

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | AA     | 0                   | 2600         | 51896        | M      |
| 20230630 | AADI   | 0                   | 551          | 551          | M      |
| 20230630 | AAIC   | 0                   | 300          | 300          | M      |
| 20230630 | AAL    | 0                   | 1645         | 85733        | M      |
| 20230630 | AAN    | 0                   | 179          | 386          | M      |
| 20230630 | AAOI   | 0                   | 17076        | 30771        | M      |
| 20230630 | AAON   | 0                   | 616          | 1589         | M      |
| 20230630 | AAP    | 0                   | 2708         | 2958         | M      |
| 20230630 | AAPL   | 51                  | 8209         | 1777860      | M      |
| 20230630 | AAT    | 0                   | 342          | 418          | M      |
| 20230630 | AB     | 0                   | 1961         | 4656         | M      |
| 20230630 | ABBV   | 304                 | 16936        | 78693        | M      |
| 20230630 | ABC    | 0                   | 492          | 6700         | M      |
| 20230630 | ABCB   | 0                   | 1222         | 3244         | M      |
| 20230630 | ABCL   | 0                   | 0            | 410          | M      |
| 20230630 | ABCM   | 0                   | 19645        | 25364        | M      |
| 20230630 | ABEO   | 0                   | 7            | 7            | M      |
| 20230630 | ABEV   | 159                 | 159          | 1759         | M      |
| 20230630 | ABG    | 0                   | 1850         | 2923         | M      |
| 20230630 | ABM    | 0                   | 309          | 409          | M      |
| 20230630 | ABNB   | 0                   | 2880         | 8906         | M      |
| 20230630 | ABOS   | 0                   | 0            | 300          | M      |
| 20230630 | ABR    | 0                   | 0            | 10           | M      |
| 20230630 | ABSI   | 0                   | 1158         | 2158         | M      |
| 20230630 | ABT    | 67                  | 2575         | 19941        | M      |
| 20230630 | ABUS   | 0                   | 0            | 22           | M      |
| 20230630 | ACA    | 0                   | 201          | 266          | M      |
| 20230630 | ACAD   | 0                   | 106          | 196          | M      |
| 20230630 | ACAHW  | 0                   | 0            | 100          | M      |
| 20230630 | ACB    | 0                   | 2563         | 4263         | M      |
| 20230630 | ACCD   | 0                   | 1300         | 1600         | M      |
| 20230630 | ACDC   | 0                   | 320          | 1048         | M      |
| 20230630 | ACET   | 0                   | 700          | 2900         | M      |
| 20230630 | ACGL   | 0                   | 396          | 496          | M      |
| 20230630 | ACHC   | 0                   | 1830         | 2622         | M      |
| 20230630 | ACHR   | 0                   | 1828         | 1828         | M      |
| 20230630 | ACI    | 0                   | 164          | 1264         | M      |
| 20230630 | ACIW   | 0                   | 702          | 702          | M      |
| 20230630 | ACLS   | 0                   | 2287         | 2695         | M      |
| 20230630 | ACLX   | 0                   | 12938        | 13605        | M      |
| 20230630 | ACM    | 0                   | 243          | 608          | M      |
| 20230630 | ACMR   | 0                   | 100          | 241          | M      |
| 20230630 | ACN    | 400                 | 7882         | 13225        | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | ACONW  | 0                   | 0            | 300          | M      |
| 20230630 | ACRE   | 0                   | 10           | 10           | M      |
| 20230630 | ACRS   | 0                   | 838          | 858          | M      |
| 20230630 | ACRV   | 0                   | 0            | 27           | M      |
| 20230630 | ACT    | 0                   | 12           | 12           | M      |
| 20230630 | ACTG   | 0                   | 358          | 758          | M      |
| 20230630 | ACVA   | 0                   | 110          | 210          | M      |
| 20230630 | ACWI   | 0                   | 700          | 700          | M      |
| 20230630 | ADAP   | 0                   | 293          | 393          | M      |
| 20230630 | ADBE   | 104                 | 4054         | 14054        | M      |
| 20230630 | ADC    | 0                   | 57           | 764          | M      |
| 20230630 | ADCT   | 0                   | 27           | 127          | M      |
| 20230630 | ADEA   | 0                   | 2            | 2            | M      |
| 20230630 | ADI    | 1                   | 5633         | 12090        | M      |
| 20230630 | ADM    | 92                  | 3257         | 3809         | M      |
| 20230630 | ADNT   | 0                   | 289          | 781          | M      |
| 20230630 | ADP    | 10                  | 3219         | 4609         | M      |
