSWEB INC	COM NEW	717098206	1,481	220,183	SH	DFND	1	220,183	0	0
PGT INNOVATIONS INC	COM	69336V101	17,296	850,380	SH	DFND	1	850,380	0	0
PHASEBIO PHARMACEUTICALS INC	COM	717224109	779	232,036	SH	DFND	1	232,036	0	0
PHATHOM PHARMACEUTICALS INC	COM	71722W107	5,895	177,474	SH	DFND	1	177,474	0	0
PHIBRO ANIMAL HEALTH CORP-A	CL A COM	71742Q106	5,805	298,957	SH	DFND	1	298,957	0	0
PHILIP MORRIS INTERNATIONAL	COM	718172109	2,072,011	25,086,455	SH	DFND	1	25,026,032	0	60,423
PHILLIPS 66	COM	718546104	434,454	6,230,118	SH	DFND	1	6,213,152	0	16,966
PHIO PHARMACEUTICALS CORP	COM NEW	71880W303	54	20,319	SH	DFND	1	20,319	0	0
PHOTRONICS INC	COM	719405102	11,087	993,486	SH	DFND	1	993,486	0	0
PHOTRONICS INC	COM	719405102	1	107	SH	DFND	1 2	107	0	0
PHREESIA INC	COM	71944F106	25,488	469,742	SH	DFND	1	469,742	0	0
PHREESIA INC	COM	71944F106	1	19	SH	DFND	1 2	19	0	0
PHUNWARE INC	COM	71948P100	350	278,306	SH	DFND	1	278,306	0	0
PHX MINERALS INC	CL A	69291A100	277	120,641	SH	DFND	1	120,641	0	0
PHYSICIANS REALTY TRUST	COM	71943U104	67,015	3,764,902	SH	DFND	1	3,668,109	0	96,793

PICO HOLDINGS INC	COM NEW	693366205	2,740	293,109	SH	DFND	1	293,109	0	0
PIEDMONT OFFICE REALTY TRU-A	COM CL A	720190206	37,111	2,286,577	SH	DFND	1	2,286,577	0	0
PIERIS PHARMACEUTICALS INC	COM	720795103	2,133	853,230	SH	DFND	1	851,231	0	1,999
PILGRIM'S PRIDE CORP	COM	72147K108	14,365	732,582	SH	DFND	1	721,833	0	10,749
PINDUODUO INC-ADR	SPONSORED ADS	722304102	227,732	1,291,633	SH	DFND	1	1,281,587	0	10,046
PINDUODUO INC-ADR	SPONSORED ADS	722304102	1	10	SH	DFND	1 2	10	0	0
PING IDENTITY HOLDING CORP	COM	72341T103	14,567	508,626	SH	DFND	1	508,626	0	0
PINGTAN MARINE ENTERPRISE LT	SHS	G7114V102	76	41,107	SH	DFND	1	41,107	0	0
PINNACLE FINANCIAL PARTNERS	COM	72346Q104	63,489	985,858	SH	DFND	1	969,689	0	16,169
PINNACLE WEST CAPITAL	COM	723484101	161,902	2,029,865	SH	DFND	1	2,025,352	0	4,513
PINTEREST INC- CLASS A	CL A	72352L106	345,836	5,254,760	SH	DFND	1	5,254,182	0	578
PINTEREST INC- CLASS A	CL A	72352L106	3	47	SH	DFND	1 2	47	0	0
PIONEER BANCORP INC/NY	COM	723561106	1,636	154,851	SH	DFND	1	154,851	0	0
PIONEER NATURAL RESOURCES CO	COM	723787107	339,677	2,989,472	SH	DFND	1	2,983,095	0	6,377
PIONEER NATURAL RESOURCES CO	COM	723787107	3	30	SH	DFND	1 2	30	0	0
PIPER SANDLER COS	COM	724078100	26,195	259,617	SH	DFND	1	259,617	0	0
PITNEY BOWES INC	COM	724479100	15,527	2,520,650	SH	DFND	1	2,519,728	0	922
PIXELWORKS INC	COM NEW	72581M305	1,719	609,812	SH	DFND	1	609,812	0	0
PJT PARTNERS INC - A	COM CL A	69343T107	28,050	372,770	SH	DFND	1	372,770	0	0
PJT PARTNERS INC - A	COM CL A	69343T107	3	43	SH	DFND	1 2	43	0	0
PLAINS ALL AMER PIPELINE LP	UNIT LTD PARTN	726503105	4,516	548,116	SH	DFND	1	523,181	0	24,935
PLAINS GP HOLDINGS LP-CL A	LTD PARTNR INT A	72651A207	1,186	140,428	SH	DFND	1	130,220	0	10,208
PLANET FITNESS INC - CL A	CL A	72703H101	73,497	946,762	SH	DFND	1	946,554	0	208
PLANTRONICS INC	COM	727493108	14,257	527,463	SH	DFND	1	527,463	0	0
PLANTRONICS INC	COM	727493108	0	7	SH	DFND	1 2	7	0	0
PLAYA HOTELS & RESORTS NV	SHS	N70544106	3,086	518,816	SH	DFND	1	518,816	0	0
PLAYAGS INC	COM	72814N104	3,193	443,499	SH	DFND	1	443,499	0	0
PLEXUS CORP	COM	729132100	35,518	454,147	SH	DFND	1	454,147	0	0
PLIANT THERAPEUTICS INC	COM	729139105	3,380	148,801	SH	DFND	1	148,801	0	0
PLUG POWER INC	COM NEW	72919P202	224,550	6,621,831	SH	DFND	1	6,620,995	0	836
PLUMAS BANCORP	COM	729273102	801	34,090	SH	DFND	1	34,090	0	0
PLURALSIGHT INC - A	COM CL A	72941B106	24,977	1,191,677	SH	DFND	1	1,191,677	0	0
PLURISTEM THERAPEUTICS INC	COM NEW	72940R300	89	12,690	SH	DFND	1	12,690	0	0
PLYMOUTH INDUSTRIAL REIT INC	COM	729640102	5,582	372,170	SH	DFND	1	372,170	0	0
PMV PHARMACEUTICALS INC	COM	69353Y103	15,121	245,844	SH	DFND	1	245,844	0	0
PNC FINANCIAL SERVICES GROUP	COM	693475105	906,333	6,100,546	SH	DFND	1	6,083,113	0	17,433
PNM RESOURCES INC	COM	69349H107	58,180	1,198,868	SH	DFND	1	1,181,985	0	16,883
POINTS INTERNATIONAL LTD	COM NEW	730843208	174	12,126	SH	DFND	1	12,126	0	0
POLAR POWER INC	COM	73102V105	82	17,259	SH	DFND	1	17,259	0	0
POLARIS INC	COM	731068102	70,623	741,224	SH	DFND	1	728,876	0	12,348
POLARIS INC	COM	731068102	2	24	SH	DFND	1 2	24	0	0
POLARITYTE INC	COM	731094108	147	216,606	SH	DFND	1	216,606	0	0
POOL CORP	COM	73278L105	312,521	840,548	SH	DFND	1	838,991	0	1,557
POPULAR INC	COM NEW	733174700	65,721	1,166,925	SH	DFND	1	1,166,925	0	0
PORTLAND GENERAL ELECTRIC CO	COM NEW	736508847	80,398	1,879,789	SH	DFND	1	1,879,789	0	0
POSCO- SPON ADR	SPONSORED ADR	693483109	1,116	17,924	SH	DFND	1	16,376	0	1,548
POSCO- SPON ADR	SPONSORED ADR	693483109	1	19	SH	DFND	1 2	19	0	0
POSEIDA THERAPEUTICS INC	COM	73730P108	2,335	212,907	SH	DFND	1	212,907	0	0
POST HOLDINGS INC	COM	737446104	72,736	720,090	SH	DFND	1	706,757	0	13,333
POSTAL REALTY TRUST INC- A	CL A	73757R102	801	47,511	SH	DFND	1	47,511	0	0
POTBELLY CORP	COM	73754Y100	862	195,918	SH	DFND	1	195,918	0	0
POTLATCHDELTIC CORP	COM	737630103	67,351	1,346,494	SH	DFND	1	1,315,791	0	30,703
POWELL INDUSTRIES INC	COM	739128106	6,271	212,650	SH	DFND	1	212,650	0	0
POWER INTEGRATIONS INC	COM	739276103	81,125	989,528	SH	DFND	1	989,528	0	0
POWER INTEGRATIONS INC	COM	739276103	0	2	SH	DFND	1 2	2	0	0
POWERFLEET INC	COM	73931J109	2,821	379,683	SH	DFND	1	379,683	0	0
PPD INC	COM	69355F102	56,485	1,652,483	SH	DFND	1	1,652,483	0	0

PPG INDUSTRIES INC	COM	693506107	552,267	3,839,224	SH	DFND	1	3,829,825	0	9,399
PPG INDUSTRIES INC	COM	693506107	0	2	SH	DFND	1 2	2	0	0
PPL CORP	COM	69351T106	374,565	13,295,206	SH	DFND	1	13,264,634	0	30,572
PPL CORP	COM	69351T106	0	28	SH	DFND	1 2	28	0	0
PQ GROUP HOLDINGS INC	COM	73943T103	8,243	578,094	SH	DFND	1	578,094	0	0
PRA GROUP INC	COM	69354N106	27,999	705,993	SH	DFND	1	705,993	0	0
PRA HEALTH SCIENCES INC	COM	69354M108	97,560	777,747	SH	DFND	1	764,147	0	13,600
PRAXIS PRECISION MEDICINES I	COM	74006W108	11,281	205,044	SH	DFND	1	205,044	0	0
PRECIGEN INC	COM	74017N105	11,835	1,160,319	SH	DFND	1	1,160,319	0	0
PRECIGEN INC	COM	74017N105	0	20	SH	DFND	1 2	20	0	0
PRECIPIO INC	COM	74019L503	177	85,966	SH	DFND	1	85,966	0	0
PRECISION BIOSCIENCES INC	COM	74019P108	5,391	646,519	SH	DFND	1	646,519	0	0
PREFERRED APARTMENT COMMUN-A	COM	74039L103	6,625	895,314	SH	DFND	1	893,336	0	1,978
PREFERRED BANK/LOS ANGELES	COM NEW	740367404	11,082	219,583	SH	DFND	1	219,583	0	0
PREFERRED BANK/LOS ANGELES	COM NEW	740367404	0	3	SH	DFND	1 2	3	0	0
PREFORMED LINE PRODUCTS CO	COM	740444104	4,093	59,814	SH	DFND	1	59,814	0	0
PRELUDE THERAPEUTICS INC	COM	74065P101	13,710	191,628	SH	DFND	1	191,628	0	0
PREMIER FINANCIAL BANCORP	COM	74050M105	2,380	179,083	SH	DFND	1	179,083	0	0
PREMIER FINANCIAL CORP	COM	74052F108	13,863	602,769	SH	DFND	1	602,769	0	0
PREMIER INC-CLASS A	CL A	74051N102	38,540	1,098,017	SH	DFND	1	1,098,017	0	0
PRESTIGE CONSUMER HEALTHCARE	COM	74112D101	26,071	747,676	SH	DFND	1	737,087	0	10,589
PRETIUM RESOURCES INC	COM	74139C102	403	35,240	SH	DFND	1	35,240	0	0
PRETIUM RESOURCES INC	COM	74139C102	0	12	SH	DFND	1 2	12	0	0
PREVAIL THERAPEUTICS INC	COM	74140Y101	3,632	157,464	SH	DFND	1	157,464	0	0
PRGX GLOBAL INC	COM NEW	69357C503	1,352	177,325	SH	DFND	1	177,325	0	0
PRICESMART INC	COM	741511109	33,540	368,213	SH	DFND	1	368,213	0	0
PRIMEENERGY RESOURCES CORP	COM	74158E104	380	8,803	SH	DFND	1	8,803	0	0
PRIMERICA INC	COM	74164M108	85,218	636,293	SH	DFND	1	627,961	0	8,332
PRIMERICA INC	COM	74164M108	10	82	SH	DFND	1 2	82	0	0
PRIMO WATER CORP	COM	74167P108	17,583	1,121,422	SH	DFND	1	1,119,272	0	2,150
PRIMORIS SERVICES CORP	COM	74164F103	20,527	743,498	SH	DFND	1	743,302	0	196
PRIMORIS SERVICES CORP	COM	74164F103	0	15	SH	DFND	1 2	15	0	0
PRINCIPAL FINANCIAL GROUP	COM	74251V102	228,142	4,610,048	SH	DFND	1	4,598,952	0	11,096
PRINCIPAL FINANCIAL GROUP	COM	74251V102	0	5	SH	DFND	1 2	5	0	0
PRIORITY TECHNOLOGY HOLDINGS	COM	74275G107	685	97,432	SH	DFND	1	97,432	0	0
PROASSURANCE CORP	COM	74267C106	14,596	820,461	SH	DFND	1	820,461	0	0
PROCTER & GAMBLE CO/THE	COM	742718109	5,542,863	39,931,730	SH	DFND	1	39,832,134	0	99,596
PROCTER & GAMBLE CO/THE	COM	742718109	0	5	SH	DFND	1 2	5	0	0
PRO-DEX INC	COM NEW	74265M205	832	26,887	SH	DFND	1	26,887	0	0
PROFESSIONAL HOLDING CORP-A	CL A COM	743139107	2,032	131,754	SH	DFND	1	131,754	0	0
PROFIRE ENERGY INC	COM	74316X101	199	234,396	SH	DFND	1	234,396	0	0
PROG HOLDINGS INC	COM NPV	74319R101	56,124	1,041,801	SH	DFND	1	1,027,479	0	14,322
PROG HOLDINGS INC	COM NPV	74319R101	1	34	SH	DFND	1 2	34	0	0
PROGENITY INC	COM	74319F107	796	150,021	SH	DFND	1	150,021	0	0
PROGRESS SOFTWARE CORP	COM	743312100	35,212	779,211	SH	DFND	1	779,211	0	0
PROGRESSIVE CORP	COM	743315103	1,012,794	10,261,108	SH	DFND	1	10,237,728	0	23,380
PROGNY INC	COM	74340E103	21,803	514,345	SH	DFND	1	514,345	0	0
PROGNY INC	COM	74340E103	0	7	SH	DFND	1 2	7	0	0
PROLOGIS INC	COM	74340W103	1,246,317	12,536,582	SH	DFND	1	12,506,740	0	29,842
PROOFPOINT INC	COM	743424103	100,744	738,542	SH	DFND	1	738,542	0	0
PROPETRO HOLDING CORP	COM	74347M108	9,293	1,257,641	SH	DFND	1	1,257,641	0	0
PROPETRO HOLDING CORP	COM	74347M108	0	3	SH	DFND	1 2	3	0	0
PROPHASE LABS INC	COM	74345W108	244	26,663	SH	DFND	1	26,663	0	0
PROQR THERAPEUTICS NV	SHS EURO	N71542109	56	13,384	SH	DFND	1	13,384	0	0
PROS HOLDINGS INC	COM	74346Y103	29,328	577,671	SH	DFND	1	577,671	0	0
PROSIGHT GLOBAL INC	COM	74349J103	1,698	132,367	SH	DFND	1	132,367	0	0
PROSPERITY BANCSHARES INC	COM	743606105	76,121	1,097,483	SH	DFND	1	1,077,863	0	19,620

PROTAGONIST THERAPEUTICS INC	COM	74366E102	10,247	508,301	SH	DFND	1	508,301	0	0
PROTARA THERAPEUTIC INC	COM STK	74365U107	2,539	104,880	SH	DFND	1	104,880	0	0
PROTECTIVE INSURANCE CORP- B	CL B	74368L203	1,746	127,415	SH	DFND	1	127,415	0	0
PROTHENA CORP PLC	SHS	G72800108	5,567	463,587	SH	DFND	1	463,504	0	83
PROTO LABS INC	COM	743713109	62,262	405,883	SH	DFND	1	405,883	0	0
PROVENTION BIO INC	COM	74374N102	12,088	713,623	SH	DFND	1	713,623	0	0
PROVIDENCE SERVICE CORP	COM	743815102	28,038	202,253	SH	DFND	1	202,253	0	0
PROVIDENT BANCORP INC	COM NEW	74383L105	2,745	228,805	SH	DFND	1	228,805	0	0
PROVIDENT FINANCIAL HLDGS	COM	743868101	1,036	66,000	SH	DFND	1	66,000	0	0
PROVIDENT FINANCIAL SERVICES	COM	74386T105	18,942	1,054,680	SH	DFND	1	1,054,680	0	0
PROVIDENT FINANCIAL SERVICES	COM	74386T105	0	1	SH	DFND	1 2	1	0	0
PRUDENTIAL BANCORP INC	COM	74431A101	2,631	190,005	SH	DFND	1	190,005	0	0
PRUDENTIAL FINANCIAL INC	COM	744320102	525,558	6,745,273	SH	DFND	1	6,728,698	0	16,575
PRUDENTIAL PLC-ADR	ADR	74435K204	2,761	74,782	SH	DFND	1	73,098	0	1,684
PRUDENTIAL PLC-ADR	ADR	74435K204	1	44	SH	DFND	1 2	44	0	0
PS BUSINESS PARKS INC/CA	COM	69360J107	51,870	390,388	SH	DFND	1	386,133	0	4,255
PSYCHEMEDICS CORP	COM NEW	744375205	169	33,341	SH	DFND	1	33,341	0	0
PTC INC	COM	69370C100	153,060	1,281,340	SH	DFND	1	1,259,201	0	22,139
PTC THERAPEUTICS INC	COM	69366J200	63,724	1,044,148	SH	DFND	1	1,044,148	0	0
PUBLIC SERVICE ENTERPRISE GP	COM	744573106	495,472	8,519,986	SH	DFND	1	8,498,975	0	21,011
PUBLIC SERVICE ENTERPRISE GP	COM	744573106	0	1	SH	DFND	1 2	1	0	0
PUBLIC STORAGE	COM	74460D109	655,623	2,843,693	SH	DFND	1	2,799,401	0	44,292
PUBLIC STORAGE	COM	74460D109	3	15	SH	DFND	1 2	15	0	0
PULMATRIX INC	COM NEW	74584P202	190	160,104	SH	DFND	1	160,104	0	0
PULMONX CORP	COM	745848101	13,762	199,403	SH	DFND	1	199,403	0	0
PULSE BIOSCIENCES INC	COM	74587B101	4,981	208,766	SH	DFND	1	208,766	0	0
PULTEGROUP INC	COM	745867101	241,521	5,612,533	SH	DFND	1	5,600,571	0	11,962
PULTEGROUP INC	COM	745867101	10	236	SH	DFND	1 2	236	0	0
PUMA BIOTECHNOLOGY INC	COM	74587V107	5,400	526,339	SH	DFND	1	526,111	0	228
PURE CYCLE CORP	COM NEW	746228303	3,453	307,523	SH	DFND	1	307,523	0	0
PURE STORAGE INC - CLASS A	CL A	74624M102	61,969	2,740,808	SH	DFND	1	2,740,808	0	0
PURPLE INNOVATION INC	COM	74640Y106	10,939	332,106	SH	DFND	1	332,106	0	0
PVH CORP	COM	693656100	121,973	1,301,051	SH	DFND	1	1,298,056	0	2,995
PYXIS TANKERS INC	COM	Y71726106	52	63,006	SH	DFND	1	63,006	0	0
PZENA INVESTMENT MANAGM-CL A	CLASS A	74731Q103	1,590	217,936	SH	DFND	1	217,322	0	614
Q2 HOLDINGS INC	COM	74736L109	97,742	772,484	SH	DFND	1	772,484	0	0
QAD INC-A	CL A	74727D306	10,498	166,165	SH	DFND	1	166,165	0	0
QAD INC-A	CL A	74727D306	0	5	SH	DFND	1 2	5	0	0
QAD INC-B	CL B	74727D207	1,368	28,213	SH	DFND	1	28,213	0	0
QCR HOLDINGS INC	COM	74727A104	9,450	238,704	SH	DFND	1	238,704	0	0
QEP RESOURCES INC	COM	74733V100	4,602	1,925,630	SH	DFND	1	1,925,630	0	0
QIAGEN N.V.	SHS NEW	N72482123	44,820	848,075	SH	DFND	1	847,927	0	148
QIWI PLC-SPONSORED ADR	SPON ADR REP B	74735M108	187	18,170	SH	DFND	1	18,170	0	0
QORVO INC	COM	74736K101	335,857	2,024,663	SH	DFND	1	2,020,039	0	4,624
QORVO INC	COM	74736K101	4	25	SH	DFND	1 2	25	0	0
QTS REALTY TRUST INC-CL A	COM CL A	74736A103	69,393	1,121,425	SH	DFND	1	1,105,115	0	16,310
QUAD GRAPHICS INC	COM CL A	747301109	1,829	478,851	SH	DFND	1	478,851	0	0
QUAKER CHEMICAL CORP	COM	747316107	49,077	193,683	SH	DFND	1	193,666	0	17
QUALCOMM INC	COM	747525103	2,619,528	17,240,927	SH	DFND	1	17,159,641	0	81,286
QUALCOMM INC	COM	747525103	0	1	SH	DFND	1 2	1	0	0
QUALIGEN THERAPEUTICS INC	COM	74754R103	370	123,035	SH	DFND	1	123,035	0	0
QUALYS INC	COM	74758T303	67,943	557,512	SH	DFND	1	550,399	0	7,113
QUANEX BUILDING PRODUCTS	COM	747619104	12,949	584,094	SH	DFND	1	584,094	0	0
QUANTA SERVICES INC	COM	74762E102	186,698	2,596,081	SH	DFND	1	2,590,063	0	6,018
QUANTERIX CORP	COM	74766Q101	16,453	353,828	SH	DFND	1	353,828	0	0
QUANTERIX CORP	COM	74766Q101	1	28	SH	DFND	1 2	28	0	0
QUANTUM CORP	COM NEW	747906501	2,958	483,347	SH	DFND	1	483,347	0	0