| 20230630 | ADPT   | 0                   | 11           | 111          | M      |
| 20230630 | ADRT   | 0                   | 0            | 78           | M      |
| 20230630 | ADSK   | 0                   | 9771         | 11947        | M      |
| 20230630 | ADT    | 0                   | 119          | 329          | M      |
| 20230630 | ADTN   | 0                   | 1            | 8            | M      |
| 20230630 | ADUS   | 0                   | 758          | 1340         | M      |
| 20230630 | AE     | 0                   | 74           | 104          | M      |
| 20230630 | AEE    | 19                  | 1632         | 1632         | M      |
| 20230630 | AEHR   | 0                   | 3443         | 3591         | M      |
| 20230630 | AEIS   | 0                   | 74           | 115          | M      |
| 20230630 | AEL    | 0                   | 100          | 397          | M      |
| 20230630 | AEM    | 200                 | 1448         | 4371         | M      |
| 20230630 | AEO    | 0                   | 45           | 238          | M      |
| 20230630 | AEP    | 48                  | 2020         | 3209         | M      |
| 20230630 | AER    | 0                   | 109          | 109          | M      |
| 20230630 | AES    | 0                   | 97           | 197          | M      |
| 20230630 | AESI   | 0                   | 710          | 830          | M      |
| 20230630 | AEVA   | 0                   | 0            | 400          | M      |
| 20230630 | AFCG   | 0                   | 276          | 376          | M      |
| 20230630 | AFG    | 0                   | 1099         | 1401         | M      |
| 20230630 | AFL    | 0                   | 1267         | 1467         | M      |
| 20230630 | AFRM   | 0                   | 556          | 556          | M      |
| 20230630 | AFT    | 0                   | 8            | 8            | M      |
| 20230630 | AFYA   | 0                   | 113          | 152          | M      |
| 20230630 | AGCO   | 0                   | 1853         | 2855         | M      |
| 20230630 | AGEN   | 0                   | 3412         | 4884         | M      |
| 20230630 | AGIO   | 0                   | 706          | 1116         | M      |

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|----------|---------|---------------------|--------------|--------------|--------|
| 20230630 | AGL     | 0                   | 582          | 582          | M      |
| 20230630 | AGM     | 0                   | 464          | 492          | M      |
| 20230630 | AGNC    | 0                   | 18           | 418          | M      |
| 20230630 | AGNCO   | 0                   | 0            | 40           | M      |
| 20230630 | AGO     | 0                   | 1871         | 2145         | M      |
| 20230630 | AGR     | 0                   | 1            | 40           | M      |
| 20230630 | AGRO    | 0                   | 0            | 125          | M      |
| 20230630 | AGTI    | 0                   | 109          | 141          | M      |
| 20230630 | AGX     | 0                   | 18           | 699          | M      |
| 20230630 | AGYS    | 0                   | 1400         | 1400         | M      |
| 20230630 | AHCO    | 0                   | 11           | 11           | M      |
| 20230630 | AHH     | 0                   | 145          | 158          | M      |
| 20230630 | AHL PRC | 0                   | 0            | 5            | M      |
| 20230630 | AHT     | 0                   | 10           | 10           | M      |
| 20230630 | AI      | 0                   | 17822        | 21787        | M      |
| 20230630 | AIG     | 0                   | 165          | 1065         | M      |
| 20230630 | AIN     | 0                   | 537          | 698          | M      |
| 20230630 | AIP     | 0                   | 122          | 207          | M      |
| 20230630 | AIR     | 0                   | 694          | 920          | M      |
| 20230630 | AIRC    | 0                   | 1368         | 1601         | M      |
| 20230630 | AIRS    | 0                   | 681          | 781          | M      |
| 20230630 | AIT     | 0                   | 833          | 1487         | M      |
| 20230630 | AIXI    | 0                   | 2            | 2            | M      |
| 20230630 | AIZ     | 0                   | 1403         | 2279         | M      |
| 20230630 | AJG     | 1                   | 7582         | 8936         | M      |
| 20230630 | AJRD    | 0                   | 600          | 985          | M      |
| 20230630 | AKAM    | 0                   | 464          | 1714         | M      |
| 20230630 | AKBA    | 0                   | 1000         | 1000         | M      |
| 20230630 | AKR     | 0                   | 2            | 2            | M      |
| 20230630 | AKRO    | 0                   | 3418         | 3435         | M      |
| 20230630 | AKYA    | 0                   | 220          | 229          | M      |
| 20230630 | AL      | 0                   | 93           | 1705         | M      |
| 20230630 | ALAR    | 0                   | 0            | 1200         | M      |
| 20230630 | ALB     | 0                   | 822          | 104623       | M      |
| 20230630 | ALC     | 0                   | 29           | 494          | M      |
| 20230630 | ALCO    | 0                   | 7            | 84           | M      |
| 20230630 | ALE     | 0                   | 164          | 365          | M      |
| 20230630 | ALEC    | 0                   | 5            | 41           | M      |
| 20230630 | ALEX    | 0                   | 4            | 4            | M      |
| 20230630 | ALG     | 0                   | 237          | 749          | M      |
| 20230630 | ALGM    | 0                   | 100          | 350          | M      |
| 20230630 | ALGN    | 0                   | 2357         | 6989         | M      |
| 20230630 | ALGT    | 0                   | 1611         | 3979         | M      |
| 20230630 | ALHC    | 0                   | 153          | 159          | M      |

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|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | ALK    | 0                   | 301          | 2080         | M      |
| 20230630 | ALKT   | 0                   | 7            | 17           | M      |
| 20230630 | ALL    | 0                   | 3792         | 4425         | M      |
| 20230630 | ALLE   | 0                   | 985          | 2643         | M      |
| 20230630 | ALLK   | 0                   | 8            | 8            | M      |
| 20230630 | ALLO   | 0                   | 100          | 110          | M      |
| 20230630 | ALLY   | 0                   | 700          | 859          | M      |
| 20230630 | ALNY   | 0                   | 2083         | 4177         | M      |
| 20230630 | ALPN   | 0                   | 449          | 1204         | M      |
| 20230630 | ALRM   | 0                   | 150          | 725          | M      |
| 20230630 | ALRS   | 0                   | 0            | 200          | M      |
| 20230630 | ALSN   | 0                   | 402          | 886          | M      |
| 20230630 | ALT    | 0                   | 194          | 1500         | M      |
| 20230630 | ALTG   | 0                   | 2            | 102          | M      |
| 20230630 | ALTI   | 0                   | 260          | 471          | M      |
| 20230630 | ALTO   | 0                   | 100          | 100          | M      |
| 20230630 | ALTR   | 0                   | 615          | 963          | M      |
| 20230630 | ALV    | 0                   | 598          | 698          | M      |
| 20230630 | ALVR   | 0                   | 200          | 210          | M      |
| 20230630 | ALX    | 0                   | 12           | 76           | M      |
| 20230630 | ALXO   | 0                   | 102          | 302          | M      |
| 20230630 | AM     | 0                   | 117          | 117          | M      |
| 20230630 | AMAL   | 0                   | 38           | 38           | M      |
| 20230630 | AMAM   | 0                   | 1827         | 2520         | M      |
| 20230630 | AMAT   | 70                  | 3731         | 5077         | M      |
| 20230630 | AMBA   | 0                   | 254          | 444          | M      |
| 20230630 | AMBC   | 0                   | 1487         | 2399         | M      |
| 20230630 | AMBI   | 0                   | 1            | 1            | M      |
| 20230630 | AMC    | 0                   | 35563        | 877614       | M      |
| 20230630 | AMCX   | 0                   | 338          | 626          | M      |
| 20230630 | AMD    | 0                   | 26237        | 136575       | M      |
| 20230630 | AME    | 23                  | 2324         | 4265         | M      |
| 20230630 | AMEH   | 0                   | 990          | 992          | M      |
| 20230630 | AMG    | 0                   | 573          | 1021         | M      |
| 20230630 | AMGN   | 113                 | 4890         | 7576         | M      |
| 20230630 | AMH    | 0                   | 2685         | 2699         | M      |
| 20230630 | AMK    | 0                   | 54           | 158          | M      |
| 20230630 | AMKR   | 0                   | 108          | 111          | M      |
| 20230630 | AMLI   | 0                   | 100          | 100          | M      |
| 20230630 | AMLX   | 0                   | 748          | 2792         | M      |
| 20230630 | AMN    | 0                   | 705          | 1776         | M      |
| 20230630 | AMOT   | 0                   | 48           | 249          | M      |
| 20230630 | AMP    | 0                   | 648          | 1830         | M      |
| 20230630 | AMPH   | 0                   | 303          | 1154         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | AMPL   | 0                   | 15           | 21           | M      |
| 20230630 | AMPX   | 0                   | 44           | 44           | M      |