QUDIAN INC-SPON ADR	ADR	747798106	31	22,838	SH	DFND	1	22,838	0	0
QUEST DIAGNOSTICS INC	COM	74834L100	261,854	2,202,992	SH	DFND	1	2,197,452	0	5,540
QUEST DIAGNOSTICS INC	COM	74834L100	1	14	SH	DFND	1 2	14	0	0
QUEST RESOURCE HOLDING CORP	COM NEW	74836W203	88	38,664	SH	DFND	1	38,664	0	0
QUICKLOGIC CORP	COM NEW	74837P405	204	54,054	SH	DFND	1	54,054	0	0
QUIDEL CORP	COM	74838J101	88,778	494,130	SH	DFND	1	485,906	0	8,224
QUIMICA Y MINERA CHIL-SP ADR	SPON ADR SER B	833635105	291	5,932	SH	DFND	1	5,716	0	216
QUINSTREET INC	COM	74874Q100	16,386	764,274	SH	DFND	1	764,274	0	0
QUMU CORP	COM	749063103	691	86,525	SH	DFND	1	86,525	0	0
QUMU CORP	COM	749063103	0	104	SH	DFND	1 2	104	0	0
QUOTIENT LTD	SHS	G73268107	6,748	1,295,279	SH	DFND	1	1,295,279	0	0
QUOTIENT TECHNOLOGY INC	COM	749119103	11,267	1,196,131	SH	DFND	1	1,196,131	0	0
QURATE RETAIL INC-SERIES A	COM SER A	74915M100	57,949	5,282,535	SH	DFND	1	5,281,917	0	618
QUTOUTIAO INC-ADR	ADS REP SHS A	74915J107	42	26,923	SH	DFND	1	26,923	0	0
R1 RCM INC	COM	749397105	41,681	1,735,272	SH	DFND	1	1,735,272	0	0
RACKSPACE TECHNOLOGY INC	COM	750102105	12,036	631,521	SH	DFND	1	631,521	0	0
RADA ELECTRONIC INDS LTD	COM PAR NEW	M81863124	295	30,260	SH	DFND	1	30,260	0	0
RADA ELECTRONIC INDS LTD	COM PAR NEW	M81863124	0	39	SH	DFND	1 2	39	0	0
RADCOM LTD	SHS NEW	M81865111	149	13,668	SH	DFND	1	13,668	0	0
RADIAN GROUP INC	COM	750236101	67,790	3,347,660	SH	DFND	1	3,347,660	0	0
RADIANT LOGISTICS INC	COM	75025X100	3,321	572,614	SH	DFND	1	572,614	0	0
RADIUS GLOBAL INFRASTRUCTU-A	COM CL A	750481103	6,755	525,713	SH	DFND	1	525,713	0	0
RADIUS HEALTH INC	COM NEW	750469207	12,993	727,526	SH	DFND	1	727,332	0	194
RADIUS HEALTH INC	COM NEW	750469207	1	79	SH	DFND	1 2	79	0	0
RADNET INC	COM	750491102	12,642	646,028	SH	DFND	1	646,028	0	0
RADWARE LTD	ORD	M81873107	1,570	56,601	SH	DFND	1	56,601	0	0
RAFAEL HOLDINGS INC-CLASS B	COM CL B	75062E106	3,391	145,433	SH	DFND	1	145,433	0	0
RALPH LAUREN CORP	CL A	751212101	91,020	878,704	SH	DFND	1	876,810	0	1,894
RAMACO RESOURCES INC	COM	75134P303	140	48,805	SH	DFND	1	48,805	0	0
RAMBUS INC	COM	750917106	30,839	1,766,320	SH	DFND	1	1,766,320	0	0
RANDOLPH BANCORP INC	COM	752378109	557	25,260	SH	DFND	1	25,260	0	0
RANGE RESOURCES CORP	COM	75281A109	24,075	3,593,284	SH	DFND	1	3,593,284	0	0
RANGE RESOURCES CORP	COM	75281A109	0	18	SH	DFND	1 2	18	0	0
RANGER ENERGY SERVICES INC	COM CL A	75282U104	93	25,555	SH	DFND	1	25,555	0	0
RANPAK HOLDINGS CORP	COM CL A	75321W103	6,016	447,644	SH	DFND	1	447,644	0	0
RAPID7 INC	COM	753422104	71,717	795,449	SH	DFND	1	795,449	0	0
RAPT THERAPEUTICS INC	COM	75382E109	2,843	143,975	SH	DFND	1	143,975	0	0
RATTLER MIDSTREAM LP	COM UNITS	75419T103	267	28,222	SH	DFND	1	28,222	0	0
RAVE RESTAURANT GROUP INC	COM	754198109	38	42,783	SH	DFND	1	42,783	0	0
RAVEN INDUSTRIES INC	COM	754212108	19,735	596,411	SH	DFND	1	596,411	0	0
RAYMOND JAMES FINANCIAL INC	COM	754730109	189,747	1,988,287	SH	DFND	1	1,983,446	0	4,841
RAYMOND JAMES FINANCIAL INC	COM	754730109	2	27	SH	DFND	1 2	27	0	0
RAYONIER ADVANCED MATERIALS	COM	75508B104	6,493	995,921	SH	DFND	1	994,461	0	1,460
RAYONIER ADVANCED MATERIALS	COM	75508B104	0	29	SH	DFND	1 2	29	0	0
RAYONIER INC	COM	754907103	56,590	1,926,172	SH	DFND	1	1,863,817	0	62,355
RAYTHEON TECHNOLOGIES CORP	COM	75513E101	1,553,339	21,785,635	SH	DFND	1	21,722,736	0	62,899
RBB BANCORP	COM	74930B105	3,427	222,865	SH	DFND	1	222,865	0	0
RBB BANCORP	COM	74930B105	0	19	SH	DFND	1 2	19	0	0
RBC BEARINGS INC	COM	75524B104	68,264	381,281	SH	DFND	1	381,281	0	0
RCI HOSPITALITY HOLDINGS INC	COM	74934Q108	5,593	141,812	SH	DFND	1	141,812	0	0
RCM TECHNOLOGIES INC	COM NEW	749360400	83	40,562	SH	DFND	1	40,562	0	0
RE/MAX HOLDINGS INC-CL A	CL A	75524W108	12,717	350,054	SH	DFND	1	350,054	0	0
READING INTERNATIONAL INC-A	CL A	755408101	775	154,492	SH	DFND	1	154,492	0	0
READY CAPITAL CORP	COM	75574U101	7,470	600,074	SH	DFND	1	599,460	0	614
REALNETWORKS INC	COM NEW	75605L708	204	131,196	SH	DFND	1	131,196	0	0
REALOGY HOLDINGS CORP	COM	75605Y106	26,363	2,009,400	SH	DFND	1	2,008,430	0	970
REALOGY HOLDINGS CORP	COM	75605Y106	2	186	SH	DFND	1 2	186	0	0

REALPAGE INC	COM	75606N109	92,999	1,066,036	SH	DFND	1	1,065,755	0	281
REALPAGE INC	COM	75606N109	12	142	SH	DFND	1 2	142	0	0
REALREAL INC/THE	COM	88339P101	18,722	958,162	SH	DFND	1	958,162	0	0
REALTY INCOME CORP	COM	756109104	439,181	7,078,989	SH	DFND	1	6,975,800	0	103,189
REALTY INCOME CORP	COM	756109104	0	5	SH	DFND	1 2	5	0	0
REATA PHARMACEUTICALS INC-A	CL A	75615P103	39,029	315,722	SH	DFND	1	315,707	0	15
RECON TECHNOLOGY LTD	SHS NEW	G7415M124	23	16,084	SH	DFND	1	16,084	0	0
RECRO PHARMA INC	COM	75629F109	744	261,292	SH	DFND	1	261,292	0	0
RED LION HOTELS CORP	COM	756764106	678	196,143	SH	DFND	1	196,143	0	0
RED RIVER BANCSHARES INC	COM	75686R202	3,052	61,605	SH	DFND	1	61,605	0	0
RED ROBIN GOURMET BURGERS	COM	75689M101	4,592	238,814	SH	DFND	1	237,982	0	832
RED ROCK RESORTS INC-CLASS A	CL A	75700L108	25,713	1,026,903	SH	DFND	1	1,026,903	0	0
RED ROCK RESORTS INC-CLASS A	CL A	75700L108	3	126	SH	DFND	1 2	126	0	0
RED VIOLET INC	COM	75704L104	2,626	100,610	SH	DFND	1	100,610	0	0
REDFIN CORP	COM	75737F108	123,444	1,798,699	SH	DFND	1	1,798,599	0	100
REDFIN CORP	COM	75737F108	5	73	SH	DFND	1 2	73	0	0
REDHILL BIOPHARMA LTD-SP ADR	SPONSORED ADS	757468103	168	20,875	SH	DFND	1	20,875	0	0
REDWOOD TRUST INC	COM	758075402	14,807	1,686,528	SH	DFND	1	1,686,528	0	0
REED'S INC	COM	758338107	161	273,518	SH	DFND	1	273,518	0	0
REGAL BELOIT CORP	COM	758750103	63,852	519,926	SH	DFND	1	511,319	0	8,607
REGENCY CENTERS CORP	COM	758849103	150,173	3,300,689	SH	DFND	1	3,294,560	0	6,129
REGENERON PHARMACEUTICALS	COM	75886F107	764,597	1,586,908	SH	DFND	1	1,579,391	0	7,517
REGENERON PHARMACEUTICALS	COM	75886F107	5	11	SH	DFND	1 2	11	0	0
REGENXBIO INC	COM	75901B107	23,731	523,188	SH	DFND	1	523,188	0	0
REGIONAL MANAGEMENT CORP	COM	75902K106	4,182	140,086	SH	DFND	1	140,086	0	0
REGIONAL MANAGEMENT CORP	COM	75902K106	1	46	SH	DFND	1 2	46	0	0
REGIONS FINANCIAL CORP	COM	7591EP100	285,163	17,725,760	SH	DFND	1	17,685,531	0	40,229
REGIONS FINANCIAL CORP	COM	7591EP100	0	45	SH	DFND	1 2	45	0	0
REGIS CORP	COM	758932107	3,342	363,712	SH	DFND	1	363,228	0	484
REGULUS THERAPEUTICS INC	COM NEW	75915K200	86	64,347	SH	DFND	1	64,347	0	0
REINSURANCE GROUP OF AMERICA	COM NEW	759351604	97,265	839,939	SH	DFND	1	825,622	0	14,317
REINSURANCE GROUP OF AMERICA	COM NEW	759351604	0	5	SH	DFND	1 2	5	0	0
REKOR SYSTEMS INC	COM	759419104	1,479	183,379	SH	DFND	1	183,379	0	0
RELAY THERAPEUTICS INC	COM	75943R102	18,536	446,024	SH	DFND	1	446,024	0	0
RELiance STEEL & ALUMINUM	COM	759509102	125,105	1,044,719	SH	DFND	1	1,030,812	0	13,907
RELiance STEEL & ALUMINUM	COM	759509102	0	1	SH	DFND	1 2	1	0	0
RELIANT BANCORP INC	COM	75956B101	3,942	211,726	SH	DFND	1	211,726	0	0
RELMADA THERAPEUTICS INC	COM	75955J402	6,596	205,687	SH	DFND	1	205,687	0	0
RELX PLC - SPON ADR	SPONSORED ADR	759530108	2,025	82,084	SH	DFND	1	80,385	0	1,699
RELX PLC - SPON ADR	SPONSORED ADR	759530108	2	105	SH	DFND	1 2	105	0	0
REMARK HOLDINGS INC	COM	75955K102	1,246	655,843	SH	DFND	1	655,843	0	0
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	97,748	590,287	SH	DFND	1	579,570	0	10,717
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	0	2	SH	DFND	1 2	2	0	0
RENASANT CORP	COM	75970E107	28,869	857,179	SH	DFND	1	857,179	0	0
RENEWABLE ENERGY GROUP INC	COM NEW	75972A301	42,301	597,317	SH	DFND	1	597,317	0	0
RENT-A-CENTER INC	COM	76009N100	30,104	786,214	SH	DFND	1	786,033	0	181
REPAIRE THERAPEUTICS INC	COM	760273102	734	21,402	SH	DFND	1	21,402	0	0
REPAY HOLDINGS CORP	COM CL A	76029L100	28,084	1,030,608	SH	DFND	1	1,030,608	0	0
REPLIGEN CORP	COM	759916109	119,656	624,413	SH	DFND	1	613,633	0	10,780
REPLIGEN CORP	COM	759916109	0	2	SH	DFND	1 2	2	0	0
REPLIMUNE GROUP INC	COM	76029N106	14,531	380,892	SH	DFND	1	380,892	0	0
REPRO MEDSYSTEMS INC	COM	759910102	2,258	375,171	SH	DFND	1	375,171	0	0
REPUBLIC BANCORP INC-CLASS A	CL A	760281204	5,900	163,580	SH	DFND	1	163,580	0	0
REPUBLIC FIRST BANCORP INC	COM	760416107	1,967	690,372	SH	DFND	1	690,372	0	0
REPUBLIC SERVICES INC	COM	760759100	374,551	3,898,206	SH	DFND	1	3,889,848	0	8,358
REPUBLIC SERVICES INC	COM	760759100	2	25	SH	DFND	1 2	25	0	0
RESEARCH FRONTIERS INC	COM	760911107	1,015	361,478	SH	DFND	1	361,478	0	0

RESIDEO TECHNOLOGIES INC	COM	76118Y104	45,097	2,121,257	SH	DFND	1	2,121,257	0	0
RESMED INC	COM	761152107	538,298	2,538,320	SH	DFND	1	2,532,296	0	6,024
RESOLUTE FOREST PRODUCTS	COM	76117W109	4,302	657,836	SH	DFND	1	657,836	0	0
RESOLUTE FOREST PRODUCTS	COM	76117W109	1	277	SH	DFND	1 2	277	0	0
RESONANT INC	COM	76118L102	1,747	659,267	SH	DFND	1	659,267	0	0
RESOURCES CONNECTION INC	COM	76122Q105	8,947	711,836	SH	DFND	1	711,836	0	0
RESTAURANT BRANDS INTERN	COM	76131D103	31,916	524,594	SH	DFND	1	524,426	0	168
RESTAURANT BRANDS INTERN	COM	76131D103	1	26	SH	DFND	1 2	26	0	0
RETAIL OPPORTUNITY INVESTMEN	COM	76131N101	29,967	2,238,069	SH	DFND	1	2,238,069	0	0
RETAIL PROPERTIES OF AME - A	CL A	76131V202	32,437	3,789,414	SH	DFND	1	3,789,414	0	0
RETAIL VALUE INC	COM	76133Q102	4,859	326,791	SH	DFND	1	326,791	0	0
RETRACTABLE TECHNOLOGIES INC	COM	76129W105	2,103	195,885	SH	DFND	1	195,885	0	0
REV GROUP INC	COM	749527107	3,319	376,828	SH	DFND	1	376,634	0	194
REVANCE THERAPEUTICS INC	COM	761330109	28,115	992,094	SH	DFND	1	992,094	0	0
REVLON INC-CLASS A	CL A NEW	761525609	1,278	107,625	SH	DFND	1	107,625	0	0
REVLON INC-CLASS A	CL A NEW	761525609	0	41	SH	DFND	1 2	41	0	0
REVOLUTION MEDICINES INC	COM	76155X100	25,431	642,365	SH	DFND	1	642,365	0	0
REVOLVE GROUP INC	CL A	76156B107	6,523	209,289	SH	DFND	1	209,289	0	0
REWALK ROBOTICS LTD	SHS	M8216Q200	39	29,639	SH	DFND	1	29,639	0	0
REX AMERICAN RESOURCES CORP	COM	761624105	6,109	83,160	SH	DFND	1	83,160	0	0
REX AMERICAN RESOURCES CORP	COM	761624105	0	13	SH	DFND	1 2	13	0	0
REXFORD INDUSTRIAL REALTY IN	COM	76169C100	89,674	1,826,002	SH	DFND	1	1,797,916	0	28,086
REXNORD CORP	COM	76169B102	88,655	2,245,019	SH	DFND	1	2,245,019	0	0
REXNORD CORP	COM	76169B102	5	139	SH	DFND	1 2	139	0	0
REYNOLDS CONSUMER PRODUCTS I	COM	76171L106	23,538	783,565	SH	DFND	1	783,565	0	0
RF INDUSTRIES LTD	COM PAR \$0.01	749552105	234	47,768	SH	DFND	1	47,768	0	0
RGC RESOURCES INC	COM	74955L103	3,065	128,918	SH	DFND	1	128,918	0	0
RH	COM	74967X103	105,089	234,827	SH	DFND	1	231,494	0	3,333
RHYTHM PHARMACEUTICALS INC	COM	76243J105	14,521	488,447	SH	DFND	1	488,447	0	0
RIBBON COMMUNICATIONS INC	COM	762544104	9,424	1,436,661	SH	DFND	1	1,436,661	0	0
RICEBRAN TECHNOLOGIES	COM NEW	762831204	74	121,335	SH	DFND	1	121,335	0	0
RICHARDSON ELEC LTD	COM	763165107	333	70,838	SH	DFND	1	70,838	0	0
RICHMOND MUTUAL BANCORPORATI	COM	76525P100	2,389	174,927	SH	DFND	1	174,927	0	0
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	9,101	2,600,312	SH	DFND	1	2,600,312	0	0
RIGNET INC	COM	766582100	635	107,977	SH	DFND	1	107,977	0	0
RIMINI STREET INC	COM	76674Q107	1,190	268,701	SH	DFND	1	268,701	0	0
RIMINI STREET INC	COM	76674Q107	0	16	SH	DFND	1 2	16	0	0
RING ENERGY INC	COM	76680V108	315	478,252	SH	DFND	1	478,252	0	0
RINGCENTRAL INC-CLASS A	CL A	76680R206	312,466	825,619	SH	DFND	1	825,544	0	75
RIO TINTO PLC-SPON ADR	SPONSORED ADR	767204100	2,127	28,279	SH	DFND	1	27,310	0	969
RIO TINTO PLC-SPON ADR	SPONSORED ADR	767204100	3	47	SH	DFND	1 2	47	0	0
RIOT BLOCKCHAIN INC	COM	767292105	8,953	526,983	SH	DFND	1	526,983	0	0
RITCHIE BROS AUCTIONEERS	COM	767744105	14,280	206,271	SH	DFND	1	206,271	0	0
RITE AID CORP	COM	767754872	13,357	843,795	SH	DFND	1	843,369	0	426
RIVERVIEW BANCORP INC	COM	769397100	1,888	358,944	SH	DFND	1	358,944	0	0
RLI CORP	COM	749607107	61,655	591,985	SH	DFND	1	583,309	0	8,676
RLJ LODGING TRUST	COM	74965L101	46,283	3,270,897	SH	DFND	1	3,229,506	0	41,391
RMR GROUP INC/THE - A	CL A	74967R106	14,076	364,492	SH	DFND	1	364,492	0	0
RMR GROUP INC/THE - A	CL A	74967R106	0	3	SH	DFND	1 2	3	0	0
ROBERT HALF INTL INC	COM	770323103	144,925	2,324,437	SH	DFND	1	2,319,790	0	4,647
ROBERT HALF INTL INC	COM	770323103	4	66	SH	DFND	1 2	66	0	0
ROCKET COS INC-CLASS A	COM CL A	77311W101	19,438	961,351	SH	DFND	1	961,351	0	0
ROCKET PHARMACEUTICALS INC	COM	77313F106	32,939	600,640	SH	DFND	1	600,640	0	0
ROCKWELL AUTOMATION INC	COM	773903109	540,146	2,156,915	SH	DFND	1	2,152,064	0	4,851
ROCKWELL MEDICAL INC	COM	774374102	897	888,971	SH	DFND	1	888,971	0	0
ROCKY BRANDS INC	COM	774515100	3,402	121,211	SH	DFND	1	121,211	0	0
ROCKY BRANDS INC	COM	774515100	2	106	SH	DFND	1 2	106	0	0

ROGERS COMMUNICATIONS INC-B	CL B	775109200	30,807	664,343	SH	DFND	1	663,133	0	1,210
ROGERS CORP	COM	775133101	44,247	284,933	SH	DFND	1	284,933	0	0
ROKU INC	COM CL A	77543R102	409,451	1,234,790	SH	DFND	1	1,234,635	0	155
ROKU INC	COM CL A	77543R102	2	8	SH	DFND	1 2	8	0	0
ROLLINS INC	COM	775711104	169,571	4,349,137	SH	DFND	1	4,340,673	0	8,464
ROLLINS INC	COM	775711104	0	5	SH	DFND	1 2	5	0	0
ROOT INC/OH -CLASS A	COM CL A	77664L108	3,692	235,057	SH	DFND	1	235,057	0	0
ROPER TECHNOLOGIES INC	COM	776696106	640,096	1,489,222	SH	DFND	1	1,484,994	0	4,228
ROSS STORES INC	COM	778296103	646,748	5,280,717	SH	DFND	1	5,255,346	0	25,371
ROYAL BANK OF CANADA	COM	780087102	217,923	2,653,194	SH	DFND	1	2,652,374	0	820
ROYAL BANK OF CANADA	COM	780087102	0	6	SH	DFND	1 2	6	0	0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	257,923	3,460,306	SH	DFND	1	3,452,622	0	7,684
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	2	38	SH	DFND	1 2	38	0	0
ROYAL DUTCH SHELL-SPON ADR-A	SPONS ADR A	780259206	536	15,276	SH	DFND	1	15,276	0	0
ROYAL DUTCH SHELL-SPON ADR-A	SPONS ADR A	780259206	0	13	SH	DFND	1 2	13	0	0
ROYAL DUTCH SHELL-SPON ADR-B	SPON ADR B	780259107	1,814	53,983	SH	DFND	1	53,983	0	0
ROYAL GOLD INC	COM	780287108	115,386	1,084,866	SH	DFND	1	1,070,844	0	14,022
ROYAL GOLD INC	COM	780287108	1	11	SH	DFND	1 2	11	0	0
ROYALTY PHARMA PLC- CL A	SHS CLASS A	G7709Q104	62,600	1,252,442	SH	DFND	1	1,252,442	0	0
ROYALTY PHARMA PLC- CL A	SHS CLASS A	G7709Q104	3	65	SH	DFND	1 2	65	0	0
RPC INC	COM	749660106	2,624	833,026	SH	DFND	1	833,026	0	0
RPM INTERNATIONAL INC	COM	749685103	137,568	1,517,316	SH	DFND	1	1,489,907	0	27,409
RPT REALTY	SH BEN INT	74971D101	12,709	1,469,309	SH	DFND	1	1,469,309	0	0
RR DONNELLEY & SONS CO	COM	257867200	1,266	560,465	SH	DFND	1	560,075	0	390
RUBICON TECHNOLOGY INC	COM NEW	78112T206	104	11,566	SH	DFND	1	11,566	0	0
RUBIUS THERAPEUTICS INC	COM	78116T103	4,433	584,132	SH	DFND	1	584,132	0	0
RUMBLEON INC-B	COM CL B	781386305	327	10,853	SH	DFND	1	10,853	0	0
RUSH ENTERPRISES INC - CL B	CL B	781846308	1,244	32,852	SH	DFND	1	32,852	0	0
RUSH ENTERPRISES INC-CL A	CL A	781846209	34,543	833,988	SH	DFND	1	833,988	0	0
RUSH ENTERPRISES INC-CL A	CL A	781846209	2	52	SH	DFND	1 2	52	0	0
RUTH'S HOSPITALITY GROUP INC	COM	783332109	8,679	489,551	SH	DFND	1	489,551	0	0
RYANAIR HOLDINGS PLC-SP ADR	SPONSORED ADS	783513203	10,174	92,513	SH	DFND	1	92,513	0	0
RYDER SYSTEM INC	COM	783549108	38,756	627,534	SH	DFND	1	616,107	0	11,427
RYERSON HOLDING CORP	COM	783754104	3,352	245,755	SH	DFND	1	245,117	0	638
RYERSON HOLDING CORP	COM	783754104	0	58	SH	DFND	1 2	58	0	0
RYMAN HOSPITALITY PROPERTIES	COM	78377T107	64,318	949,206	SH	DFND	1	936,482	0	12,724
S & T BANCORP INC	COM	783859101	14,808	596,152	SH	DFND	1	596,152	0	0
S&P GLOBAL INC	COM	78409V104	1,122,309	3,423,034	SH	DFND	1	3,413,280	0	9,754
S&P GLOBAL INC	COM	78409V104	12	37	SH	DFND	1 2	37	0	0
S&W SEED CO	COM	785135104	448	153,159	SH	DFND	1	153,159	0	0
SABRA HEALTH CARE REIT INC	COM	78573L106	67,833	3,905,195	SH	DFND	1	3,808,792	0	96,403
SABRE CORP	COM	78573M104	51,352	4,272,219	SH	DFND	1	4,204,993	0	67,226
SACHEM CAPITAL CORP	COM	78590A109	420	101,000	SH	DFND	1	101,000	0	0
SAFE BULKERS INC	COM	Y7388L103	478	367,735	SH	DFND	1	343,896	0	23,839
SAFEGUARD SCIENTIFICS INC	COM NEW	786449207	1,879	294,556	SH	DFND	1	294,556	0	0
SAFEHOLD INC	COM	78645L100	21,207	292,551	SH	DFND	1	288,016	0	4,535
SAFE-T GROUP LTD-ADR	SPONSORD ADS NEW	78643B401	35	24,878	SH	DFND	1	24,878	0	0
SAFETY INSURANCE GROUP INC	COM	78648T100	17,501	224,663	SH	DFND	1	224,663	0	0
SAGA COMMUNICATIONS INC-CL A	CL A NEW	786598300	1,286	53,563	SH	DFND	1	53,563	0	0
SAGE THERAPEUTICS INC	COM	78667J108	55,200	638,087	SH	DFND	1	637,804	0	283
SAIA INC	COM	78709Y105	72,851	402,938	SH	DFND	1	402,938	0	0
SAILPOINT TECHNOLOGIES HOLDI	COM	78781P105	70,720	1,328,333	SH	DFND	1	1,309,060	0	19,273
SALARIUS PHARMACEUTICALS INC	COM NEW	79400X107	16	18,330	SH	DFND	1	18,330	0	0
SALEM MEDIA GROUP INC	CL A	794093104	120	115,792	SH	DFND	1	115,792	0	0
SALESFORCE.COM INC	COM	79466L302	2,905,779	13,095,761	SH	DFND	1	13,059,068	0	36,693
SALESFORCE.COM INC	COM	79466L302	0	1	SH	DFND	1 2	1	0	0
SALISBURY BANCORP INC	COM	795226109	764	20,520	SH	DFND	1	20,520	0	0

SALLY BEAUTY HOLDINGS INC	COM	79546E104	21,365	1,638,445	SH	DFND	1	1,638,445	0	0
SANDERSON FARMS INC	COM	800013104	41,508	314,026	SH	DFND	1	309,786	0	4,240
SANDRIDGE ENERGY INC	COM NEW	80007P869	797	257,295	SH	DFND	1	257,295	0	0
SANDRIDGE ENERGY INC	COM NEW	80007P869	0	240	SH	DFND	1 2	240	0	0
SANDSTORM GOLD LTD	COM NEW	80013R206	269	37,566	SH	DFND	1	37,566	0	0
SANDY SPRING BANCORP INC	COM	800363103	23,360	725,708	SH	DFND	1	725,708	0	0
SANGAMO THERAPEUTICS INC	COM	800677106	28,319	1,814,775	SH	DFND	1	1,814,775	0	0
SANGAMO THERAPEUTICS INC	COM	800677106	0	62	SH	DFND	1 2	62	0	0
SANMINA CORP	COM	801056102	32,755	1,027,154	SH	DFND	1	1,027,154	0	0
SANMINA CORP	COM	801056102	0	11	SH	DFND	1 2	11	0	0
SANOFI-ADR	SPONSORED ADR	80105N105	12,492	257,094	SH	DFND	1	255,324	0	1,770
SANTANDER CONSUMER USA HOLDI	COM	80283M101	17,735	805,447	SH	DFND	1	805,447	0	0
SAP SE-SPONSORED ADR	SPON ADR	803054204	3,281	25,160	SH	DFND	1	24,300	0	860
SAPIENS INTERNATIONAL CORP	SHS	G7T16G103	7,173	234,340	SH	DFND	1	234,340	0	0
SAPIENS INTERNATIONAL CORP	SHS	G7T16G103	0	7	SH	DFND	1 2	7	0	0
SAREPTA THERAPEUTICS INC	COM	803607100	159,879	938,883	SH	DFND	1	938,782	0	101
SATSUMA PHARMACEUTICALS INC	COM	80405P107	462	100,355	SH	DFND	1	100,355	0	0
SAUL CENTERS INC	COM	804395101	7,243	228,660	SH	DFND	1	228,660	0	0
SAVARA INC	COM	805111101	667	580,315	SH	DFND	1	580,315	0	0
SB FINANCIAL GROUP INC	COM	78408D105	1,640	89,755	SH	DFND	1	89,755	0	0
SBA COMMUNICATIONS CORP	CL A	78410G104	565,949	2,010,659	SH	DFND	1	2,000,078	0	10,581
SBA COMMUNICATIONS CORP	CL A	78410G104	1	6	SH	DFND	1 2	6	0	0
SCANSOURCE INC	COM	806037107	11,893	450,853	SH	DFND	1	450,853	0	0
SCHLUMBERGER LTD	COM	806857108	485,905	22,310,966	SH	DFND	1	22,257,015	0	53,951
SCHLUMBERGER LTD	COM	806857108	4	199	SH	DFND	1 2	199	0	0
SCHNEIDER NATIONAL INC-CL B	CL B	80689H102	18,555	896,383	SH	DFND	1	896,383	0	0
SCHNEIDER NATIONAL INC-CL B	CL B	80689H102	6	295	SH	DFND	1 2	295	0	0
SCHNITZER STEEL INDS INC-A	CL A	806882106	12,930	405,205	SH	DFND	1	404,664	0	541
SCHOLAR ROCK HOLDING CORP	COM	80706P103	17,718	365,099	SH	DFND	1	365,099	0	0
SCHOLASTIC CORP	COM	807066105	10,887	435,498	SH	DFND	1	435,498	0	0
SCHOLASTIC CORP	COM	807066105	1	45	SH	DFND	1 2	45	0	0
SCHRODINGER INC	COM	80810D103	40,558	512,235	SH	DFND	1	512,235	0	0
SCHWAB (CHARLES) CORP	COM	808513105	1,140,691	21,567,811	SH	DFND	1	21,509,944	0	57,867
SCHWAB (CHARLES) CORP	COM	808513105	1	21	SH	DFND	1 2	21	0	0
SCHWAB EMERGING MARKETS EQUI	EMRG MKTEQ ETF	808524706	4,814	157,092	PRN	DFND	1	157,092	0	0
SCHWAB INTL EQUITY ETF	INTL EQTY ETF	808524805	957	26,577	PRN	DFND	1	26,577	0	0
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	19,996	497,297	SH	DFND	1	497,297	0	0
SCIENCE APPLICATIONS INTE	COM	808625107	66,024	697,636	SH	DFND	1	685,292	0	12,344
SCIENTIFIC GAMES CORP	COM	80874P109	43,642	1,051,880	SH	DFND	1	1,039,993	0	11,887
SCIENTIFIC GAMES CORP	COM	80874P109	0	6	SH	DFND	1 2	6	0	0
SCIPLAY CORP-CLASS A	CL A	809087109	2,878	207,849	SH	DFND	1	207,849	0	0
SCORPIO BULKERS INC	COM	Y7546A130	1,086	64,186	SH	DFND	1	64,186	0	0
SCORPIO TANKERS INC	SHS	Y7542C130	3,918	350,208	SH	DFND	1	350,208	0	0
SCOTTS MIRACLE-GRO CO	CL A	810186106	98,096	492,415	SH	DFND	1	483,634	0	8,781
SCPHARMACEUTICALS INC	COM	810648105	484	91,520	SH	DFND	1	91,520	0	0
SCULPTOR CAPITAL MANAGEMENT	COM CL A	811246107	4,036	265,588	SH	DFND	1	265,489	0	99
SCWORX CORP	COM	78396V109	70	51,712	SH	DFND	1	51,712	0	0
SCYNEXIS INC	COM NEW	811292200	564	73,729	SH	DFND	1	73,729	0	0
SEA LTD-ADR	SPONSORD ADS	81141R100	6,109	30,695	SH	DFND	1	30,695	0	0
SEA LTD-ADR	SPONSORD ADS	81141R100	0	1	SH	DFND	1 2	1	0	0
SEABOARD CORP	COM	811543107	8,683	2,865	SH	DFND	1	2,865	0	0
SEABRIDGE GOLD INC	COM	811916105	206	9,818	SH	DFND	1	9,818	0	0
SEACHANGE INTERNATIONAL INC	COM	811699107	707	505,117	SH	DFND	1	505,117	0	0
SEACOAST BANKING CORP/FL	COM NEW	811707801	25,269	858,048	SH	DFND	1	858,048	0	0
SEACOR HOLDINGS INC	COM	811904101	11,769	283,953	SH	DFND	1	283,953	0	0
SEACOR MARINE HOLDINGS INC	COM	78413P101	412	152,066	SH	DFND	1	152,066	0	0
SEAGATE TECHNOLOGY	SHS	G7945M107	210,654	3,396,845	SH	DFND	1	3,388,141	0	8,704

SEAGATE TECHNOLOGY	SHS	G7945M107	2	36	SH	DFND	1 2	36	0	0
SEAGEN INC	COM	81181C104	260,447	1,488,821	SH	DFND	1	1,483,001	0	5,820
SEAGEN INC	COM	81181C104	0	5	SH	DFND	1 2	5	0	0
SEALED AIR CORP	COM	81211K100	122,054	2,671,922	SH	DFND	1	2,666,030	0	5,892
SEASpine HOLDINGS CORP	COM	81255T108	6,669	382,196	SH	DFND	1	382,196	0	0
SEAWORLD ENTERTAINMENT INC	COM	81282V100	24,005	759,898	SH	DFND	1	759,473	0	425
SECOND SIGHT MEDICAL PRODUCT	COM NEW	81362J209	135	72,244	SH	DFND	1	72,244	0	0
SECUREWORKS CORP - A	CL A	81374A105	2,311	162,533	SH	DFND	1	162,533	0	0
SECURITY NATL FINL CORP-CL A	CL A NEW	814785309	1,026	122,908	SH	DFND	1	122,908	0	0
SEELoS THERAPEUTICS INC	COM	81577F109	492	311,618	SH	DFND	1	311,618	0	0
SEER INC	COM CL A	81578P106	2,191	39,039	SH	DFND	1	39,039	0	0
SEI INVESTMENTS COMPANY	COM	784117103	107,718	1,871,246	SH	DFND	1	1,845,811	0	25,435
SEI INVESTMENTS COMPANY	COM	784117103	2	38	SH	DFND	1 2	38	0	0
SELECT BANCORP INC	COM	81617L108	2,330	246,141	SH	DFND	1	246,141	0	0
SELECT ENERGY SERVICES INC-A	CL A COM	81617J301	3,794	925,506	SH	DFND	1	925,506	0	0
SELECT ENERGY SERVICES INC-A	CL A COM	81617J301	1	274	SH	DFND	1 2	274	0	0
SELECT INTERIOR CONCEPTS-A	CL A	816120307	1,196	167,312	SH	DFND	1	167,312	0	0
SELECT MEDICAL HOLDINGS CORP	COM	81619Q105	48,883	1,767,283	SH	DFND	1	1,767,225	0	58
SELECTA BIOSCIENCES INC	COM	816212104	3,613	1,192,584	SH	DFND	1	1,192,584	0	0
SELECTA BIOSCIENCES INC	COM	816212104	1	599	SH	DFND	1 2	599	0	0
SELECTIVE INSURANCE GROUP	COM	816300107	75,091	1,121,104	SH	DFND	1	1,108,423	0	12,681
SELECTQUOTE INC	COM	816307300	9,508	458,227	SH	DFND	1	458,227	0	0
SELLAS LIFE SCIENCES GROUP I	COM NEW	81642T209	199	34,415	SH	DFND	1	34,415	0	0
SEMPRA ENERGY	COM	816851109	530,254	4,173,917	SH	DFND	1	4,146,740	0	27,177
SEMPRA ENERGY	COM	816851109	0	4	SH	DFND	1 2	4	0	0
SEMTECH CORP	COM	816850101	75,293	1,044,444	SH	DFND	1	1,030,664	0	13,780
SENECA FOODS CORP - CL A	CL A	817070501	4,230	106,036	SH	DFND	1	106,036	0	0
SENMIAO TECHNOLOGY LTD	COM	817225105	17	16,727	SH	DFND	1	16,727	0	0
SENSATA TECHNOLOGIES HOLDING	SHS	G8060N102	94,192	1,788,194	SH	DFND	1	1,787,788	0	406
SENSEONICS HOLDINGS INC	COM	81727U105	1,043	1,196,872	SH	DFND	1	1,196,872	0	0
SENSIENT TECHNOLOGIES CORP	COM	81725T100	48,347	655,378	SH	DFND	1	646,398	0	8,980
SENSUS HEALTHCARE INC	COM	81728J109	183	47,611	SH	DFND	1	47,611	0	0
SEQUENTIAL BRANDS GROUP INC	COM NEW	81734P206	636	44,385	SH	DFND	1	44,385	0	0
SERES THERAPEUTICS INC	COM	81750R102	21,707	886,040	SH	DFND	1	886,040	0	0
SERES THERAPEUTICS INC	COM	81750R102	0	5	SH	DFND	1 2	5	0	0
SERITAGE GROWTH PROP- A REIT	CL A	81752R100	9,716	661,860	SH	DFND	1	652,513	0	9,347
SERVICE CORP INTERNATIONAL	COM	817565104	101,807	2,073,476	SH	DFND	1	2,036,813	0	36,663
SERVICE PROPERTIES TRUST	COM SH BEN INT	81761L102	38,992	3,393,612	SH	DFND	1	3,316,468	0	77,144
SERVICENOW INC	COM	81762P102	1,533,236	2,793,638	SH	DFND	1	2,785,842	0	7,796
SERVICENOW INC	COM	81762P102	7	13	SH	DFND	1 2	13	0	0
SERVICSOURCE INTERNATIONAL	COM	81763U100	1,996	1,134,387	SH	DFND	1	1,134,387	0	0
SERVICSOURCE INTERNATIONAL	COM	81763U100	0	290	SH	DFND	1 2	290	0	0
SERVISFIRST BANCSHARES INC	COM	81768T108	31,088	771,625	SH	DFND	1	771,625	0	0
SESEN BIO INC	COM	817763105	1,108	821,147	SH	DFND	1	821,147	0	0
SEVERN BANCORP INC/MD	COM	81811M100	76	10,776	SH	DFND	1	10,776	0	0
SFL 4.875 05/01/23	NOTE 4.875% 5/0	824689AG8	144	165,000	PRN	DFND	1	165,000	0	0
SFL CORP LTD	SHS	G7738W106	4,026	641,200	SH	DFND	1	641,200	0	0
SG BLOCKS INC	COM NEW	78418A505	352	57,856	SH	DFND	1	57,856	0	0
SHAKE SHACK INC - CLASS A	CL A	819047101	47,032	554,754	SH	DFND	1	554,652	0	102
SHARPS COMPLIANCE CORP	COM	820017101	1,843	195,127	SH	DFND	1	195,127	0	0
SHARPSRING INC	COM	820054104	1,241	76,230	SH	DFND	1	76,230	0	0
SHARPSRING INC	COM	820054104	0	18	SH	DFND	1 2	18	0	0
SHATTUCK LABS INC	COM	82024L103	12,631	241,022	SH	DFND	1	241,022	0	0
SHAW COMMUNICATIONS INC-B	CL B CONV	82028K200	17,904	992,513	SH	DFND	1	992,123	0	390
SHENANDOAH TELECOMMUNICATION	COM	82312B106	34,717	802,723	SH	DFND	1	802,723	0	0
SHERWIN-WILLIAMS CO/THE	COM	824348106	838,913	1,144,936	SH	DFND	1	1,141,588	0	3,348
SHIFT TECHNOLOGIES INC	CL A	82452T107	4,891	591,431	SH	DFND	1	591,431	0	0

SHIFT4 PAYMENTS INC-CLASS A	CL A	82452J109	19,431	257,711	SH	DFND	1	257,711	0	0
SHINHAN FINANCIAL GROUP-ADR	SPN ADR RESTRD	824596100	998	33,563	SH	DFND	1	31,981	0	1,582
SHOCKWAVE MEDICAL INC	COM	82489T104	49,008	472,505	SH	DFND	1	472,505	0	0
SHOE CARNIVAL INC	COM	824889109	7,959	203,164	SH	DFND	1	203,164	0	0
SHOIFY INC - CLASS A	CL A	82509L107	221,842	197,946	SH	DFND	1	197,870	0	76
SHOIFY INC - CLASS A	CL A	82509L107	1	1	SH	DFND	1 2	1	0	0
SHORE BANCSHARES INC	COM	825107105	2,429	166,427	SH	DFND	1	166,427	0	0
SHOTSPOTTER INC	COM	82536T107	4,692	124,461	SH	DFND	1	124,461	0	0
SHUTTERSTOCK INC	COM	825690100	26,987	376,388	SH	DFND	1	376,388	0	0
SHUTTERSTOCK INC	COM	825690100	2	40	SH	DFND	1 2	40	0	0
SHYFT GROUP INC/THE	COM	825698103	14,313	504,335	SH	DFND	1	504,335	0	0
SI-BONE INC	COM	825704109	12,285	410,882	SH	DFND	1	410,882	0	0
SI-BONE INC	COM	825704109	0	10	SH	DFND	1 2	10	0	0
SIEBERT FINANCIAL CORP	COM	826176109	502	119,696	SH	DFND	1	119,696	0	0
SIENTRA INC	COM	82621J105	3,395	872,838	SH	DFND	1	872,277	0	561
SIERRA BANCORP	COM	82620P102	5,709	238,684	SH	DFND	1	238,684	0	0
SIGA TECHNOLOGIES INC	COM	826917106	5,754	791,591	SH	DFND	1	791,591	0	0
SIGILON THERAPEUTICS INC	COM	82657L107	813	16,929	SH	DFND	1	16,929	0	0
SIGMA LABS INC	COM	826598500	56	16,695	SH	DFND	1	16,695	0	0
SIGMATRON INTERNATIONAL INC	COM	82661L101	53	11,463	SH	DFND	1	11,463	0	0
SIGNATURE BANK	COM	82669G104	91,964	679,758	SH	DFND	1	668,443	0	11,315
SIGNET JEWELERS LTD	SHS	G81276100	21,784	798,848	SH	DFND	1	798,592	0	256
SIGNET JEWELERS LTD	SHS	G81276100	0	11	SH	DFND	1 2	11	0	0
SILGAN HOLDINGS INC	COM	827048109	37,122	1,001,133	SH	DFND	1	984,492	0	16,641
SILICOM LTD	ORD	M84116108	202	4,848	SH	DFND	1	4,848	0	0
SILICON LABORATORIES INC	COM	826919102	90,295	709,091	SH	DFND	1	699,800	0	9,291
SILICON MOTION TECHNOL-ADR	SPONSORED ADR	82706C108	1,093	22,716	SH	DFND	1	22,716	0	0
SILICON MOTION TECHNOL-ADR	SPONSORED ADR	82706C108	0	5	SH	DFND	1 2	5	0	0
SILK ROAD MEDICAL INC	COM	82710M100	30,034	476,890	SH	DFND	1	476,890	0	0
SILVERBACK THERAPEUTICS INC	COM	82835W108	891	19,230	SH	DFND	1	19,230	0	0
SILVERBOW RESOURCES INC	COM	82836G102	297	56,018	SH	DFND	1	56,018	0	0
SILVERCORP METALS INC	COM	82835P103	234	35,116	SH	DFND	1	35,116	0	0
SILVERCORP METALS INC	COM	82835P103	0	1	SH	DFND	1 2	1	0	0
SILVERCREST ASSET MANAGEME-A	CL A	828359109	1,438	103,578	SH	DFND	1	103,578	0	0
SILVERCREST METALS INC	COM	828363101	245	22,036	SH	DFND	1	22,036	0	0
SILVERGATE CAPITAL CORP-CL A	CL A	82837P408	16,761	225,567	SH	DFND	1	225,567	0	0
SILVERSUN TECHNOLOGIES INC	COM NEW	82846H207	48	17,056	SH	DFND	1	17,056	0	0
SIMMONS FIRST NATL CORP-CL A	CL A \$1 PAR	828730200	35,634	1,650,504	SH	DFND	1	1,650,504	0	0
SIMON PROPERTY GROUP INC	COM	828806109	569,983	6,693,057	SH	DFND	1	6,679,611	0	13,446
SIMON PROPERTY GROUP INC	COM	828806109	2	31	SH	DFND	1 2	31	0	0
SIMPLY GOOD FOODS CO/THE	COM	82900L102	42,277	1,348,133	SH	DFND	1	1,347,720	0	413
SIMPSON MANUFACTURING CO INC	COM	829073105	81,281	869,783	SH	DFND	1	860,578	0	9,205
SIMPSON MANUFACTURING CO INC	COM	829073105	11	126	SH	DFND	1 2	126	0	0
SIMULATIONS PLUS INC	COM	829214105	16,107	223,961	SH	DFND	1	223,961	0	0
SINA CORP	ORD	G81477104	10,416	247,222	SH	DFND	1	247,222	0	0
SINA CORP	ORD	G81477104	25	600	SH	DFND	1 2	600	0	0
SINCLAIR BROADCAST GROUP -A	CL A	829226109	22,324	700,941	SH	DFND	1	700,120	0	821
SINCLAIR BROADCAST GROUP -A	CL A	829226109	3	95	SH	DFND	1 2	95	0	0
SINO-GLOBAL SHIPPING AMERICA	COM NEW	82935V208	23	11,251	SH	DFND	1	11,251	0	0
SINOVAC BIOTECH LTD	SHS	P8696W104	179	27,717	SH	DFND	1	27,717	0	0
SINTX TECHNOLOGIES INC	COM NEW	829392307	69	44,252	SH	DFND	1	44,252	0	0
SIO GENE THERAPIES INC	COMMON	829399104	133	47,869	SH	DFND	1	47,869	0	0
SIRIUS INTERNATIONAL INSURAN	COM	G8196D101	616	49,358	SH	DFND	1	49,358	0	0
SIRIUS XM HOLDINGS INC	COM	82968B103	114,760	18,031,231	SH	DFND	1	17,896,424	0	134,807
SIRIUS XM HOLDINGS INC	COM	82968B103	0	95	SH	DFND	1 2	95	0	0
SITE CENTERS CORP	COM	82981J109	27,579	2,725,221	SH	DFND	1	2,725,221	0	0
SITEONE LANDSCAPE SUPPLY INC	COM	82982L103	101,794	641,713	SH	DFND	1	641,638	0	75