| 20230630 | AMPY   | 0                   | 247          | 414          | M      |
| 20230630 | AMR    | 0                   | 1981         | 2563         | M      |
| 20230630 | AMRC   | 0                   | 1111         | 1349         | M      |
| 20230630 | AMRK   | 0                   | 300          | 371          | M      |
| 20230630 | AMRN   | 0                   | 19           | 19           | M      |
| 20230630 | AMRS   | 0                   | 375          | 1500         | M      |
| 20230630 | AMSC   | 0                   | 0            | 38           | M      |
| 20230630 | AMSF   | 0                   | 18           | 364          | M      |
| 20230630 | AMSWA  | 0                   | 0            | 116          | M      |
| 20230630 | AMT    | 60                  | 8935         | 10450        | M      |
| 20230630 | AMTB   | 0                   | 310          | 320          | M      |
| 20230630 | AMWD   | 0                   | 195          | 600          | M      |
| 20230630 | AMX    | 0                   | 300          | 375          | M      |
| 20230630 | AMZN   | 0                   | 8593         | 1066573      | M      |
| 20230630 | AN     | 0                   | 1867         | 2634         | M      |
| 20230630 | ANAB   | 0                   | 15           | 515          | M      |
| 20230630 | ANDE   | 0                   | 83           | 253          | M      |
| 20230630 | ANET   | 0                   | 8665         | 13320        | M      |
| 20230630 | ANF    | 74                  | 2423         | 3801         | M      |
| 20230630 | ANGL   | 0                   | 1000         | 1000         | M      |
| 20230630 | ANGO   | 0                   | 31           | 131          | M      |
| 20230630 | ANIK   | 0                   | 1            | 1480         | M      |
| 20230630 | ANIP   | 0                   | 789          | 1776         | M      |
| 20230630 | ANNX   | 0                   | 1306         | 1420         | M      |
| 20230630 | ANSS   | 0                   | 2570         | 4843         | M      |
| 20230630 | AOMR   | 0                   | 70           | 70           | M      |
| 20230630 | AON    | 89                  | 3381         | 5217         | M      |
| 20230630 | AORT   | 0                   | 600          | 632          | M      |
| 20230630 | AOS    | 0                   | 439          | 1632         | M      |
| 20230630 | AOSL   | 0                   | 204          | 801          | M      |
| 20230630 | APA    | 0                   | 675          | 1376         | M      |
| 20230630 | APAM   | 0                   | 599          | 809          | M      |
| 20230630 | APD    | 31                  | 2684         | 4120         | M      |
| 20230630 | APEI   | 0                   | 100          | 573          | M      |
| 20230630 | APG    | 0                   | 267          | 1020         | M      |
| 20230630 | APH    | 0                   | 2854         | 3254         | M      |
| 20230630 | API    | 0                   | 0            | 315          | M      |
| 20230630 | APLD   | 0                   | 452          | 852          | M      |
| 20230630 | APLE   | 0                   | 96           | 129          | M      |
| 20230630 | APLS   | 0                   | 1754         | 2267         | M      |
| 20230630 | APO    | 0                   | 3144         | 3366         | M      |
| 20230630 | APOG   | 0                   | 24           | 72           | M      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20230630 | APP     | 0                   | 0            | 296          | M      |
| 20230630 | APPF    | 0                   | 432          | 471          | M      |
| 20230630 | APPH    | 0                   | 1100         | 1100         | M      |
| 20230630 | APPN    | 0                   | 226          | 554          | M      |
| 20230630 | APPS    | 0                   | 300          | 300          | M      |
| 20230630 | APRN    | 0                   | 518          | 818          | M      |
| 20230630 | APTV    | 0                   | 1526         | 7888         | M      |
| 20230630 | APYX    | 0                   | 0            | 400          | M      |
| 20230630 | AR      | 0                   | 905          | 2221         | M      |
| 20230630 | ARAV    | 0                   | 0            | 10           | M      |
| 20230630 | ARAY    | 0                   | 410          | 410          | M      |
| 20230630 | ARCB    | 0                   | 3959         | 5010         | M      |
| 20230630 | ARCC    | 0                   | 20           | 20           | M      |
| 20230630 | ARCE    | 0                   | 426          | 626          | M      |
| 20230630 | ARCH    | 0                   | 564          | 2103         | M      |
| 20230630 | ARCO    | 0                   | 10           | 10           | M      |
| 20230630 | ARCT    | 0                   | 2730         | 3633         | M      |
| 20230630 | ARDX    | 0                   | 300          | 300          | M      |