SITIME CORP	COM	82982T106	16,442	146,901	SH	DFND	1	146,901	0	0
SITIME CORP	COM	82982T106	2	25	SH	DFND	1 2	25	0	0
SIX FLAGS ENTERTAINMENT CORP	COM	83001A102	31,125	912,783	SH	DFND	1	896,426	0	16,357
SJW GROUP	COM	784305104	26,848	387,090	SH	DFND	1	385,663	0	1,427
SK TELECOM CO LTD-SPON ADR	SPONSORED ADR	78440P108	457	18,671	SH	DFND	1	17,271	0	1,400
SKECHERS USA INC-CL A	CL A	830566105	56,566	1,573,916	SH	DFND	1	1,545,169	0	28,747
SKYLINE CHAMPION CORP	COM	830830105	23,586	762,324	SH	DFND	1	762,324	0	0
SKYWEST INC	COM	830879102	31,794	788,754	SH	DFND	1	788,754	0	0
SKYWEST INC	COM	830879102	0	15	SH	DFND	1 2	15	0	0
SKYWORKS SOLUTIONS INC	COM	83088M102	451,921	2,962,388	SH	DFND	1	2,950,678	0	11,710
SKYWORKS SOLUTIONS INC	COM	83088M102	2	19	SH	DFND	1 2	19	0	0
SL GREEN REALTY CORP	COM	78440X101	86,498	1,453,806	SH	DFND	1	1,450,935	0	2,871
SLACK TECHNOLOGIES INC- CL A	COM CL A	83088V102	195,438	4,632,535	SH	DFND	1	4,632,059	0	476
SLACK TECHNOLOGIES INC- CL A	COM CL A	83088V102	10	259	SH	DFND	1 2	259	0	0
SLEEP NUMBER CORP	COM	83125X103	40,616	496,171	SH	DFND	1	496,171	0	0
SLEEP NUMBER CORP	COM	83125X103	13	167	SH	DFND	1 2	167	0	0
SLM CORP	COM	78442P106	75,471	6,091,341	SH	DFND	1	6,011,800	0	79,541
SLM CORP	COM	78442P106	0	75	SH	DFND	1 2	75	0	0
SM ENERGY CO	COM	78454L100	12,094	1,976,206	SH	DFND	1	1,976,206	0	0
SM ENERGY CO	COM	78454L100	1	234	SH	DFND	1 2	234	0	0
SMART GLOBAL HOLDINGS INC	SHS	G8232Y101	7,986	212,239	SH	DFND	1	212,239	0	0
SMART SAND INC	COM	83191H107	350	203,565	SH	DFND	1	203,565	0	0
SMARTFINANCIAL INC	COM NEW	83190L208	3,906	215,359	SH	DFND	1	215,359	0	0
SMARTSHEET INC-CLASS A	COM CL A	83200N103	87,337	1,260,469	SH	DFND	1	1,260,469	0	0
SMILEDIRECTCLUB INC	CL A COM	83192H106	8,252	691,134	SH	DFND	1	691,134	0	0
SMITH & NEPHEW PLC -SPON ADR	SPDN ADR NEW	83175M205	772	18,312	SH	DFND	1	17,160	0	1,152
SMITH & WESSON BRANDS INC	COM	831754106	14,978	843,855	SH	DFND	1	843,855	0	0
SMITH (A.O.) CORP	COM	831865209	141,649	2,589,666	SH	DFND	1	2,584,521	0	5,145
SMITH (A.O.) CORP	COM	831865209	0	3	SH	DFND	1 2	3	0	0
SMITH MICRO SOFTWARE INC	COM NEW	832154207	2,851	526,099	SH	DFND	1	526,099	0	0
SMT C CORPORATION	COM NEW	832682207	137	27,742	SH	DFND	1	27,742	0	0
SNAP INC - A	CL A	83304A106	358,467	7,172,798	SH	DFND	1	7,172,798	0	0
SNAP INC - A	CL A	83304A106	2	57	SH	DFND	1 2	57	0	0
SNAP-ON INC	COM	833034101	182,627	1,069,385	SH	DFND	1	1,067,148	0	2,237
SNAP-ON INC	COM	833034101	0	1	SH	DFND	1 2	1	0	0
SNOWFLAKE INC-CLASS A	CL A	833445109	70,953	252,613	SH	DFND	1	252,613	0	0
SOC TELEMED INC	COM CL A	78472F101	2,844	362,870	SH	DFND	1	362,870	0	0
SOHU.COM LTD-ADR	SPONSORED ADS	83410S108	492	30,890	SH	DFND	1	30,890	0	0
SOHU.COM LTD-ADR	SPONSORED ADS	83410S108	0	21	SH	DFND	1 2	21	0	0
SOLAREEDGE TECHNOLOGIES INC	COM	83417M104	212,369	666,175	SH	DFND	1	655,307	0	10,868
SOLAREEDGE TECHNOLOGIES INC	COM	83417M104	0	2	SH	DFND	1 2	2	0	0
SOLARIS OILFIELD INFRAST-A	COM CL A	83418M103	3,776	463,885	SH	DFND	1	463,885	0	0
SOLARWINDS CORP	COM	83417Q105	10,879	727,735	SH	DFND	1	727,735	0	0
SOLARWINDS CORP	COM	83417Q105	2	200	SH	DFND	1 2	200	0	0
SOLENO THERAPEUTICS INC	COM NEW	834203200	1,388	719,512	SH	DFND	1	719,512	0	0
SOLID BIOSCIENCES INC	COM	83422E105	3,544	467,675	SH	DFND	1	467,675	0	0
SOLIGENIX INC	COM	834223307	164	128,404	SH	DFND	1	128,404	0	0
SOLITARIO ZINC CORP	COM	8342EP107	42	75,942	SH	DFND	1	75,942	0	0
SOLITON INC	COM	834251100	792	103,143	SH	DFND	1	103,143	0	0
SONIC AUTOMOTIVE INC-CLASS A	CL A	83545G102	15,627	405,172	SH	DFND	1	405,172	0	0
SONIM TECHNOLOGIES INC	COM	83548F101	89	122,959	SH	DFND	1	122,959	0	0
SONNET BIOTHERAPEUTICS HOLDI	COM	83548R105	35	15,697	SH	DFND	1	15,697	0	0
SONOCO PRODUCTS CO	COM	835495102	77,288	1,304,455	SH	DFND	1	1,283,168	0	21,287
SONOS INC	COM	83570H108	31,624	1,352,055	SH	DFND	1	1,352,055	0	0
SONOS INC	COM	83570H108	8	344	SH	DFND	1 2	344	0	0
SONY CORP-SPONSORED ADR	SPONSORED ADR	835699307	12,272	121,392	SH	DFND	1	120,223	0	1,169
SORRENTO THERAPEUTICS INC	COM NEW	83587F202	24,783	3,631,241	SH	DFND	1	3,630,509	0	732

SOTERA HEALTH CO	COM	83601L102	5,395	196,615	SH	DFND	1	196,615	0	0
SOTHERLY HOTELS INC	COM	83600C103	147	58,958	SH	DFND	1	58,958	0	0
SOUTH JERSEY INDUSTRIES	COM	838518108	32,419	1,504,385	SH	DFND	1	1,504,385	0	0
SOUTH PLAINS FINANCIAL INC	COM	83946P107	1,952	103,027	SH	DFND	1	103,027	0	0
SOUTH STATE CORP	COM	840441109	80,402	1,112,063	SH	DFND	1	1,112,063	0	0
SOUTHERN CO/THE	COM	842587107	916,190	14,958,636	SH	DFND	1	14,916,264	0	42,372
SOUTHERN COPPER CORP	COM	84265V105	19,591	303,024	SH	DFND	1	303,024	0	0
SOUTHERN FIRST BANCSHARES	COM	842873101	4,126	116,724	SH	DFND	1	116,724	0	0
SOUTHERN MISSOURI BANCORP	COM	843380106	3,348	110,004	SH	DFND	1	110,004	0	0
SOUTHERN NATL BANCORP OF VA	COM	843395104	3,645	301,017	SH	DFND	1	301,017	0	0
SOUTHSIDE BANCSHARES INC	COM	84470P109	15,774	508,356	SH	DFND	1	508,356	0	0
SOUTHWEST AIRLINES CO	COM	844741108	474,872	10,206,123	SH	DFND	1	10,183,266	0	22,857
SOUTHWEST GAS HOLDINGS INC	COM	844895102	54,208	892,322	SH	DFND	1	876,999	0	15,323
SOUTHWEST GAS HOLDINGS INC	COM	844895102	3	50	SH	DFND	1 2	50	0	0
SOUTHWESTERN ENERGY CO	COM	845467109	29,073	9,756,218	SH	DFND	1	9,756,218	0	0
SOUTHWESTERN ENERGY CO	COM	845467109	0	131	SH	DFND	1 2	131	0	0
SO-YOUNG INTERNATIONAL-ADR	SPONSORED ADS	83356Q108	377	33,998	SH	DFND	1	33,998	0	0
SP PLUS CORP	COM	78469C103	10,283	356,692	SH	DFND	1	356,692	0	0
SPAR GROUP INC	COM	784933103	164	143,038	SH	DFND	1	143,038	0	0
SPARK ENERGY INC-CLASS A	CL A COM	846511103	2,069	216,249	SH	DFND	1	216,249	0	0
SPARK ENERGY INC-CLASS A	CL A COM	846511103	0	13	SH	DFND	1 2	13	0	0
SPARTACUS ACQUISITION CORP-A	CL A	84677L109	105	10,327	SH	DFND	1	10,327	0	0
SPARTACUS ACQUISITION -CW27	*W EXP 10/31/202	84677L117	20	17,764	SH	DFND	1	17,764	0	0
SPARTANNASH CO	COM	847215100	9,439	542,209	SH	DFND	1	542,209	0	0
SPARTANNASH CO	COM	847215100	0	18	SH	DFND	1 2	18	0	0
SPDR PORTFOLIO S&P 500 ETF	PORTFOLIO S&P500	78464A854	1,527	34,745	PRN	DFND	1	34,745	0	0
SPDR S&P 500 ETF TRUST	TR UNIT	78462F103	21,687	237,801	SH	DFND	1	237,801	0	0
SPECTRUM BRANDS HOLDINGS INC	COM	84790A105	36,587	463,255	SH	DFND	1	463,255	0	0
SPECTRUM PHARMACEUTICALS INC	COM	84763A108	7,456	2,186,700	SH	DFND	1	2,186,700	0	0
SPERO THERAPEUTICS INC	COM	84833T103	6,944	358,148	SH	DFND	1	358,148	0	0
SPIRE INC	COM	84857L101	49,016	765,407	SH	DFND	1	751,659	0	13,748
SPIRIT AEROSYSTEMS HOLD-CL A	COM CL A	848574109	47,560	1,216,696	SH	DFND	1	1,216,065	0	631
SPIRIT AIRLINES INC	COM	848577102	35,816	1,464,871	SH	DFND	1	1,464,871	0	0
SPIRIT OF TEXAS BANCSHARES I	COM	84861D103	3,839	228,524	SH	DFND	1	228,524	0	0
SPIRIT REALTY CAPITAL INC	COM NEW	84860W300	65,402	1,628,145	SH	DFND	1	1,576,352	0	51,793
SPLUNK INC	COM	848637104	304,636	1,795,520	SH	DFND	1	1,790,207	0	5,313
SPOK HOLDINGS INC	COM	84863T106	3,256	292,614	SH	DFND	1	292,614	0	0
SPOK HOLDINGS INC	COM	84863T106	0	44	SH	DFND	1 2	44	0	0
SPORTSMAN'S WAREHOUSE HOLDIN	COM	84920Y106	12,191	694,640	SH	DFND	1	694,640	0	0
SPOTIFY TECHNOLOGY SA	SHS	L8681T102	119,195	378,806	SH	DFND	1	378,636	0	170
SPOTIFY TECHNOLOGY SA	SHS	L8681T102	2	8	SH	DFND	1 2	8	0	0
SPRINGWORKS THERAPEUTICS INC	COM	85205L107	29,429	405,811	SH	DFND	1	405,811	0	0
SPROTT INC	COM NEW	852066208	201	6,901	SH	DFND	1	6,901	0	0
SPROTT INC	COM NEW	852066208	0	34	SH	DFND	1 2	34	0	0
SPROUT SOCIAL INC - CLASS A	COM CL A	85209W109	20,134	443,397	SH	DFND	1	443,397	0	0
SPROUT SOCIAL INC - CLASS A	COM CL A	85209W109	0	4	SH	DFND	1 2	4	0	0
SPROUTS FARMERS MARKET INC	COM	85208M102	28,990	1,442,322	SH	DFND	1	1,417,089	0	25,233
SPROUTS FARMERS MARKET INC	COM	85208M102	0	26	SH	DFND	1 2	26	0	0
SPRUCE BIOSCIENCES INC	COM	85209E109	2,856	117,518	SH	DFND	1	117,518	0	0
SPS COMMERCE INC	COM	78463M107	65,216	600,577	SH	DFND	1	600,577	0	0
SPX CORP	COM	784635104	35,544	651,713	SH	DFND	1	651,713	0	0
SPX FLOW INC	COM	78469X107	36,747	634,015	SH	DFND	1	634,015	0	0
SQUARE INC - A	CL A	852234103	725,134	3,337,273	SH	DFND	1	3,336,657	0	616
SQUARE INC - A	CL A	852234103	0	3	SH	DFND	1 2	3	0	0
SQZ BIOTECHNOLOGIES CO	COM	78472W104	2,164	74,684	SH	DFND	1	74,684	0	0
SRAX INC	CL A	78472M106	255	82,267	SH	DFND	1	82,267	0	0
SS&C TECHNOLOGIES HOLDINGS	COM	78467J100	186,244	2,563,576	SH	DFND	1	2,562,604	0	972

SS&C TECHNOLOGIES HOLDINGS	COM	78467J100	2	33	SH	DFND	1 2	33	0	0
SSR MINING INC	COM	784730103	10,599	530,740	SH	DFND	1	530,740	0	0
ST JOE CO/THE	COM	790148100	24,399	574,776	SH	DFND	1	574,776	0	0
STAAR SURGICAL CO	COM PAR \$0.01	852312305	56,421	712,211	SH	DFND	1	712,050	0	161
STAAR SURGICAL CO	COM PAR \$0.01	852312305	0	12	SH	DFND	1 2	12	0	0
STAFFING 360 SOLUTIONS INC	COM	852387307	21	32,301	SH	DFND	1	32,301	0	0
STAG INDUSTRIAL INC	COM	85254J102	83,780	2,674,993	SH	DFND	1	2,674,993	0	0
STAMPS.COM INC	COM NEW	852857200	54,755	279,052	SH	DFND	1	279,024	0	28
STANDARD AVB FINANCIAL CORP	COM	85303B100	1,483	45,514	SH	DFND	1	45,514	0	0
STANDARD MOTOR PRODS	COM	853666105	12,442	307,521	SH	DFND	1	307,521	0	0
STANDARD MOTOR PRODS	COM	853666105	0	20	SH	DFND	1 2	20	0	0
STANDEX INTERNATIONAL CORP	COM	854231107	14,084	181,683	SH	DFND	1	181,683	0	0
STANLEY BLACK & DECKER INC	COM	854502101	465,404	2,613,125	SH	DFND	1	2,606,584	0	6,541
STANLEY BLACK & DECKER INC	COM	854502101	0	1	SH	DFND	1 2	1	0	0
STANTEC INC	COM	85472N109	1,201	37,001	SH	DFND	1	37,001	0	0
STAR 3.125 09/15/22	NOTE 3.125% 9/1	45031UCB5	1,169	1,000,000	PRN	DFND	1	1,000,000	0	0
STAR BULK CARRIERS CORP	SHS PAR	Y8162K204	321	36,448	SH	DFND	1	36,448	0	0
STARBUCKS CORP	COM	855244109	1,997,624	18,720,776	SH	DFND	1	18,635,925	0	84,851
STARRETT (L.S.) CO -CL A	CL A	855668109	107	25,372	SH	DFND	1	25,372	0	0
STARTEK INC	COM	85569C107	1,475	196,251	SH	DFND	1	196,251	0	0
STARWOOD PROPERTY TRUST INC	COM	85571B105	76,657	3,960,903	SH	DFND	1	3,960,903	0	0
STATE AUTO FINANCIAL CORP	COM	855707105	4,929	277,869	SH	DFND	1	277,869	0	0
STATE STREET CORP	COM	857477103	451,833	6,221,960	SH	DFND	1	6,207,085	0	14,875
STATE STREET CORP	COM	857477103	4	58	SH	DFND	1 2	58	0	0
STEALTHGAS INC	SHS	Y81669106	126	53,979	SH	DFND	1	53,979	0	0
STEEL CONNECT INC	COM	858098106	149	190,209	SH	DFND	1	190,209	0	0
STEEL DYNAMICS INC	COM	858119100	103,221	2,798,997	SH	DFND	1	2,755,878	0	43,119
STEELCASE INC-CL A	CL A	858155203	17,266	1,274,259	SH	DFND	1	1,274,259	0	0
STEPAN CO	COM	858586100	42,783	358,559	SH	DFND	1	358,559	0	0
STEPAN CO	COM	858586100	1	9	SH	DFND	1 2	9	0	0
STEPSTONE GROUP INC-CLASS A	COM CL A	85914M107	12,709	319,338	SH	DFND	1	319,338	0	0
STEREOTAXIS INC	COM NEW	85916J409	3,836	753,700	SH	DFND	1	753,700	0	0
STERICYCLE INC	COM	858912108	78,126	1,126,881	SH	DFND	1	1,107,618	0	19,263
STERIS PLC	SHS USD	G8473T100	268,501	1,420,181	SH	DFND	1	1,416,862	0	3,319
STERIS PLC	SHS USD	G8473T100	0	1	SH	DFND	1 2	1	0	0
STERLING BANCORP INC/MI	COM	85917W102	1,202	264,764	SH	DFND	1	264,764	0	0
STERLING BANCORP/DE	COM	85917A100	40,714	2,264,442	SH	DFND	1	2,222,987	0	41,455
STERLING CONSTRUCTION CO	COM	859241101	8,101	435,336	SH	DFND	1	434,530	0	806
STEVEN MADDEN LTD	COM	556269108	44,835	1,269,413	SH	DFND	1	1,269,413	0	0
STEWART INFORMATION SERVICES	COM	860372101	18,805	388,870	SH	DFND	1	388,870	0	0
STIFEL FINANCIAL CORP	COM	860630102	90,893	1,801,300	SH	DFND	1	1,779,463	0	21,837
STIFEL FINANCIAL CORP	COM	860630102	0	1	SH	DFND	1 2	1	0	0
STITCH FIX INC-CLASS A	COM CL A	860897107	52,895	900,805	SH	DFND	1	900,805	0	0
STITCH FIX INC-CLASS A	COM CL A	860897107	0	3	SH	DFND	1 2	3	0	0
STMICROELECTRONICS NV-NY SHS	NY REGISTRY	861012102	735	19,809	SH	DFND	1	18,648	0	1,161
STOCK YARDS BANCORP INC	COM	861025104	13,699	338,425	SH	DFND	1	338,425	0	0
STOKE THERAPEUTICS INC	COM	86150R107	16,793	271,165	SH	DFND	1	271,165	0	0
STONECO LTD-A	COM CL A	G85158106	76,127	907,140	SH	DFND	1	906,927	0	213
STONEMOR INC	COM	86184W106	2,131	810,513	SH	DFND	1	810,513	0	0
STONERIDGE INC	COM	86183P102	11,622	384,472	SH	DFND	1	384,472	0	0
STONEX GROUP INC	COM	861896108	17,131	295,882	SH	DFND	1	295,882	0	0
STONEX GROUP INC	COM	861896108	1	21	SH	DFND	1 2	21	0	0
STORE CAPITAL CORP	COM	862121100	118,588	3,489,947	SH	DFND	1	3,378,759	0	111,188
STRATA SKIN SCIENCES INC	COM NEW	86272A206	60	40,596	SH	DFND	1	40,596	0	0
STRATASYS LTD	SHS	M85548101	709	34,249	SH	DFND	1	34,249	0	0
STRATEGIC EDUCATION INC	COM	86272C103	36,359	381,409	SH	DFND	1	376,170	0	5,239
STRATEGIC EDUCATION INC	COM	86272C103	2	26	SH	DFND	1 2	26	0	0

STRATTEC SECURITY CORP	COM	863111100	1,260	25,538	SH	DFND	1	25,538	0	0
STRATTEC SECURITY CORP	COM	863111100	1	32	SH	DFND	1 2	32	0	0
STRATUS PROPERTIES INC	COM NEW	863167201	1,951	76,515	SH	DFND	1	76,515	0	0
STREAMLINE HEALTH SOLUTIONS	COM	86323X106	165	106,172	SH	DFND	1	106,172	0	0
STRIDE INC	COM	86333M108	12,648	595,800	SH	DFND	1	595,474	0	326
STRIDE INC	COM	86333M108	0	28	SH	DFND	1 2	28	0	0
STRONGBRIDGE BIOPHARMA PLC	SHS USD	G85347105	1,405	578,301	SH	DFND	1	578,301	0	0
STRONGBRIDGE BIOPHARMA PLC	SHS USD	G85347105	0	123	SH	DFND	1 2	123	0	0
STRYKER CORP	COM	863667101	1,201,184	4,915,615	SH	DFND	1	4,902,509	0	13,106
STURM RUGER & CO INC	COM	864159108	16,325	250,898	SH	DFND	1	250,898	0	0
STWD 4.375 04/01/23	NOTE 4.375% 4/0	85571BAH8	598	605,000	PRN	DFND	1	605,000	0	0
SUMITOMO MITSUI-SPONS ADR	SPONSORED ADR	86562M209	570	92,511	SH	DFND	1	80,801	0	11,710
SUMMIT FINANCIAL GROUP INC	COM	86606G101	3,197	144,818	SH	DFND	1	144,818	0	0
SUMMIT HOTEL PROPERTIES INC	COM	866082100	17,252	1,914,785	SH	DFND	1	1,888,714	0	26,071
SUMMIT MATERIALS INC -CL A	CL A	86614U100	33,727	1,679,668	SH	DFND	1	1,679,484	0	184
SUMMIT THERAPEUTICS INC	COM	86627T108	91	19,411	SH	DFND	1	19,411	0	0
SUMMIT WIRELESS TECHNOLOGIES	COM NEW	86633R203	307	86,862	SH	DFND	1	86,862	0	0
SUMO LOGIC INC	COM	86646P103	8,720	305,122	SH	DFND	1	305,122	0	0
SUN COMMUNITIES INC	COM	866674104	214,927	1,415,956	SH	DFND	1	1,388,979	0	26,977
SUN LIFE FINANCIAL INC	COM	866796105	49,206	1,106,058	SH	DFND	1	1,105,391	0	667
SUN LIFE FINANCIAL INC	COM	866796105	0	3	SH	DFND	1 2	3	0	0
SUNCOKE ENERGY INC	COM	86722A103	5,323	1,223,872	SH	DFND	1	1,221,284	0	2,588
SUNCOKE ENERGY INC	COM	86722A103	0	43	SH	DFND	1 2	43	0	0
SUNCOR ENERGY INC	COM	867224107	48,239	2,870,865	SH	DFND	1	2,870,865	0	0
SUNESIS PHARMACEUTICALS INC	COM NEW	867328874	166	83,552	SH	DFND	1	83,552	0	0
SUNLINK HEALTH SYSTEMS INC	COM	86737U102	12	10,027	SH	DFND	1	10,027	0	0
SUNNOVA ENERGY INTERNATIONAL	COM	86745K104	39,539	876,120	SH	DFND	1	875,985	0	135
SUNOPTA INC	COM	8676EP108	830	71,215	SH	DFND	1	71,215	0	0
SUNPOWER CORP	COM	867652406	32,925	1,284,134	SH	DFND	1	1,284,134	0	0
SUNRUN INC	COM	86771W105	171,768	2,477,531	SH	DFND	1	2,443,871	0	33,660
SUNSTONE HOTEL INVESTORS INC	COM	867892101	47,866	4,224,735	SH	DFND	1	4,170,532	0	54,203
SUNWORKS INC	COM NEW	86803X204	629	122,889	SH	DFND	1	122,889	0	0
SUPER LEAGUE GAMING INC	COM	86804F202	228	80,857	SH	DFND	1	80,857	0	0
SUPER MICRO COMPUTER INC	COM	86800U104	21,561	681,027	SH	DFND	1	681,027	0	0
SUPERIOR DRILLING PRODUCTS I	COM	868153107	52	87,066	SH	DFND	1	87,066	0	0
SUPERIOR GROUP OF COS INC	COM	868358102	3,457	148,767	SH	DFND	1	148,767	0	0
SUPERIOR INDUSTRIES INTL	COM	868168105	791	193,565	SH	DFND	1	193,565	0	0
SUPERIOR INDUSTRIES INTL	COM	868168105	0	166	SH	DFND	1 2	166	0	0
SUPERNUS PHARMACEUTICALS INC	COM	868459108	20,013	795,431	SH	DFND	1	795,431	0	0
SUPPORT.COM INC	COM NEW	86858W200	243	110,790	SH	DFND	1	110,790	0	0
SURFACE ONCOLOGY INC	COM	86877M209	1,439	155,795	SH	DFND	1	155,795	0	0
SURFACE ONCOLOGY INC	COM	86877M209	0	64	SH	DFND	1 2	64	0	0
SURGALIGN HOLDINGS INC	COM	86882C105	2,206	1,007,375	SH	DFND	1	1,007,375	0	0
SURGERY PARTNERS INC	COM	86881A100	10,293	354,835	SH	DFND	1	354,835	0	0
SURMODICS INC	COM	868873100	11,466	263,480	SH	DFND	1	263,480	0	0
SURMODICS INC	COM	868873100	4	96	SH	DFND	1 2	96	0	0
SUTRO BIOPHARMA INC	COM	869367102	9,085	418,500	SH	DFND	1	418,500	0	0
SUTRO BIOPHARMA INC	COM	869367102	0	19	SH	DFND	1 2	19	0	0
SUZANO SA - SPON ADR	SPON ADS	86959K105	147	13,227	SH	DFND	1	11,356	0	1,871
SVB FINANCIAL GROUP	COM	78486Q101	347,641	897,397	SH	DFND	1	895,239	0	2,158
SVB FINANCIAL GROUP	COM	78486Q101	1	4	SH	DFND	1 2	4	0	0
SVMK INC	COM	78489X103	48,080	1,881,801	SH	DFND	1	1,881,801	0	0
SWITCH INC - A	CL A	87105L104	16,106	983,901	SH	DFND	1	983,901	0	0
SWK HOLDINGS CORP	COM NEW	78501P203	543	37,804	SH	DFND	1	37,804	0	0
SYKES ENTERPRISES INC	COM	871237103	26,188	695,198	SH	DFND	1	695,198	0	0
SYKES ENTERPRISES INC	COM	871237103	1	34	SH	DFND	1 2	34	0	0
SYNACOR INC	COM	871561106	246	180,932	SH	DFND	1	180,932	0	0

SYNALLOY CORP	COM	871565107	476	61,098	SH	DFND	1	61,098	0	0
SYNAPTICS INC	COM	87157D109	64,433	668,399	SH	DFND	1	661,081	0	7,318
SYNAPTICS INC	COM	87157D109	3	34	SH	DFND	1 2	34	0	0
SYNCHRONOSS TECHNOLOGIES INC	COM	87157B103	2,798	595,486	SH	DFND	1	595,486	0	0
SYNCHRONY FINANCIAL	COM	87165B103	350,439	10,117,736	SH	DFND	1	10,096,655	0	21,081
SYNCHRONY FINANCIAL	COM	87165B103	5	156	SH	DFND	1 2	156	0	0
SYNDAX PHARMACEUTICALS INC	COM	87164F105	10,301	463,176	SH	DFND	1	463,176	0	0
SYNEOS HEALTH INC	CL A	87166B102	64,699	949,655	SH	DFND	1	933,504	0	16,151
SYNLOGIC INC	COM	87166L100	382	177,108	SH	DFND	1	177,108	0	0
SYNNEX CORP	COM	87162W100	43,409	532,995	SH	DFND	1	524,252	0	8,743
SYNNEX CORP	COM	87162W100	1	20	SH	DFND	1 2	20	0	0
SYNOPSYS INC	COM	871607107	702,720	2,717,059	SH	DFND	1	2,706,317	0	10,742
SYNOPSYS INC	COM	871607107	1	6	SH	DFND	1 2	6	0	0
SYNOVUS FINANCIAL CORP	COM NEW	87161C501	57,734	1,783,589	SH	DFND	1	1,752,252	0	31,337
SYNTHETIC BIOLOGICS INC	COM NEW	87164U201	6	17,633	SH	DFND	1	17,633	0	0
SYPRIS SOLUTIONS INC	COM	871655106	77	50,846	SH	DFND	1	50,846	0	0
SYROS PHARMACEUTICALS INC	COM	87184Q107	6,402	590,102	SH	DFND	1	590,102	0	0
SYSCO CORP	COM	871829107	525,159	7,092,867	SH	DFND	1	7,072,498	0	20,369
SYSTEMAX INC	COM	871851101	9,263	258,104	SH	DFND	1	258,104	0	0
SYSTEMAX INC	COM	871851101	2	63	SH	DFND	1 2	63	0	0
T ROWE PRICE GROUP INC	COM	74144T108	648,928	4,295,572	SH	DFND	1	4,286,539	0	9,033
T ROWE PRICE GROUP INC	COM	74144T108	2	18	SH	DFND	1 2	18	0	0
T2 BIOSYSTEMS INC	COM	89853L104	1,189	959,108	SH	DFND	1	959,108	0	0
TABULA RASA HEALTHCARE INC	COM	873379101	13,737	320,665	SH	DFND	1	320,665	0	0
TACTILE SYSTEMS TECHNOLOGY I	COM	87357P100	12,801	284,847	SH	DFND	1	284,847	0	0
TAIWAN SEMICONDUCTOR-SP ADR	SPONSORED ADS	874039100	13,749	125,554	SH	DFND	1	121,456	0	4,098
TAKEDA PHARMACEUTIC-SP ADR	SPONSORED ADS	874060205	631	34,703	SH	DFND	1	31,936	0	2,767
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	403,850	1,948,337	SH	DFND	1	1,943,632	0	4,705
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	0	2	SH	DFND	1 2	2	0	0
TAL EDUCATION GROUP- ADR	SPONSORED ADS	874080104	94,939	1,337,458	SH	DFND	1	1,336,848	0	610
TALEND SA - ADR	ADS	874224207	926	24,154	SH	DFND	1	24,154	0	0
TALOS ENERGY INC	COM	87484T108	2,173	263,815	SH	DFND	1	263,815	0	0
TANDEM DIABETES CARE INC	COM NEW	875372203	71,393	746,171	SH	DFND	1	746,106	0	65
TANDEM DIABETES CARE INC	COM NEW	875372203	0	2	SH	DFND	1 2	2	0	0
TANGER FACTORY OUTLET CENTER	COM	875465106	16,805	1,687,310	SH	DFND	1	1,687,310	0	0
TAPESTRY INC	COM	876030107	151,176	4,871,762	SH	DFND	1	4,861,049	0	10,713
TAPESTRY INC	COM	876030107	0	29	SH	DFND	1 2	29	0	0
TARENA INTERNATIONAL INC-ADR	SPONSORED ADS	876108101	75	24,820	SH	DFND	1	24,820	0	0
TARGA RESOURCES CORP	COM	87612G101	79,575	3,016,502	SH	DFND	1	3,004,059	0	12,443
TARGA RESOURCES CORP	COM	87612G101	0	8	SH	DFND	1 2	8	0	0
TARGET CORP	COM	87612E106	1,331,581	7,563,348	SH	DFND	1	7,543,287	0	20,061
TARGET CORP	COM	87612E106	1	10	SH	DFND	1 2	10	0	0
TARGET HOSPITALITY CORP	COM	87615L107	845	535,224	SH	DFND	1	535,224	0	0
TARSUS PHARMACEUTICALS INC	COM	87650L103	4,561	110,375	SH	DFND	1	110,375	0	0
TATA MOTORS LTD-SPON ADR	SPONSORED ADR	876568502	1,202	95,435	SH	DFND	1	88,978	0	6,457
TATTOOED CHEF INC	COM CL A	87663X102	5,731	250,410	SH	DFND	1	250,410	0	0
TAYLOR MORRISON HOME CORP	COM	87724P106	57,529	2,242,852	SH	DFND	1	2,215,136	0	27,716
TAYLOR MORRISON HOME CORP	COM	87724P106	1	48	SH	DFND	1 2	48	0	0
TAYSHA GENE THERAPIES INC	COM SHS	877619106	4,347	163,814	SH	DFND	1	163,814	0	0
TC ENERGY CORP	COM	87807B107	73,589	1,807,764	SH	DFND	1	1,755,575	0	52,189
TC ENERGY CORP	COM	87807B107	2	70	SH	DFND	1 2	70	0	0
TCF FINANCIAL CORP	COM	872307103	69,698	1,882,730	SH	DFND	1	1,850,401	0	32,329
TCF FINANCIAL CORP	COM	872307103	12	350	SH	DFND	1 2	350	0	0
TCR2 THERAPEUTICS INC	COM	87808K106	11,580	374,398	SH	DFND	1	374,398	0	0
TD HOLDINGS INC	COM	87250W103	61	38,567	SH	DFND	1	38,567	0	0
TE CONNECTIVITY LTD	REG SHS	H84989104	535,062	4,432,203	SH	DFND	1	4,419,342	0	12,861
TEAM INC	COM	878155100	5,015	460,112	SH	DFND	1	459,687	0	425

TECHNIPFMC PLC	COM	G87110105	64,553	6,878,867	SH	DFND	1	6,862,613	0	16,254
TECHNIPFMC PLC	COM	G87110105	1	133	SH	DFND	1 2	133	0	0
TECHTARGET	COM	87874R100	24,811	419,747	SH	DFND	1	419,747	0	0
TECHTARGET	COM	87874R100	0	3	SH	DFND	1 2	3	0	0
TECK RESOURCES LTD-CLS B	CL B	878742204	16,200	889,536	SH	DFND	1	889,536	0	0
TECNOGLASS INC	SHS	G87264100	1,110	160,731	SH	DFND	1	160,731	0	0
TEEKAY CORP	COM	Y8564W103	76	35,638	SH	DFND	1	35,638	0	0
TEEKAY TANKERS LTD-CLASS A	CL A	Y8565N300	120	10,965	SH	DFND	1	10,965	0	0
TEGNA INC	COM	87901J105	46,337	3,321,669	SH	DFND	1	3,274,270	0	47,399
TEJON RANCH CO	COM	879080109	5,253	363,582	SH	DFND	1	363,582	0	0
TELA BIO INC	COM	872381108	1,442	95,933	SH	DFND	1	95,933	0	0
TELADOC HEALTH INC	COM	87918A105	256,165	1,282,734	SH	DFND	1	1,282,628	0	106
TELECOM ARGENTINA SA-SP ADR	SPON ADR REP B	879273209	1,498	230,762	SH	DFND	1	230,762	0	0
TELEDYNE TECHNOLOGIES INC	COM	879360105	236,895	605,926	SH	DFND	1	604,328	0	1,598
TELEDYNE TECHNOLOGIES INC	COM	879360105	3	8	SH	DFND	1 2	8	0	0
TELEFLEX INC	COM	879369106	307,113	748,142	SH	DFND	1	746,315	0	1,827
TELEFONICA SA-SPON ADR	SPONSORED ADR	879382208	141	35,042	SH	DFND	1	32,901	0	2,141
TELENAV INC	COM	879455103	2,833	602,845	SH	DFND	1	602,845	0	0
TELEPHONE AND DATA SYSTEMS	COM NEW	879433829	20,555	1,106,894	SH	DFND	1	1,085,773	0	21,121
TELEPHONE AND DATA SYSTEMS	COM NEW	879433829	2	150	SH	DFND	1 2	150	0	0
TELIGENT INC	COM NEW	87960W203	25	33,524	SH	DFND	1	33,524	0	0
TELLURIAN INC	COM	87968A104	3,661	2,860,815	SH	DFND	1	2,860,815	0	0
TELOS CORPORATION	COM	87969B101	1,445	43,837	SH	DFND	1	43,837	0	0
TELUS CORP	COM	87971M103	17,802	900,812	SH	DFND	1	897,776	0	3,036
TEMPUR SEALY INTERNATIONAL I	COM	88023U101	60,638	2,245,868	SH	DFND	1	2,205,183	0	40,685
TEMPUR SEALY INTERNATIONAL I	COM	88023U101	1	66	SH	DFND	1 2	66	0	0
TENABLE HOLDINGS INC	COM	88025T102	58,613	1,121,583	SH	DFND	1	1,121,583	0	0
TENABLE HOLDINGS INC	COM	88025T102	1	22	SH	DFND	1 2	22	0	0
TENARIS SA-ADR	SPONSORED ADS	88031M109	494	30,972	SH	DFND	1	30,972	0	0
TENAX THERAPEUTICS INC	COM NEW	88032L209	61	32,999	SH	DFND	1	32,999	0	0
TENCENT MUSIC ENTERTAINM-ADR	SPON ADS	88034P109	19,109	1,002,786	SH	DFND	1	999,392	0	3,394
TENET HEALTHCARE CORP	COM NEW	88033G407	67,174	1,682,305	SH	DFND	1	1,659,933	0	22,372
TENGASCO INC	COM PAR	88033R502	61	49,276	SH	DFND	1	49,276	0	0
TENNANT CO	COM	880345103	19,021	271,083	SH	DFND	1	271,083	0	0
TENNANT CO	COM	880345103	1	26	SH	DFND	1 2	26	0	0
TENNECO INC-CLASS A	CL A VTG COM STK	880349105	8,905	840,114	SH	DFND	1	839,562	0	552
TENNECO INC-CLASS A	CL A VTG COM STK	880349105	2	270	SH	DFND	1 2	270	0	0
TERADATA CORP	COM	88076W103	29,407	1,308,738	SH	DFND	1	1,285,953	0	22,785
TERADYNE INC	COM	880770102	367,431	3,071,589	SH	DFND	1	3,065,166	0	6,423
TERADYNE INC	COM	880770102	1	9	SH	DFND	1 2	9	0	0
TEREX CORP	COM	880779103	36,388	1,042,943	SH	DFND	1	1,028,263	0	14,680
TERMINIX GLOBAL HOLDINGS INC	COM	88087E100	77,064	1,510,774	SH	DFND	1	1,510,392	0	382
TERRENO REALTY CORP	COM	88146M101	72,338	1,236,346	SH	DFND	1	1,236,224	0	122
TERRITORIAL BANCORP INC	COM	88145X108	2,371	98,679	SH	DFND	1	98,679	0	0
TESLA INC	COM	88160R101	8,140,667	11,567,235	SH	DFND	1	11,512,254	0	54,981
TESSCO TECHNOLOGIES INC	COM	872386107	361	57,872	SH	DFND	1	57,872	0	0
TETRA TECH INC	COM	88162G103	98,923	854,408	SH	DFND	1	843,007	0	11,401
TETRA TECHNOLOGIES INC	COM	88162F105	775	900,529	SH	DFND	1	900,529	0	0
TEVA 0.25 02/01/26 C	DBC V 0.250% 2/0	88163VAE9	402	400,000	PRN	DFND	1	400,000	0	0
TEVA PHARMACEUTICAL-SP ADR	SPONSORED ADS	881624209	47,225	4,909,568	SH	DFND	1	4,908,623	0	945
TEVA PHARMACEUTICAL-SP ADR	SPONSORED ADS	881624209	5	537	SH	DFND	1 2	537	0	0
TEXAS CAPITAL BANCSHARES INC	COM	88224Q107	47,523	798,718	SH	DFND	1	787,730	0	10,988
TEXAS INSTRUMENTS INC	COM	882508104	2,540,466	15,513,171	SH	DFND	1	15,446,911	0	66,260
TEXAS INSTRUMENTS INC	COM	882508104	2	14	SH	DFND	1 2	14	0	0
TEXAS ROADHOUSE INC	COM	882681109	80,921	1,035,333	SH	DFND	1	1,021,486	0	13,847
TEXTAINER GROUP HOLDINGS LTD	SHS	G8766E109	7,016	365,802	SH	DFND	1	365,199	0	603
TEXTAINER GROUP HOLDINGS LTD	SHS	G8766E109	0	18	SH	DFND	1 2	18	0	0

TEXTRON INC	COM	883203101	199,595	4,139,374	SH	DFND	1	4,130,572	0	8,802
TFF PHARMACEUTICALS INC	COM	87241J104	1,368	95,585	SH	DFND	1	95,585	0	0
TFI INTERNATIONAL INC	COM	87241L109	1,464	27,764	SH	DFND	1	27,764	0	0
TFI INTERNATIONAL INC	COM	87241L109	0	9	SH	DFND	1 2	9	0	0
TFS FINANCIAL CORP	COM	87240R107	13,605	771,733	SH	DFND	1	771,733	0	0
TG THERAPEUTICS INC	COM	88322Q108	92,511	1,778,387	SH	DFND	1	1,778,387	0	0
THE BANK OF PRINCETON	COM	064520109	1,728	73,844	SH	DFND	1	73,844	0	0
THERAPEUTICSMD INC	COM	88338N107	4,602	3,803,940	SH	DFND	1	3,803,940	0	0
THERATECHNOLOGIES INC	COM	88338H100	111	44,667	SH	DFND	1	44,667	0	0
THERAVANCE BIOPHARMA INC	COM	G8807B106	13,407	754,485	SH	DFND	1	754,485	0	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	2,695,294	5,803,019	SH	DFND	1	5,787,010	0	16,009
THERMO FISHER SCIENTIFIC INC	COM	883556102	2	6	SH	DFND	1 2	6	0	0
THERMOGENESIS HOLDINGS INC	COM	88362L100	46	22,412	SH	DFND	1	22,412	0	0
THERMON GROUP HOLDINGS INC	COM	88362T103	7,505	480,199	SH	DFND	1	480,199	0	0
THIRD POINT REINSURANCE LTD	COM	G8827U100	11,613	1,219,856	SH	DFND	1	1,218,840	0	1,016
THOMSON REUTERS CORP	COM NEW	884903709	28,256	346,897	SH	DFND	1	346,897	0	0
THOMSON REUTERS CORP	COM NEW	884903709	1	14	SH	DFND	1 2	14	0	0
THOR INDUSTRIES INC	COM	885160101	59,249	637,158	SH	DFND	1	625,420	0	11,738
THOR INDUSTRIES INC	COM	885160101	0	1	SH	DFND	1 2	1	0	0
TIDEWATER INC	COM	88642R109	5,193	601,092	SH	DFND	1	601,092	0	0
TILLY'S INC-CLASS A SHRS	CL A	886885102	2,814	344,919	SH	DFND	1	344,919	0	0
TILRAY INC-CLASS 2 COMMON	COM CL 2	88688T100	617	74,746	SH	DFND	1	74,746	0	0
TIMBERLAND BANCORP INC	COM	887098101	2,617	107,900	SH	DFND	1	107,900	0	0
TIMKEN CO	COM	887389104	68,708	888,167	SH	DFND	1	873,789	0	14,378
TIMKENSTEEL CORP	COM	887399103	2,915	624,270	SH	DFND	1	622,106	0	2,164
TIPTREE INC	COM	88822Q103	1,876	373,815	SH	DFND	1	373,815	0	0
TITAN INTERNATIONAL INC	COM	88830M102	1,979	407,266	SH	DFND	1	407,266	0	0
TITAN INTERNATIONAL INC	COM	88830M102	0	5	SH	DFND	1 2	5	0	0
TITAN MACHINERY INC	COM	88830R101	6,155	314,847	SH	DFND	1	314,263	0	584
TITAN MACHINERY INC	COM	88830R101	0	40	SH	DFND	1 2	40	0	0
TITAN MEDICAL INC	COM NEW	88830X819	46	27,216	SH	DFND	1	27,216	0	0
TITAN PHARMACEUTICALS INC	COM NEW	888314606	116	35,514	SH	DFND	1	35,514	0	0
TIVITY HEALTH INC	COM	88870R102	12,230	624,311	SH	DFND	1	624,299	0	12
TJX COMPANIES INC	COM	872540109	1,223,208	17,961,335	SH	DFND	1	17,912,945	0	48,390
T-MOBILE US INC	COM	872590104	1,329,984	9,886,511	SH	DFND	1	9,823,632	0	62,879
TOLL BROTHERS INC	COM	889478103	60,893	1,400,822	SH	DFND	1	1,376,477	0	24,345
TOLL BROTHERS INC	COM	889478103	0	18	SH	DFND	1 2	18	0	0
TOMPKINS FINANCIAL CORP	COM	890110109	14,296	202,498	SH	DFND	1	202,498	0	0
TONIX PHARMACEUTICALS HOLDIN	COM	890260706	624	924,830	SH	DFND	1	924,830	0	0
TOOTSIE ROLL INDS	COM	890516107	7,364	247,966	SH	DFND	1	244,298	0	3,668
TOP SHIPS INC	COM	Y8897Y180	94	78,208	SH	DFND	1	78,208	0	0
TOPBUILD CORP	COM	89055F103	91,116	494,983	SH	DFND	1	487,894	0	7,089
TORCHLIGHT ENERGY RESOURCES	COM	89102U103	280	400,933	SH	DFND	1	400,933	0	0
TORM PLC	SHS CL A	G89479102	297	42,268	SH	DFND	1	42,268	0	0
TORO CO	COM	891092108	127,412	1,343,195	SH	DFND	1	1,320,557	0	22,638
TORONTO-DOMINION BANK	COM NEW	891160509	191,708	3,394,116	SH	DFND	1	3,393,161	0	955
TORONTO-DOMINION BANK	COM NEW	891160509	0	1	SH	DFND	1 2	1	0	0
TOTAL SE-SPON ADR	SPONSORED ADS	89151E109	1,967	46,955	SH	DFND	1	46,955	0	0
TOUGHBUILT INDUSTRIES INC	COM NEW	89157G504	61	77,817	SH	DFND	1	77,817	0	0
TOWER SEMICONDUCTOR LTD	SHS NEW	M87915274	2,199	85,205	SH	DFND	1	85,205	0	0
TOWNE BANK	COM	89214P109	24,076	1,025,390	SH	DFND	1	1,025,390	0	0
TOWNE BANK	COM	89214P109	0	8	SH	DFND	1 2	8	0	0
TOWNSQUARE MEDIA INC - CL A	CL A	892231101	318	47,782	SH	DFND	1	47,782	0	0
TOYOTA MOTOR CORP -SPON ADR	SP ADR REP2COM	892331307	3,374	21,834	SH	DFND	1	20,629	0	1,205
TPG RE FINANCE TRUST INC	COM	87266M107	9,107	857,595	SH	DFND	1	857,595	0	0
TPI COMPOSITES INC	COM	87266J104	25,605	485,144	SH	DFND	1	485,144	0	0
TRACON PHARMACEUTICALS INC	COM NEW	89237H209	803	68,681	SH	DFND	1	68,681	0	0

TRACTOR SUPPLY COMPANY	COM	892356106	278,682	1,987,251	SH	DFND	1	1,982,658	0	4,593
TRACTOR SUPPLY COMPANY	COM	892356106	0	5	SH	DFND	1 2	5	0	0
TRADE DESK INC/THE -CLASS A	COM CL A	88339J105	381,270	476,603	SH	DFND	1	476,544	0	59
TRADE DESK INC/THE -CLASS A	COM CL A	88339J105	0	1	SH	DFND	1 2	1	0	0
TRADEWEB MARKETS INC-CLASS A	CL A	892672106	62,096	995,679	SH	DFND	1	995,610	0	69
TRADEWEB MARKETS INC-CLASS A	CL A	892672106	0	14	SH	DFND	1 2	14	0	0
TRANE TECHNOLOGIES PLC	SHS	G8994E103	586,722	4,051,629	SH	DFND	1	4,042,219	0	9,410
TRANE TECHNOLOGIES PLC	SHS	G8994E103	0	4	SH	DFND	1 2	4	0	0
TRANSACT TECHNOLOGIES INC	COM	892918103	293	41,282	SH	DFND	1	41,282	0	0
TRANSALTA CORP	COM	89346D107	385	50,757	SH	DFND	1	50,757	0	0
TRANSCAT INC	COM	893529107	4,047	116,724	SH	DFND	1	116,724	0	0
TRANSCONTINENTAL REALTY INV	COM NEW	893617209	722	29,949	SH	DFND	1	29,949	0	0
TRANSDIGM GROUP INC	COM	893641100	538,759	872,816	SH	DFND	1	870,705	0	2,111
TRANSDIGM GROUP INC	COM	893641100	2	4	SH	DFND	1 2	4	0	0
TRANSENTERIX INC	COM	89366M300	227	364,289	SH	DFND	1	363,929	0	360
TRANSGLOBE ENERGY CORP	COM	893662106	80	84,684	SH	DFND	1	84,684	0	0
TRANSLATE BIO INC	COM	89374L104	19,534	1,059,946	SH	DFND	1	1,059,946	0	0
TRANSLATE BIO INC	COM	89374L104	0	3	SH	DFND	1 2	3	0	0
TRANSMEDICS GROUP INC	COM	89377M109	7,284	366,049	SH	DFND	1	366,049	0	0
TRANSOCEAN LTD	REG SHS	H8817H100	19,577	8,474,972	SH	DFND	1	8,474,972	0	0
TRANSOCEAN LTD	REG SHS	H8817H100	2	1,209	SH	DFND	1 2	1,209	0	0
TRANSPORTADOR GAS-ADR SP B	SPONSORED ADS B	893870204	104	20,041	SH	DFND	1	20,041	0	0
TRANSUNION	COM	89400J107	193,870	1,956,733	SH	DFND	1	1,956,507	0	226
TRANSUNION	COM	89400J107	3	31	SH	DFND	1 2	31	0	0
TRAVELCENTERS OF AMERICA INC	COM NEW	89421B109	3,559	109,172	SH	DFND	1	109,172	0	0
TRAVELCENTERS OF AMERICA INC	COM NEW	89421B109	0	6	SH	DFND	1 2	6	0	0
TRAVELERS COS INC/THE	COM	89417E109	547,336	3,908,349	SH	DFND	1	3,897,655	0	10,694
TRAVELERS COS INC/THE	COM	89417E109	0	7	SH	DFND	1 2	7	0	0
TRAVELZOO	COM NEW	89421Q205	415	44,033	SH	DFND	1	44,033	0	0
TRAVELZOO	COM NEW	89421Q205	1	143	SH	DFND	1 2	143	0	0
TRAVERE THERAPEUTICS INC	COM	89422G107	20,655	757,852	SH	DFND	1	757,816	0	36
TRAVERE THERAPEUTICS INC	COM	89422G107	0	9	SH	DFND	1 2	9	0	0
TREAN INSURANCE GROUP INC	COM	89457R101	2,188	167,054	SH	DFND	1	167,054	0	0
TRECORA RESOURCES	COM	894648104	2,128	304,508	SH	DFND	1	304,508	0	0
TREDEGAR CORP	COM	894650100	6,625	396,752	SH	DFND	1	396,752	0	0
TREDEGAR CORP	COM	894650100	0	9	SH	DFND	1 2	9	0	0
TREEHOUSE FOODS INC	COM	89469A104	29,695	698,883	SH	DFND	1	686,629	0	12,254
TREMONT MORTGAGE TRUST	COM	894789106	174	46,173	SH	DFND	1	46,173	0	0
TREVENA INC	COM	89532E109	2,430	1,135,662	SH	DFND	1	1,135,662	0	0
TREVI THERAPEUTICS INC	COM	89532M101	118	49,077	SH	DFND	1	49,077	0	0
TREX COMPANY INC	COM	89531P105	112,589	1,344,828	SH	DFND	1	1,320,282	0	24,546
TRI POINTE HOMES INC	COM	87265H109	34,949	2,026,046	SH	DFND	1	1,999,149	0	26,897
TRI POINTE HOMES INC	COM	87265H109	4	286	SH	DFND	1 2	286	0	0
TRIBUNE PUBLISHING CO	COM	89609W107	4,985	363,922	SH	DFND	1	363,922	0	0
TRICIDA INC	COM	89610F101	3,104	440,289	SH	DFND	1	440,289	0	0
TRICO BANCSHARES	COM	89609S106	15,449	437,907	SH	DFND	1	437,907	0	0
TRILLIUM THERAPEUTICS INC	COM NEW	89620X506	1,073	71,457	SH	DFND	1	71,457	0	0
TRIMAS CORP	COM NEW	89621S209	21,231	670,399	SH	DFND	1	670,399	0	0
TRIMBLE INC	COM	896239100	206,465	3,095,835	SH	DFND	1	3,042,876	0	52,959
TRIMBLE INC	COM	896239100	2	32	SH	DFND	1 2	32	0	0
TRINET GROUP INC	COM	896288107	50,777	629,997	SH	DFND	1	629,997	0	0
TRINET GROUP INC	COM	896288107	2	28	SH	DFND	1 2	28	0	0
TRINITY BIOTECH PLC-SPON ADR	SPON ADR NEW	896438306	52	13,909	SH	DFND	1	13,909	0	0
TRINITY INDUSTRIES INC	COM	896522109	26,378	999,570	SH	DFND	1	981,653	0	17,917
TRINITY PLACE HOLDINGS INC	COM	89656D101	92	74,052	SH	DFND	1	74,052	0	0
TRINSEO SA	SHS	L9340P101	28,647	559,403	SH	DFND	1	558,917	0	486
TRIP.COM GROUP LTD-ADR	ADS	89677Q107	75,956	2,263,986	SH	DFND	1	2,246,639	0	17,347

TRIPADVISOR INC	COM	896945201	36,075	1,253,480	SH	DFND	1	1,233,090	0	20,390
TRIPLE-S MANAGEMENT CORP-B	CL B	896749108	7,412	347,199	SH	DFND	1	347,199	0	0
TRIPLE-S MANAGEMENT CORP-B	CL B	896749108	0	2	SH	DFND	1 2	2	0	0
TRISTATE CAPITAL HLDGS INC	COM	89678F100	6,984	401,392	SH	DFND	1	401,392	0	0
TRITERRAS INC-CLASS A	SHS CL A	G9103H102	501	45,458	SH	DFND	1	45,458	0	0
TRITON INTERNATIONAL LTD/BER	CL A	G9078F107	46,336	955,201	SH	DFND	1	954,869	0	332
TRIUMPH BANCORP INC	COM	89679E300	17,068	351,563	SH	DFND	1	351,428	0	135
TRIUMPH GROUP INC	COM	896818101	9,637	767,284	SH	DFND	1	766,907	0	377
TRIUMPH GROUP INC	COM	896818101	0	35	SH	DFND	1 2	35	0	0
TRIVAGO NV - ADR	SPON ADS A SHS	89686D105	271	112,145	SH	DFND	1	112,145	0	0
TRIVAGO NV - ADR	SPON ADS A SHS	89686D105	0	90	SH	DFND	1 2	90	0	0
TRONOX HOLDINGS PLC- A	SHS	G9087Q102	19,707	1,347,999	SH	DFND	1	1,347,744	0	255
TRUEBLUE INC	COM	89785X101	9,638	515,688	SH	DFND	1	515,477	0	211
TRUECAR INC	COM	89785L107	6,289	1,497,383	SH	DFND	1	1,497,383	0	0
TRUECAR INC	COM	89785L107	0	168	SH	DFND	1 2	168	0	0
TRUIST FINANCIAL CORP	COM	89832Q109	915,573	19,152,523	SH	DFND	1	19,098,234	0	54,289
TRUPANION INC	COM	898202106	65,176	544,451	SH	DFND	1	544,451	0	0
TRUSTCO BANK CORP NY	COM	898349105	10,142	1,520,670	SH	DFND	1	1,520,670	0	0
TRUSTMARK CORP	COM	898402102	27,600	1,010,640	SH	DFND	1	997,196	0	13,444
TRXADE GROUP INC	COM NEW	89846A207	359	67,937	SH	DFND	1	67,937	0	0
TTEC HOLDINGS INC	COM	89854H102	21,889	300,147	SH	DFND	1	300,147	0	0
TTEC HOLDINGS INC	COM	89854H102	1	19	SH	DFND	1 2	19	0	0
TTM TECHNOLOGIES	COM	87305R109	22,280	1,615,133	SH	DFND	1	1,615,133	0	0
TUCOWS INC-CLASS A	COM NEW	898697206	10,950	148,200	SH	DFND	1	148,200	0	0
TUNIU CORP-SPON ADR	SPONSORED ADS A	89977P106	23	13,361	SH	DFND	1	13,361	0	0
TUPPERWARE BRANDS CORP	COM	899896104	23,478	724,872	SH	DFND	1	724,872	0	0
TUPPERWARE BRANDS CORP	COM	899896104	0	10	SH	DFND	1 2	10	0	0
TURKCELL ILETISIM HIZMET-ADR	SPON ADR NEW	900111204	147	27,295	SH	DFND	1	25,674	0	1,621
TURKCELL ILETISIM HIZMET-ADR	SPON ADR NEW	900111204	7	1,332	SH	DFND	1 2	1,332	0	0
TURNING POINT BRANDS INC	COM	90041L105	8,842	198,431	SH	DFND	1	198,431	0	0
TURNING POINT BRANDS INC	COM	90041L105	0	22	SH	DFND	1 2	22	0	0
TURNING POINT THERAPEUTICS I	COM	90041T108	76,422	627,182	SH	DFND	1	627,182	0	0
TURQUOISE HILL RESOURCES LTD	COM	900435207	304	24,160	SH	DFND	1	24,160	0	0
TURTLE BEACH CORP	COM NEW	900450206	4,698	218,019	SH	DFND	1	217,798	0	221
TUTOR PERINI CORP	COM	901109108	7,562	584,011	SH	DFND	1	583,277	0	734
TUTOR PERINI CORP	COM	901109108	0	47	SH	DFND	1 2	47	0	0
TWILIO INC - A	CL A	90138F102	511,624	1,513,363	SH	DFND	1	1,513,155	0	208
TWIN DISC INC	COM	901476101	565	72,017	SH	DFND	1	72,017	0	0
TWIST BIOSCIENCE CORP	COM	90184D100	83,105	588,194	SH	DFND	1	588,194	0	0
TWIST BIOSCIENCE CORP	COM	90184D100	0	4	SH	DFND	1 2	4	0	0
TWITTER INC	COM	90184L102	695,367	12,874,742	SH	DFND	1	12,842,797	0	31,945
TWO HARBORS INVESTMENT CORP	COM NEW	90187B408	25,247	3,963,550	SH	DFND	1	3,959,185	0	4,365
TYLER TECHNOLOGIES INC	COM	902252105	299,789	688,343	SH	DFND	1	686,622	0	1,721
TYME TECHNOLOGIES INC	COM	90238J103	1,086	890,428	SH	DFND	1	890,428	0	0
TYSON FOODS INC-CL A	CL A	902494103	353,587	5,498,900	SH	DFND	1	5,486,560	0	12,340
TYSON FOODS INC-CL A	CL A	902494103	1	29	SH	DFND	1 2	29	0	0
U.S. GLOBAL INVESTORS INC-A	CL A	902952100	377	69,239	SH	DFND	1	69,239	0	0
U.S. PHYSICAL THERAPY INC	COM	90337L108	22,751	189,203	SH	DFND	1	189,203	0	0
UBER TECHNOLOGIES INC	COM	90353T100	564,569	11,084,318	SH	DFND	1	11,082,206	0	2,112
UBIQUITI INC	COM	90353W103	22,076	79,268	SH	DFND	1	79,268	0	0
UBS GROUP AG-REG	SHS	H42097107	3,160	223,701	SH	DFND	1	220,406	0	3,295
UDR INC	COM	902653104	214,182	5,585,476	SH	DFND	1	5,573,864	0	11,612
UFP INDUSTRIES INC	COM	90278Q108	73,720	1,327,101	SH	DFND	1	1,327,101	0	0
UFP INDUSTRIES INC	COM	90278Q108	0	18	SH	DFND	1 2	18	0	0
UFP TECHNOLOGIES INC	COM	902673102	5,120	109,883	SH	DFND	1	109,883	0	0
UGI CORP	COM	902681105	94,115	2,694,927	SH	DFND	1	2,649,827	0	45,100
ULTA BEAUTY INC	COM	90384S303	268,260	936,492	SH	DFND	1	934,266	0	2,226

ULTRA CLEAN HOLDINGS INC	COM	90385V107	19,631	630,218	SH	DFND	1	629,714	0	504
ULTRAGENYX PHARMACEUTICAL IN	COM	90400D108	135,248	977,016	SH	DFND	1	976,942	0	74
ULTRAGENYX PHARMACEUTICAL IN	COM	90400D108	0	3	SH	DFND	1 2	3	0	0
ULTRALIFE CORP	COM	903899102	1,117	172,773	SH	DFND	1	172,773	0	0
ULTRALIFE CORP	COM	903899102	0	4	SH	DFND	1 2	4	0	0
UMB FINANCIAL CORP	COM	902788108	50,244	728,280	SH	DFND	1	719,118	0	9,162
UMH PROPERTIES INC	COM	903002103	10,364	699,820	SH	DFND	1	690,452	0	9,368
UMPQUA HOLDINGS CORP	COM	904214103	48,993	3,236,061	SH	DFND	1	3,188,643	0	47,418
UNDER ARMOUR INC-CLASS A	CL A	904311107	56,902	3,319,217	SH	DFND	1	3,312,076	0	7,141
UNDER ARMOUR INC-CLASS C	CL C	904311206	47,917	3,225,426	SH	DFND	1	3,216,815	0	8,611
UNIFI INC	COM NEW	904677200	3,691	208,063	SH	DFND	1	208,063	0	0
UNIFIRST CORP/MA	COM	904708104	61,972	292,750	SH	DFND	1	292,750	0	0
UNILEVER PLC-SPONSORED ADR	SPON ADR NEW	904767704	3,724	61,706	SH	DFND	1	57,400	0	4,306
UNILEVER PLC-SPONSORED ADR	SPON ADR NEW	904767704	0	7	SH	DFND	1 2	7	0	0
UNION ACQUISITION COR -CW25	*W EXP 04/01/202	G9402Q126	21	24,000	SH	DFND	1	24,000	0	0
UNION BANKSHARES INC /VT	COM	905400107	809	31,467	SH	DFND	1	31,467	0	0
UNION PACIFIC CORP	COM	907818108	2,028,931	9,769,140	SH	DFND	1	9,741,839	0	27,301
UNION PACIFIC CORP	COM	907818108	2	10	SH	DFND	1 2	10	0	0
UNIQUE FABRICATING INC	COM	909153103	70	12,779	SH	DFND	1	12,779	0	0
UNIQURE NV	SHS	N90064101	11,526	319,026	SH	DFND	1	319,026	0	0
UNISYS CORP	COM NEW	909214306	18,058	917,611	SH	DFND	1	916,796	0	815
UNITED AIRLINES HOLDINGS INC	COM	910047109	214,456	4,966,486	SH	DFND	1	4,955,096	0	11,390
UNITED BANCORP INC/OHIO	COM	909911109	549	41,665	SH	DFND	1	41,665	0	0
UNITED BANKSHARES INC	COM	909907107	64,595	1,993,678	SH	DFND	1	1,966,801	0	26,877
UNITED BANKSHARES INC	COM	909907107	0	4	SH	DFND	1 2	4	0	0
UNITED COMMUNITY BANKS/GA	COM	90984P303	37,386	1,314,574	SH	DFND	1	1,314,574	0	0
UNITED FIRE GROUP INC	COM	910340108	8,105	322,926	SH	DFND	1	322,926	0	0
UNITED INSURANCE HOLDINGS CO	COM	910710102	2,083	364,304	SH	DFND	1	364,304	0	0
UNITED MICROELECTRON-SP ADR	SPON ADR NEW	910873405	633	67,666	SH	DFND	1	58,389	0	9,277
UNITED MICROELECTRON-SP ADR	SPON ADR NEW	910873405	3	468	SH	DFND	1 2	468	0	0
UNITED NATURAL FOODS INC	COM	911163103	13,207	827,010	SH	DFND	1	826,704	0	306
UNITED PARCEL SERVICE-CL B	CL B	911312106	1,712,443	10,197,206	SH	DFND	1	10,168,693	0	28,513
UNITED RENTALS INC	COM	911363109	281,599	1,217,254	SH	DFND	1	1,214,234	0	3,020
UNITED RENTALS INC	COM	911363109	3	14	SH	DFND	1 2	14	0	0
UNITED SECURITY BANCSHARE/CA	COM	911460103	959	136,155	SH	DFND	1	136,155	0	0
UNITED STATES ANTIMONY CORP	COM	911549103	86	166,130	SH	DFND	1	166,130	0	0
UNITED STATES LIME & MINERAL	COM	911922102	3,659	32,101	SH	DFND	1	32,101	0	0
UNITED STATES STEEL CORP	COM	912909108	56,641	3,377,562	SH	DFND	1	3,327,387	0	50,175
UNITED THERAPEUTICS CORP	COM	91307C102	100,037	658,899	SH	DFND	1	649,476	0	9,423
UNITEDHEALTH GROUP INC	COM	91324P102	4,951,287	14,157,080	SH	DFND	1	14,118,829	0	38,251
UNITI GROUP INC	COM	91325V108	45,200	3,853,417	SH	DFND	1	3,852,724	0	693
UNITIL CORP	COM	913259107	10,071	227,492	SH	DFND	1	226,668	0	824
UNITY BANCORP INC	COM	913290102	2,140	121,973	SH	DFND	1	121,973	0	0
UNITY BIOTECHNOLOGY INC	COM	91381U101	2,453	468,267	SH	DFND	1	468,267	0	0
UNITY SOFTWARE INC	COM	91332U101	11,721	76,375	SH	DFND	1	76,375	0	0
UNIVAR SOLUTIONS INC	COM	91336L107	37,195	1,956,634	SH	DFND	1	1,919,813	0	36,821
UNIVERSAL CORP/VA	COM	913456109	18,078	371,914	SH	DFND	1	371,914	0	0
UNIVERSAL CORP/VA	COM	913456109	0	5	SH	DFND	1 2	5	0	0
UNIVERSAL DISPLAY CORP	COM	91347P105	124,856	543,335	SH	DFND	1	534,291	0	9,044
UNIVERSAL ELECTRONICS INC	COM	913483103	10,699	203,963	SH	DFND	1	203,963	0	0
UNIVERSAL HEALTH RLTY INCOME	SH BEN INT	91359E105	14,860	231,225	SH	DFND	1	227,989	0	3,236
UNIVERSAL HEALTH SERVICES-B	CL B	913903100	176,051	1,283,601	SH	DFND	1	1,280,602	0	2,999
UNIVERSAL HEALTH SERVICES-B	CL B	913903100	0	5	SH	DFND	1 2	5	0	0
UNIVERSAL INSURANCE HOLDINGS	COM	91359V107	6,369	421,573	SH	DFND	1	421,573	0	0
UNIVERSAL INSURANCE HOLDINGS	COM	91359V107	0	17	SH	DFND	1 2	17	0	0
UNIVERSAL LOGISTICS HOLDINGS	COM	91388P105	3,100	150,559	SH	DFND	1	150,559	0	0
UNIVERSAL STAINLESS & ALLOY	COM	913837100	539	72,174	SH	DFND	1	72,174	0	0

UNIVERSAL TECHNICAL INSTITUT	COM	913915104	2,542	393,501	SH	DFND	1	393,501	0	0
UNIVEST FINANCIAL CORP	COM	915271100	9,920	482,040	SH	DFND	1	481,240	0	800
UNIVEST FINANCIAL CORP	COM	915271100	0	20	SH	DFND	1 2	20	0	0
UNUM GROUP	COM	91529Y106	93,297	4,072,656	SH	DFND	1	4,064,291	0	8,365
UNUM GROUP	COM	91529Y106	1	67	SH	DFND	1 2	67	0	0
UP FINTECH HOLDING LTD - ADR	SPONSORED ADS	91531W106	226	28,537	SH	DFND	1	28,537	0	0
UP FINTECH HOLDING LTD - ADR	SPONSORED ADS	91531W106	0	27	SH	DFND	1 2	27	0	0
UPLAND SOFTWARE INC	COM	91544A109	18,291	398,589	SH	DFND	1	398,282	0	307
UPSTART HOLDINGS INC	COM	91680M107	2,069	50,785	SH	DFND	1	50,785	0	0
UPWORK INC	COM	91688F104	49,966	1,447,460	SH	DFND	1	1,447,460	0	0
UPWORK INC	COM	91688F104	1	47	SH	DFND	1 2	47	0	0
URANIUM ENERGY CORP	COM	916896103	5,108	2,902,394	SH	DFND	1	2,902,394	0	0
URBAN EDGE PROPERTIES	COM	91704F104	26,399	2,040,140	SH	DFND	1	2,017,058	0	23,082
URBAN ONE INC	CL A	91705J105	210	49,964	SH	DFND	1	49,964	0	0
URBAN ONE INC	CL D NON VTG	91705J204	203	173,593	SH	DFND	1	173,593	0	0
URBAN OUTFITTERS INC	COM	917047102	28,058	1,096,041	SH	DFND	1	1,081,532	0	14,509
URBAN OUTFITTERS INC	COM	917047102	0	7	SH	DFND	1 2	7	0	0
URBAN TEA INC	ORD SHS NEW	G9396G118	35	20,649	SH	DFND	1	20,649	0	0
UROGEN PHARMA LTD	COM	M96088105	2,642	146,642	SH	DFND	1	146,642	0	0
UROVANT SCIENCES LTD	SHS	G9381B108	1,610	99,876	SH	DFND	1	99,876	0	0
URSTADT BIDDLE - CLASS A	CL A	917286205	8,298	587,286	SH	DFND	1	587,286	0	0
US BANCORP	COM NEW	902973304	968,956	20,848,472	SH	DFND	1	20,791,292	0	57,180
US BANCORP	COM NEW	902973304	3	81	SH	DFND	1 2	81	0	0
US CELLULAR CORP	COM	911684108	5,450	177,657	SH	DFND	1	177,657	0	0
US CELLULAR CORP	COM	911684108	2	73	SH	DFND	1 2	73	0	0
US CONCRETE INC	COM	90333L201	9,710	242,940	SH	DFND	1	242,764	0	176
US ECOLOGY INC	COM	91734M103	18,010	495,759	SH	DFND	1	495,759	0	0
US ECOLOGY PARENT INC -CW23	*W EXP 10/17/202	91734M111	141	29,069	SH	DFND	1	29,069	0	0
US FOODS HOLDING CORP	COM	912008109	89,379	2,683,259	SH	DFND	1	2,682,573	0	686
US SILICA HOLDINGS INC	COM	90346E103	8,442	1,202,622	SH	DFND	1	1,202,622	0	0
US SILICA HOLDINGS INC	COM	90346E103	0	13	SH	DFND	1 2	13	0	0
US WELL SERVICES INC	CL A	91274U101	38	93,544	SH	DFND	1	93,544	0	0
US XPRESS ENTERPRISES INC -A	COM CL A	90338N202	2,055	300,557	SH	DFND	1	300,557	0	0
USA TECHNOLOGIES INC	COM	90328S500	339	32,371	SH	DFND	1	32,371	0	0
USA TRUCK INC	COM	902925106	536	60,090	SH	DFND	1	59,197	0	893
USANA HEALTH SCIENCES INC	COM	90328M107	14,537	188,551	SH	DFND	1	188,551	0	0
USIO INC	COM	917313108	169	63,524	SH	DFND	1	63,524	0	0
UTAH MEDICAL PRODUCTS INC	COM	917488108	4,478	53,129	SH	DFND	1	53,129	0	0
UTSTARCOM HOLDINGS CORP	SHS NEW	G9310A114	89	65,013	SH	DFND	1	65,013	0	0
UTZ BRANDS INC	COM CL A	918090101	7,894	357,853	SH	DFND	1	357,853	0	0
VAALCO ENERGY INC	COM NEW	91851C201	685	387,387	SH	DFND	1	387,387	0	0
VAIL RESORTS INC	COM	91879Q109	159,064	570,673	SH	DFND	1	570,573	0	100
VALE SA-SP ADR	SPONSORED ADS	91912E105	13,559	809,016	SH	DFND	1	807,321	0	1,695
VALERO ENERGY CORP	COM	91913Y100	328,179	5,818,290	SH	DFND	1	5,802,442	0	15,848
VALHI INC	COM	918905209	294	19,407	SH	DFND	1	19,407	0	0
VALLEY NATIONAL BANCORP	COM	919794107	64,165	6,581,103	SH	DFND	1	6,493,484	0	87,619
VALLEY NATIONAL BANCORP	COM	919794107	0	58	SH	DFND	1 2	58	0	0
VALMONT INDUSTRIES	COM	920253101	44,164	252,468	SH	DFND	1	247,827	0	4,641
VALUE LINE INC	COM	920437100	789	23,951	SH	DFND	1	23,951	0	0
VALVOLINE INC	COM	92047W101	49,553	2,141,460	SH	DFND	1	2,102,183	0	39,277
VANDA PHARMACEUTICALS INC	COM	921659108	11,187	851,419	SH	DFND	1	851,419	0	0
VANDA PHARMACEUTICALS INC	COM	921659108	0	4	SH	DFND	1 2	4	0	0
VANGUARD FTSE DEVELOPED ETF	FTSE DEV MKT ETF	921943858	11,226	237,801	SH	DFND	1	237,801	0	0
VANGUARD S&P 500 ETF	S&P 500 ETF SHS	922908363	721	2,100	PRN	DFND	1	2,100	0	0
VANGUARD S&P 500 GROWTH ETF	500 GRTH IDX F	921932505	397	1,728	PRN	DFND	1	1,728	0	0
VAPOTHERM INC	COM	922107107	8,068	300,382	SH	DFND	1	300,382	0	0
VAREX IMAGING CORP	COM	92214X106	9,747	584,393	SH	DFND	1	584,393	0	0

VARIAN MEDICAL SYSTEMS INC	COM	92220P105	263,322	1,508,459	SH	DFND	1	1,504,561	0	3,898
VARIAN MEDICAL SYSTEMS INC	COM	92220P105	26	150	SH	DFND	1 2	150	0	0
VARONIS SYSTEMS INC	COM	922280102	79,671	486,960	SH	DFND	1	486,960	0	0
VASCULAR BIOGENICS LTD	COM	M96883109	47	24,873	SH	DFND	1	24,873	0	0
VASTA PLATFORM LTD	CL A	G9440A109	228	15,730	SH	DFND	1	15,730	0	0
VAXART INC	COM NEW	92243A200	7,055	1,235,724	SH	DFND	1	1,235,724	0	0
VAXCYTE INC	COM	92243G108	7,986	300,577	SH	DFND	1	300,577	0	0
VBI VACCINES INC	COM NEW	91822J103	8,151	2,964,194	SH	DFND	1	2,964,194	0	0
VECTOR GROUP LTD	COM	92240M108	23,517	2,018,704	SH	DFND	1	2,018,704	0	0
VECTOR GROUP LTD	COM	92240M108	0	50	SH	DFND	1 2	50	0	0
VECTRUS INC	COM	92242T101	8,647	173,931	SH	DFND	1	173,159	0	772
VECTRUS INC	COM	92242T101	0	6	SH	DFND	1 2	6	0	0
VEDANTA LTD-ADR	SPONSORED ADR	92242Y100	1,429	162,851	SH	DFND	1	161,268	0	1,583
VEECO INSTRUMENTS INC	COM	922417100	13,204	760,605	SH	DFND	1	760,605	0	0
VEECO INSTRUMENTS INC	COM	922417100	2	126	SH	DFND	1 2	126	0	0
VEEVA SYSTEMS INC-CLASS A	CL A COM	922475108	414,767	1,525,503	SH	DFND	1	1,525,503	0	0
VEEVA SYSTEMS INC-CLASS A	CL A COM	922475108	1	5	SH	DFND	1 2	5	0	0
VELOCITY LIDAR INC	COM	92259F101	11,899	521,443	SH	DFND	1	521,443	0	0
VENATOR MATERIALS PLC	SHS	G9329Z100	1,375	415,595	SH	DFND	1	415,595	0	0
VENTAS INC	COM	92276F100	356,765	7,290,641	SH	DFND	1	7,180,923	0	109,718
VENUS CONCEPT INC	COM	92332W105	380	220,132	SH	DFND	1	220,132	0	0
VEON LTD	SPONSORED ADR	91822M106	1,965	1,301,611	SH	DFND	1	1,301,611	0	0
VEONEER INC	COM	92336X109	15,441	724,976	SH	DFND	1	724,976	0	0
VERA BRADLEY INC	COM	92335C106	2,464	309,562	SH	DFND	1	309,562	0	0
VERACYTE INC	COM	92337F107	44,026	899,601	SH	DFND	1	899,601	0	0
VERASTEM INC	COM	92337C104	5,086	2,388,160	SH	DFND	1	2,388,160	0	0
VERB TECHNOLOGY CO INC	COM	92337U104	274	166,261	SH	DFND	1	166,261	0	0
VEREIT INC	COM	92339V308	117,686	3,117,201	SH	DFND	1	3,061,720	0	55,481
VERICEL CORP	COM	92346J108	21,002	680,137	SH	DFND	1	679,654	0	483
VERICEL CORP	COM	92346J108	0	32	SH	DFND	1 2	32	0	0
VERICITY INC	COM	92347D100	144	14,446	SH	DFND	1	14,446	0	0
VERINT SYSTEMS INC	COM	92343X100	67,759	1,008,622	SH	DFND	1	1,008,622	0	0
VERISIGN INC	COM	92343E102	398,369	1,844,509	SH	DFND	1	1,836,924	0	7,585
VERISK ANALYTICS INC	COM	92345Y106	596,848	2,881,682	SH	DFND	1	2,869,840	0	11,842
VERISK ANALYTICS INC	COM	92345Y106	1	9	SH	DFND	1 2	9	0	0
VERITEX HOLDINGS INC	COM	923451108	19,635	765,230	SH	DFND	1	765,230	0	0
VERITIV CORP	COM	923454102	4,296	206,676	SH	DFND	1	206,676	0	0
VERITIV CORP	COM	923454102	0	21	SH	DFND	1 2	21	0	0
VERITONE INC	COM	92347M100	10,270	361,003	SH	DFND	1	361,003	0	0
VERITONE INC	COM	92347M100	0	18	SH	DFND	1 2	18	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	3,789,035	64,660,894	SH	DFND	1	64,493,444	0	167,450
VERIZON COMMUNICATIONS INC	COM	92343V104	0	4	SH	DFND	1 2	4	0	0
VERMILION ENERGY INC	COM	923725105	159	35,644	SH	DFND	1	35,644	0	0
VERRA MOBILITY CORP	COM	92511U102	27,532	2,051,573	SH	DFND	1	2,051,573	0	0
VERRICA PHARMACEUTICALS INC	COM	92511W108	2,126	184,766	SH	DFND	1	184,766	0	0
VERSO CORP - A	CL A	92531L207	5,606	466,417	SH	DFND	1	466,073	0	344
VERTEX ENERGY INC	COM	92534K107	111	157,219	SH	DFND	1	157,219	0	0
VERTEX INC - CLASS A	CL A	92538J106	7,356	211,094	SH	DFND	1	211,094	0	0
VERTEX PHARMACEUTICALS INC	COM	92532F100	916,119	3,886,823	SH	DFND	1	3,868,184	0	18,639
VERTEX PHARMACEUTICALS INC	COM	92532F100	4	20	SH	DFND	1 2	20	0	0
VERTIV HOLDINGS CO	COM CL A	92537N108	45,473	2,435,669	SH	DFND	1	2,435,399	0	270
VERU INC	COM	92536C103	6,671	771,218	SH	DFND	1	771,218	0	0
VF CORP	COM	918204108	442,391	5,193,206	SH	DFND	1	5,180,801	0	12,405
VG ACQUISITION CORP-A	SHS CL A	G9446E105	339	30,375	SH	DFND	1	30,375	0	0
VG ACQUISITION CORP-A -CW25	*W EXP 09/29/202	G9446E113	29	12,000	SH	DFND	1	12,000	0	0
VIACOMCBS INC - CLASS A	CL A	92556H107	4,845	128,114	SH	DFND	1	127,825	0	289
VIACOMCBS INC - CLASS B	CL B	92556H206	367,335	9,879,033	SH	DFND	1	9,856,580	0	22,453

VIAD CORP	COM NEW	92552R406	11,168	308,766	SH	DFND	1	308,766	0	0
VIASAT INC	COM	92552V100	26,427	809,411	SH	DFND	1	795,806	0	13,605
VIATRIS INC	COM	92556V106	425,751	22,767,720	SH	DFND	1	22,719,103	0	48,617
VIATRIS INC	COM	92556V106	3	188	SH	DFND	1 2	188	0	0
VIAMI SOLUTIONS INC	COM	925550105	53,815	3,593,676	SH	DFND	1	3,593,676	0	0
VICI PROPERTIES INC	COM	925652109	190,371	7,473,482	SH	DFND	1	7,337,864	0	135,618
VICOR CORP	COM	925815102	29,740	322,494	SH	DFND	1	322,494	0	0
VICTORY CAPITAL HOLDING - A	COM CL A	92645B103	3,362	135,545	SH	DFND	1	135,545	0	0
VIELA BIO INC	COM	926613100	11,200	311,398	SH	DFND	1	311,398	0	0
VIEMED HEALTHCARE INC	COM	92663R105	2,053	262,749	SH	DFND	1	262,749	0	0
VIEWRAY INC	COM	92672L107	6,444	1,687,128	SH	DFND	1	1,685,848	0	1,280
VIKING THERAPEUTICS INC	COM	92686J106	5,481	973,688	SH	DFND	1	973,688	0	0
VILLAGE BANK AND TRUST FINAN	COM NEW	92705T200	307	8,883	SH	DFND	1	8,883	0	0
VILLAGE FARMS INTERNATIONAL	COM	92707Y108	403	39,799	SH	DFND	1	39,799	0	0
VILLAGE SUPER MARKET-CLASS A	CL A NEW	927107409	2,799	126,909	SH	DFND	1	126,909	0	0
VINCE HOLDING CORP	COM NEW	92719W207	143	22,602	SH	DFND	1	22,602	0	0
VIOMI TECHNOLOGY CO LTD-ADR	SPONSORED ADS	92762J103	110	21,467	SH	DFND	1	21,467	0	0
VIPER ENERGY PARTNERS LP	COM UNT RP INT	92763M105	387	33,309	SH	DFND	1	33,309	0	0
VIPSHOP HOLDINGS LTD - ADR	SPONSORED ADS A	92763W103	44,291	1,585,875	SH	DFND	1	1,585,510	0	365
VIR BIOTECHNOLOGY INC	COM	92764N102	25,879	966,375	SH	DFND	1	966,375	0	0
VIRCO MFG CORPORATION	COM	927651109	52	20,825	SH	DFND	1	20,825	0	0
VIRGIN GALACTIC HOLDINGS INC	COM	92766K106	29,816	1,256,492	SH	DFND	1	1,255,979	0	513
VIRNETX HOLDING CORP	COM	92823T108	4,455	884,124	SH	DFND	1	884,124	0	0
VIRTU FINANCIAL INC-CLASS A	CL A	928254101	23,199	921,719	SH	DFND	1	921,719	0	0
VIRTU FINANCIAL INC-CLASS A	CL A	928254101	0	4	SH	DFND	1 2	4	0	0
VIRTUS INVESTMENT PARTNERS	COM	92828Q109	24,534	113,061	SH	DFND	1	113,061	0	0
VIRTUSA CORP	COM	92827P102	23,031	450,450	SH	DFND	1	450,450	0	0
VIRTUSA CORP	COM	92827P102	14	278	SH	DFND	1 2	278	0	0
VISA INC-CLASS A SHARES	COM CL A	92826C839	5,735,600	26,289,072	SH	DFND	1	26,220,511	0	68,561
VISA INC-CLASS A SHARES	COM CL A	92826C839	1	8	SH	DFND	1 2	8	0	0
VISHAY INTERTECHNOLOGY INC	COM	928298108	40,711	1,965,811	SH	DFND	1	1,937,675	0	28,136
VISHAY INTERTECHNOLOGY INC	COM	928298108	0	6	SH	DFND	1 2	6	0	0
VISHAY PRECISION GROUP	COM	92835K103	5,815	184,727	SH	DFND	1	184,727	0	0
VISLINK TECHNOLOGIES INC	COM	92836Y300	25	19,212	SH	DFND	1	19,212	0	0
VISTA OUTDOOR INC	COM	928377100	23,924	1,006,926	SH	DFND	1	1,006,926	0	0
VISTA OUTDOOR INC	COM	928377100	0	2	SH	DFND	1 2	2	0	0
VISTAGEN THERAPEUTICS INC	COM NEW	92840H202	558	288,039	SH	DFND	1	288,039	0	0
VISTEON CORP	COM NEW	92839U206	55,463	441,869	SH	DFND	1	435,968	0	5,901
VISTRA CORP	COM	92840M102	131,402	6,687,410	SH	DFND	1	6,686,332	0	1,078
VISTRA CORP	COM	92840M102	5	256	SH	DFND	1 2	256	0	0
VITAL FARMS INC	COM	92847W103	5,090	201,111	SH	DFND	1	201,111	0	0
VIVINT SMART HOME INC	COM CL A	928542109	17,851	860,314	SH	DFND	1	860,314	0	0
VMWARE INC-CLASS A	CL A COM	928563402	100,126	715,091	SH	DFND	1	715,091	0	0
VMWARE INC-CLASS A	CL A COM	928563402	4	30	SH	DFND	1 2	30	0	0
VOCERA COMMUNICATIONS INC	COM	92857F107	19,674	473,753	SH	DFND	1	473,753	0	0
VOCERA COMMUNICATIONS INC	COM	92857F107	0	2	SH	DFND	1 2	2	0	0
VODAFONE GROUP PLC-SP ADR	SPONSORED ADR	92857W308	21,745	1,319,485	SH	DFND	1	1,318,018	0	1,467
VOLITIONRX LTD	COM	928661107	1,575	404,963	SH	DFND	1	404,963	0	0
VOLT INFO SCIENCES INC	COM	928703107	112	63,589	SH	DFND	1	63,589	0	0
VONAGE HOLDINGS CORP	COM	92886T201	46,836	3,637,807	SH	DFND	1	3,637,291	0	516
VONTIER CORP	COM	928881101	72,728	2,181,181	SH	DFND	1	2,176,007	0	5,174
VORNADO REALTY TRUST	SH BEN INT	929042109	114,817	3,081,757	SH	DFND	1	3,031,252	0	50,505
VOXX INTERNATIONAL CORP	CL A	91829F104	3,451	270,517	SH	DFND	1	270,517	0	0
VOYA FINANCIAL INC	COM	929089100	88,584	1,508,258	SH	DFND	1	1,508,258	0	0
VOYAGER THERAPEUTICS INC	COM	92915B106	2,799	391,540	SH	DFND	1	391,540	0	0
VOYAGER THERAPEUTICS INC	COM	92915B106	0	116	SH	DFND	1 2	116	0	0
VROOM INC	COM	92918V109	17,910	437,166	SH	DFND	1	437,166	0	0

VSE CORP	COM	918284100	5,174	134,433	SH	DFND	1	134,433	0	0
VTV THERAPEUTICS INC- CL A	CL A	918385105	316	170,233	SH	DFND	1	170,233	0	0
VULCAN MATERIALS CO	COM	929160109	342,205	2,312,903	SH	DFND	1	2,307,638	0	5,265
VUZIX CORP	COM NEW	92921W300	2,664	293,454	SH	DFND	1	293,454	0	0
VYNE THERAPEUTICS INC	COM NEW	92941V100	3,645	2,307,478	SH	DFND	1	2,307,478	0	0
W&T OFFSHORE INC	COM	92922P106	2,956	1,362,342	SH	DFND	1	1,362,342	0	0
WABASH NATIONAL CORP	COM	929566107	13,971	810,881	SH	DFND	1	810,881	0	0
WABTEC CORP	COM	929740108	218,157	2,987,830	SH	DFND	1	2,980,499	0	7,331
WABTEC CORP	COM	929740108	1	17	SH	DFND	1 2	17	0	0
WADDELL & REED FINANCIAL-A	CL A	930059100	25,577	1,004,209	SH	DFND	1	1,003,583	0	626
WAITR HOLDINGS INC	COM	930752100	4,432	1,594,302	SH	DFND	1	1,594,302	0	0
WALGREENS BOOTS ALLIANCE INC	COM	931427108	446,156	11,216,730	SH	DFND	1	11,159,562	0	57,168
WALKER & DUNLOP INC	COM	93148P102	42,956	466,816	SH	DFND	1	466,599	0	217
WALMART INC	COM	931142103	3,123,429	21,724,176	SH	DFND	1	21,668,508	0	55,668
WALT DISNEY CO/THE	COM	254687106	4,750,099	26,292,650	SH	DFND	1	26,219,629	0	73,021
WARNER MUSIC GROUP CORP-CL A	COM CL A	934550203	28,627	753,556	SH	DFND	1	753,556	0	0
WARRIOR MET COAL INC	COM	93627C101	16,253	762,374	SH	DFND	1	761,643	0	731
WASHINGTON FEDERAL INC	COM	938824109	32,875	1,277,208	SH	DFND	1	1,261,149	0	16,059
WASHINGTON PRIME GROUP INC	COM	93964W405	1,759	270,277	SH	DFND	1	269,813	0	464
WASHINGTON REIT	SH BEN INT	939653101	32,132	1,485,566	SH	DFND	1	1,464,762	0	20,804
WASHINGTON TRUST BANCORP	COM	940610108	11,928	266,253	SH	DFND	1	266,253	0	0
WASTE CONNECTIONS INC	COM	94106B101	4,682	48,538	SH	DFND	1	47,867	0	671
WASTE MANAGEMENT INC	COM	94106L109	705,587	5,999,722	SH	DFND	1	5,984,149	0	15,573
WASTE MANAGEMENT INC	COM	94106L109	2	19	SH	DFND	1 2	19	0	0
WATERS CORP	COM	941848103	248,720	1,007,830	SH	DFND	1	1,005,358	0	2,472
WATERS CORP	COM	941848103	1	7	SH	DFND	1 2	7	0	0
WATERSTONE FINANCIAL INC	COM	94188P101	7,936	421,701	SH	DFND	1	421,701	0	0
WATFORD HOLDINGS LTD	SHS	G94787101	9,938	287,233	SH	DFND	1	286,860	0	373
WATFORD HOLDINGS LTD	SHS	G94787101	15	436	SH	DFND	1 2	436	0	0
WATSCO INC	COM	942622200	96,093	424,159	SH	DFND	1	417,245	0	6,914
WATTS WATER TECHNOLOGIES-A	CL A	942749102	49,959	410,511	SH	DFND	1	410,511	0	0
WAVE LIFE SCIENCES LTD	SHS	Y95308105	4,950	629,057	SH	DFND	1	629,057	0	0
WAYFAIR INC- CLASS A	CL A	94419L101	174,679	774,542	SH	DFND	1	774,444	0	98
WAYFAIR INC- CLASS A	CL A	94419L101	1	6	SH	DFND	1 2	6	0	0
WAYSIDE TECHNOLOGY GROUP INC	COM	946760105	380	19,919	SH	DFND	1	19,919	0	0
WD-40 CO	COM	929236107	59,620	224,407	SH	DFND	1	224,407	0	0
WEBSTER FINANCIAL CORP	COM	947890109	44,900	1,065,265	SH	DFND	1	1,046,167	0	19,098
WEC ENERGY GROUP INC	COM	92939U106	501,172	5,455,155	SH	DFND	1	5,442,023	0	13,132
WEC ENERGY GROUP INC	COM	92939U106	0	5	SH	DFND	1 2	5	0	0
WEIBO CORP-SPON ADR	SPONSORED ADR	948596101	8,972	220,355	SH	DFND	1	220,319	0	36
WEINGARTEN REALTY INVESTORS	SH BEN INT	948741103	49,455	2,263,798	SH	DFND	1	2,238,245	0	25,553
WEIS MARKETS INC	COM	948849104	10,166	212,648	SH	DFND	1	212,648	0	0
WELBILT INC	COM	949090104	25,066	1,898,952	SH	DFND	1	1,898,952	0	0
WELLS FARGO & CO	COM	949746101	1,802,756	59,894,210	SH	DFND	1	59,726,721	0	167,489
WELLS FARGO & CO	COM	949746101	2	75	SH	DFND	1 2	75	0	0
WELLTOWER INC	COM	95040Q104	520,593	8,073,793	SH	DFND	1	7,950,995	0	122,798
WENDY'S CO/THE	COM	95058W100	48,467	2,211,116	SH	DFND	1	2,173,079	0	38,037
WENDY'S CO/THE	COM	95058W100	0	44	SH	DFND	1 2	44	0	0
WERNER ENTERPRISES INC	COM	950755108	60,605	1,545,270	SH	DFND	1	1,532,964	0	12,306
WERNER ENTERPRISES INC	COM	950755108	2	60	SH	DFND	1 2	60	0	0
WESBANCO INC	COM	950810101	31,883	1,064,207	SH	DFND	1	1,064,207	0	0
WESCO INTERNATIONAL INC	COM	95082P105	54,469	693,873	SH	DFND	1	693,685	0	188
WEST BANCORPORATION	CAP STK	95123P106	4,671	242,071	SH	DFND	1	242,071	0	0
WEST PHARMACEUTICAL SERVICES	COM	955306105	355,246	1,256,922	SH	DFND	1	1,254,022	0	2,900
WESTAMERICA BANCORPORATION	COM	957090103	22,854	413,365	SH	DFND	1	413,365	0	0
WESTAMERICA BANCORPORATION	COM	957090103	0	3	SH	DFND	1 2	3	0	0
WESTERN ALLIANCE BANCORP	COM	957638109	76,747	1,273,002	SH	DFND	1	1,273,002	0	0

WESTERN ASSET MORTGAGE CAPIT	COM	95790D105	2,926	897,818	SH	DFND	1	897,818	0	0
WESTERN DIGITAL CORP	COM	958102105	295,547	5,348,349	SH	DFND	1	5,335,748	0	12,601
WESTERN DIGITAL CORP	COM	958102105	5	93	SH	DFND	1 2	93	0	0
WESTERN MIDSTREAM PARTNERS L	COM UNIT LP INT	958669103	140	10,176	SH	DFND	1	0	0	10,176
WESTERN NEW ENGLAND BANCORP	COM	958892101	2,449	355,456	SH	DFND	1	355,456	0	0
WESTERN UNION CO	COM	959802109	152,011	6,942,826	SH	DFND	1	6,925,764	0	17,062
WESTLAKE CHEMICAL CORP	COM	960413102	31,673	388,154	SH	DFND	1	388,154	0	0
WESTPAC BANKING CORP-SP ADR	SPONSORED ADR	961214301	890	59,747	SH	DFND	1	55,411	0	4,336
WESTPORT FUEL SYSTEMS INC	COM NEW	960908309	376	70,640	SH	DFND	1	70,640	0	0
WESTROCK CO	COM	96145D105	204,182	4,701,650	SH	DFND	1	4,691,489	0	10,161
WESTWATER RESOURCES INC	COM NEW	961684206	527	106,925	SH	DFND	1	106,925	0	0
WESTWOOD HOLDINGS GROUP INC	COM	961765104	1,576	108,744	SH	DFND	1	108,744	0	0
WESTWOOD HOLDINGS GROUP INC	COM	961765104	0	19	SH	DFND	1 2	19	0	0
WEX INC	COM	96208T104	107,871	530,005	SH	DFND	1	520,621	0	9,384
WEYCO GROUP INC	COM	962149100	1,537	97,049	SH	DFND	1	97,049	0	0
WEYERHAEUSER CO	COM NEW	962166104	481,635	14,394,311	SH	DFND	1	14,173,807	0	220,504
WEYERHAEUSER CO	COM NEW	962166104	2	62	SH	DFND	1 2	62	0	0
WGO 1.5 04/01/25	NOTE 1.500% 4/0	974637AB6	713	600,000	PRN	DFND	1	600,000	0	0
WHEATON PRECIOUS METALS CORP	COM	962879102	35,393	851,297	SH	DFND	1	850,664	0	633
WHEATON PRECIOUS METALS CORP	COM	962879102	4	122	SH	DFND	1 2	122	0	0
WHEELER REAL ESTATE INVESTME	COM NEW	963025705	157	56,779	SH	DFND	1	56,779	0	0
WHIRLPOOL CORP	COM	963320106	192,542	1,069,391	SH	DFND	1	1,066,781	0	2,610
WHIRLPOOL CORP	COM	963320106	2	14	SH	DFND	1 2	14	0	0
WHITE MOUNTAINS INSURANCE GP	COM	G9618E107	35,637	35,614	SH	DFND	1	35,614	0	0
WHITESTONE REIT	COM	966084204	6,419	805,472	SH	DFND	1	805,472	0	0
WHITING PETROLEUM CORP	COM NEW	966387508	7,418	296,732	SH	DFND	1	296,732	0	0
WHOLE EARTH BRANDS INC-CW24	*W EXP 06/25/202	96684W126	55	41,402	SH	DFND	1	41,402	0	0
WIDOPENWEST INC	COM	96758W101	9,302	871,839	SH	DFND	1	871,839	0	0
WIDEPOINT CORP	COMMON	967590209	390	38,604	SH	DFND	1	38,604	0	0
WILEY (JOHN) & SONS-CLASS A	CL A	968223206	25,693	562,722	SH	DFND	1	553,467	0	9,255
WILLDAN GROUP INC	COM	96924N100	6,932	166,247	SH	DFND	1	166,247	0	0
WILLIAMS COS INC	COM	969457100	427,994	21,374,752	SH	DFND	1	21,261,589	0	113,163
WILLIAMS COS INC	COM	969457100	4	209	SH	DFND	1 2	209	0	0
WILLIAMS-SONOMA INC	COM	969904101	99,919	981,141	SH	DFND	1	964,835	0	16,306
WILLIAMS-SONOMA INC	COM	969904101	4	40	SH	DFND	1 2	40	0	0
WILLIS LEASE FINANCE CORP	COM	970646105	1,654	54,321	SH	DFND	1	54,321	0	0
WILLIS TOWERS WATSON PLC	SHS	G96629103	465,391	2,214,419	SH	DFND	1	2,209,354	0	5,065
WILLIS TOWERS WATSON PLC	SHS	G96629103	26	125	SH	DFND	1 2	125	0	0
WILLSCOT MOBILE MINI HOLDING	COM CL A	971378104	60,590	2,615,021	SH	DFND	1	2,613,490	0	1,531
WIMI HOLOGRAM CLOUD INC-ADR	SPON ADS CL B	97264L100	65	11,345	SH	DFND	1	11,345	0	0
WINGSTOP INC	COM	974155103	72,935	548,918	SH	DFND	1	542,560	0	6,358
WINGSTOP INC	COM	974155103	0	4	SH	DFND	1 2	4	0	0
WINMARK CORP	COM	974250102	8,451	45,488	SH	DFND	1	45,488	0	0
WINNEBAGO INDUSTRIES	COM	974637100	28,653	478,033	SH	DFND	1	478,033	0	0
WINTRUST FINANCIAL CORP	COM	97650W108	44,760	732,703	SH	DFND	1	720,484	0	12,219
WIPRO LTD-ADR	SPON ADR 1 SH	97651M109	585	103,586	SH	DFND	1	96,088	0	7,498
WIRELESS TELECOM GROUP INC	COM	976524108	82	46,661	SH	DFND	1	46,661	0	0
WISDOMTREE INVESTMENTS INC	COM	97717P104	10,253	1,916,514	SH	DFND	1	1,916,514	0	0
WIX.COM LTD	SHS	M98068105	66,773	267,935	SH	DFND	1	267,935	0	0
WIX.COM LTD	SHS	M98068105	0	3	SH	DFND	1 2	3	0	0
WNS HOLDINGS LTD-ADR	SPON ADR	92932M101	9,341	129,653	SH	DFND	1	129,653	0	0
WOLVERINE WORLD WIDE INC	COM	978097103	37,544	1,201,419	SH	DFND	1	1,201,419	0	0
WOODWARD INC	COM	980745103	92,476	760,932	SH	DFND	1	748,576	0	12,356
WOORI FINANCIAL-SPON ADR	SPONSORED ADS	981064108	1,051	38,416	SH	DFND	1	36,058	0	2,358
WORKDAY INC-CLASS A	CL A	98138H101	414,381	1,732,032	SH	DFND	1	1,726,171	0	5,861
WORKDAY INC-CLASS A	CL A	98138H101	0	3	SH	DFND	1 2	3	0	0
WORKHORSE GROUP INC	COM NEW	98138J206	31,166	1,575,657	SH	DFND	1	1,575,657	0	0

WORKHORSE GROUP INC	COM NEW	98138J206	0	9	SH	DFND	1 2	9	0	0
WORKIVA INC	COM CL A	98139A105	58,966	643,603	SH	DFND	1	643,603	0	0
WORKIVA INC	COM CL A	98139A105	0	10	SH	DFND	1 2	10	0	0
WORLD ACCEPTANCE CORP	COM	981419104	7,239	70,826	SH	DFND	1	70,826	0	0
WORLD FUEL SERVICES CORP	COM	981475106	29,448	945,089	SH	DFND	1	931,617	0	13,472
WORLD FUEL SERVICES CORP	COM	981475106	0	29	SH	DFND	1 2	29	0	0
WORLD WRESTLING ENTERTAIN-A	CL A	98156Q108	25,869	538,390	SH	DFND	1	528,488	0	9,902
WORTHINGTON INDUSTRIES	COM	981811102	33,068	644,103	SH	DFND	1	636,406	0	7,697
WORTHINGTON INDUSTRIES	COM	981811102	1	36	SH	DFND	1 2	36	0	0
WP CAREY INC	COM	92936U109	178,675	2,534,114	SH	DFND	1	2,489,959	0	44,155
WPP PLC-SPONSORED ADR	ADR	92937A102	466	8,626	SH	DFND	1	8,176	0	450
WPP PLC-SPONSORED ADR	ADR	92937A102	2	43	SH	DFND	1 2	43	0	0
WR BERKLEY CORP	COM	084423102	179,820	2,710,637	SH	DFND	1	2,705,239	0	5,398
WR BERKLEY CORP	COM	084423102	0	13	SH	DFND	1 2	13	0	0
WR GRACE & CO	COM	38388F108	37,444	683,050	SH	DFND	1	683,050	0	0
WRAP TECHNOLOGIES INC	COM	98212N107	1,197	247,842	SH	DFND	1	247,842	0	0
WSFS FINANCIAL CORP	COM	929328102	35,363	787,957	SH	DFND	1	787,957	0	0
WUNONG NET TECHNOLOGY CO LTD	ORD SHS	G9604C107	521	13,855	SH	DFND	1	13,855	0	0
WW GRAINGER INC	COM	384802104	335,767	824,147	SH	DFND	1	822,191	0	1,956
WW GRAINGER INC	COM	384802104	2	5	SH	DFND	1 2	5	0	0
WW INTERNATIONAL INC	COM	98262P101	18,665	764,971	SH	DFND	1	754,714	0	10,257
WYNDHAM DESTINATIONS INC	COM	98310W108	71,871	1,602,234	SH	DFND	1	1,584,028	0	18,206
WYNDHAM HOTELS & RESORTS INC	COM	98311A105	64,113	1,078,618	SH	DFND	1	1,058,474	0	20,144
WYNN RESORTS LTD	COM	983134107	193,702	1,720,691	SH	DFND	1	1,716,937	0	3,754
X4 PHARMACEUTICALS INC	COM	98420X103	1,648	256,454	SH	DFND	1	256,454	0	0
XBIOTECH INC	COM	98400H102	3,762	240,387	SH	DFND	1	240,387	0	0
XCEL BRANDS INC	COM NEW	98400M101	50	41,881	SH	DFND	1	41,881	0	0
XCEL ENERGY INC	COM	98389B100	634,521	9,539,370	SH	DFND	1	9,502,006	0	37,364
XENCOR INC	COM	98401F105	38,985	893,547	SH	DFND	1	893,547	0	0
XENETIC BIOSCIENCES INC	COM	984015503	26	13,184	SH	DFND	1	13,184	0	0
XENIA HOTELS & RESORTS INC	COM	984017103	32,704	2,151,620	SH	DFND	1	2,123,051	0	28,569
XENON PHARMACEUTICALS INC	COM	98420N105	295	19,242	SH	DFND	1	19,242	0	0
XERIS PHARMACEUTICALS INC	COM	98422L107	3,537	719,004	SH	DFND	1	719,004	0	0
XEROX HOLDINGS CORP	COM NEW	98421M106	73,938	3,192,460	SH	DFND	1	3,185,153	0	7,307
XEROX HOLDINGS CORP	COM NEW	98421M106	0	39	SH	DFND	1 2	39	0	0
XILINX INC	COM	983919101	594,054	4,199,573	SH	DFND	1	4,181,962	0	17,611
XILINX INC	COM	983919101	15	111	SH	DFND	1 2	111	0	0
XOMA CORP	COM NEW	98419J206	6,474	146,721	SH	DFND	1	146,721	0	0
XP INC - CLASS A	CL A	G98239109	10,703	269,821	SH	DFND	1	269,821	0	0
XPEL INC	COM	98379L100	13,185	255,735	SH	DFND	1	255,735	0	0
XPEL INC	COM	98379L100	0	15	SH	DFND	1 2	15	0	0
XPENG INC - ADR	ADS	98422D105	19,899	468,890	SH	DFND	1	468,890	0	0
XPERI HOLDING CORP	COM	98390M103	34,310	1,641,664	SH	DFND	1	1,641,317	0	347
XPO LOGISTICS INC	COM	983793100	126,599	1,063,459	SH	DFND	1	1,044,162	0	19,297
XPRESSPA GROUP INC	COM	98420U703	556	467,583	SH	DFND	1	467,583	0	0
XYLEM INC	COM	98419M100	296,808	2,923,335	SH	DFND	1	2,916,341	0	6,994
YAMANA GOLD INC	COM	98462Y100	9,763	1,721,601	SH	DFND	1	1,721,601	0	0
YAMANA GOLD INC	COM	98462Y100	0	3	SH	DFND	1 2	3	0	0
YANDEX NV-A	SHS CLASS A	N97284108	18,234	262,071	SH	DFND	1	262,071	0	0
YELP INC	CL A	985817105	36,429	1,115,069	SH	DFND	1	1,100,321	0	14,748
YELP INC	CL A	985817105	2	66	SH	DFND	1 2	66	0	0
YETI HOLDINGS INC	COM	98585X104	81,385	1,188,635	SH	DFND	1	1,188,635	0	0
YETI HOLDINGS INC	COM	98585X104	0	1	SH	DFND	1 2	1	0	0
YEXT INC	COM	98585N106	23,659	1,505,083	SH	DFND	1	1,505,083	0	0
YEXT INC	COM	98585N106	1	67	SH	DFND	1 2	67	0	0
Y-MABS THERAPEUTICS INC	COM	984241109	21,332	430,878	SH	DFND	1	430,878	0	0
YORK WATER CO	COM	987184108	9,832	210,999	SH	DFND	1	210,999	0	0

YPF S.A.-SPONSORED ADR	SPON ADR CL D	984245100	2,198	472,131	SH	DFND	1	472,131	0	0
YUM CHINA HOLDINGS INC	COM	98850P109	152,506	2,681,485	SH	DFND	1	2,680,670	0	815
YUM! BRANDS INC	COM	988498101	500,474	4,620,314	SH	DFND	1	4,607,878	0	12,436
YUM! BRANDS INC	COM	988498101	0	7	SH	DFND	1 2	7	0	0
YUMANITY THERAPEUTICS INC	COM	98872L102	280	16,526	SH	DFND	1	16,526	0	0
YUNJI INC-ADR	ADS RP CL A	98873N107	92	49,948	SH	DFND	1	49,948	0	0
ZAGG INC	COM	98884U108	998	239,389	SH	DFND	1	239,389	0	0
ZAI LAB LTD-ADR	ADR	98887Q104	31,386	233,691	SH	DFND	1	233,691	0	0
ZEBRA TECHNOLOGIES CORP-CL A	CL A	989207105	352,361	919,050	SH	DFND	1	916,930	0	2,120
ZEBRA TECHNOLOGIES CORP-CL A	CL A	989207105	9	24	SH	DFND	1 2	24	0	0
ZEDGE INC-CL B	CL B	98923T104	528	87,527	SH	DFND	1	87,527	0	0
ZENDESK INC	COM	98936J101	187,453	1,311,419	SH	DFND	1	1,311,097	0	322
ZENTALIS PHARMACEUTICALS INC	COM	98943L107	17,233	331,789	SH	DFND	1	331,789	0	0
ZILLOW GROUP INC - A	CL A	98954M101	90,721	668,132	SH	DFND	1	667,800	0	332
ZILLOW GROUP INC - C	CL C CAP STK	98954M200	257,719	1,987,791	SH	DFND	1	1,987,791	0	0
ZILLOW GROUP INC - C	CL C CAP STK	98954M200	2	19	SH	DFND	1 2	19	0	0
ZIMMER BIOMET HOLDINGS INC	COM	98956P102	521,126	3,390,652	SH	DFND	1	3,382,372	0	8,280
ZIMMER BIOMET HOLDINGS INC	COM	98956P102	2	14	SH	DFND	1 2	14	0	0
ZIONS BANCORP NA	COM	989701107	130,558	3,009,989	SH	DFND	1	3,003,539	0	6,450
ZIOPHARM ONCOLOGY INC	COM	98973P101	7,782	3,088,105	SH	DFND	1	3,087,216	0	889
ZIX CORP	COM	98974P100	7,230	837,854	SH	DFND	1	837,854	0	0
ZOETIS INC	CL A	98978V103	1,243,012	7,529,814	SH	DFND	1	7,510,848	0	18,966
ZOGENIX INC	COM NEW	98978L204	16,848	842,855	SH	DFND	1	842,772	0	83
ZOMEDICA CORP	COM	98980M109	853	3,699,759	SH	DFND	1	3,699,759	0	0
ZOOM VIDEO COMMUNICATIONS-A	CL A	98980L101	739,688	2,195,392	SH	DFND	1	2,188,968	0	6,424
ZOOM VIDEO COMMUNICATIONS-A	CL A	98980L101	2	6	SH	DFND	1 2	6	0	0
ZOOMINFO TECHNOLOGIES INC-A	COM CL A	98980F104	32,289	669,497	SH	DFND	1	669,497	0	0
ZOSANO PHARMA CORP	COM NEW	98979H202	310	590,007	SH	DFND	1	590,007	0	0
ZOVIO INC	COM	98979V102	1,046	220,869	SH	DFND	1	220,869	0	0
ZOVIO INC	COM	98979V102	0	76	SH	DFND	1 2	76	0	0
ZSCALER INC	COM	98980G102	195,774	981,280	SH	DFND	1	981,202	0	78
ZSCALER INC	COM	98980G102	0	5	SH	DFND	1 2	5	0	0
ZTO EXPRESS CAYMAN INC-ADR	SPONSORED ADS A	98980A105	51,527	1,777,585	SH	DFND	1	1,776,974	0	611
ZUMIEZ INC	COM	989817101	11,686	317,732	SH	DFND	1	317,732	0	0
ZUMIEZ INC	COM	989817101	1	39	SH	DFND	1 2	39	0	0
ZUORA INC - CLASS A	COM CL A	98983V106	19,908	1,429,212	SH	DFND	1	1,429,212	0	0
ZYNERBA PHARMACEUTICALS INC	COM	98986X109	557	168,810	SH	DFND	1	168,810	0	0
ZYNEX INC	COM	98986M103	4,017	298,454	SH	DFND	1	298,454	0	0
ZYNGA INC - CL A	CL A	98986T108	114,983	11,649,840	SH	DFND	1	11,649,840	0	0