| 20230630 | ARE     | 200                 | 1555         | 1904         | M      |
| 20230630 | AREC    | 0                   | 0            | 10           | M      |
| 20230630 | AREN    | 0                   | 0            | 5            | M      |
| 20230630 | ARES    | 0                   | 1226         | 1226         | M      |
| 20230630 | ARGX    | 0                   | 2573         | 3969         | M      |
| 20230630 | ARHS    | 0                   | 127          | 127          | M      |
| 20230630 | ARI     | 0                   | 293          | 433          | M      |
| 20230630 | ARIS    | 0                   | 437          | 580          | M      |
| 20230630 | ARKK    | 0                   | 100          | 100          | M      |
| 20230630 | ARKO    | 0                   | 52           | 75           | M      |
| 20230630 | ARL     | 0                   | 10           | 10           | M      |
| 20230630 | ARLO    | 0                   | 400          | 572          | M      |
| 20230630 | ARLP    | 0                   | 100          | 587          | M      |
| 20230630 | ARMK    | 0                   | 2701         | 3059         | M      |
| 20230630 | ARNC    | 0                   | 1100         | 1100         | M      |
| 20230630 | AROW    | 0                   | 209          | 302          | M      |
| 20230630 | ARQT    | 0                   | 5667         | 6467         | M      |
| 20230630 | ARRY    | 0                   | 512          | 975          | M      |
| 20230630 | ARTNA   | 0                   | 770          | 915          | M      |
| 20230630 | ARVN    | 0                   | 537          | 537          | M      |
| 20230630 | ARW     | 0                   | 653          | 2329         | M      |
| 20230630 | ARWR    | 0                   | 209          | 647          | M      |
| 20230630 | ASAI    | 0                   | 800          | 1200         | M      |
| 20230630 | ASAN    | 0                   | 600          | 843          | M      |
| 20230630 | ASB PRF | 0                   | 0            | 100          | M      |
| 20230630 | ASGI    | 0                   | 100          | 510          | M      |

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|----------|---------|---------------------|--------------|--------------|--------|
| 20230630 | ASGN    | 0                   | 1782         | 2534         | M      |
| 20230630 | ASH     | 0                   | 1078         | 1647         | M      |
| 20230630 | ASIX    | 0                   | 10           | 25           | M      |
| 20230630 | ASLE    | 0                   | 0            | 100          | M      |
| 20230630 | ASML    | 1                   | 1561         | 4085         | M      |
| 20230630 | ASND    | 0                   | 2772         | 3819         | M      |
| 20230630 | ASO     | 0                   | 1045         | 1335         | M      |
| 20230630 | ASPN    | 0                   | 200          | 273          | M      |
| 20230630 | ASPS    | 0                   | 54           | 115          | M      |
| 20230630 | ASR     | 0                   | 71           | 192          | M      |
| 20230630 | ASTE    | 0                   | 14           | 115          | M      |
| 20230630 | ASTS    | 0                   | 5            | 7            | M      |
| 20230630 | ASUR    | 0                   | 0            | 100          | M      |
| 20230630 | ATAI    | 0                   | 100          | 200          | M      |
| 20230630 | ATAT    | 0                   | 18           | 49           | M      |
| 20230630 | A TEC   | 0                   | 1110         | 1207         | M      |
| 20230630 | ATEN    | 0                   | 54           | 154          | M      |
| 20230630 | ATER    | 0                   | 0            | 100          | M      |
| 20230630 | ATEX    | 0                   | 20           | 180          | M      |
| 20230630 | ATGE    | 0                   | 28           | 428          | M      |
| 20230630 | ATHM    | 0                   | 877          | 1244         | M      |
| 20230630 | ATI     | 0                   | 301          | 906          | M      |
| 20230630 | ATKR    | 0                   | 2968         | 4837         | M      |
| 20230630 | ATLO    | 0                   | 922          | 1023         | M      |
| 20230630 | ATLX    | 0                   | 538          | 591          | M      |
| 20230630 | ATMU    | 0                   | 900          | 1806         | M      |
| 20230630 | ATNI    | 0                   | 92           | 180          | M      |
| 20230630 | ATNM    | 0                   | 496          | 706          | M      |
| 20230630 | ATO     | 161                 | 1479         | 2837         | M      |
| 20230630 | ATOM    | 0                   | 400          | 408          | M      |
| 20230630 | ATR     | 0                   | 324          | 2169         | M      |
| 20230630 | ATRC    | 0                   | 70           | 871          | M      |
| 20230630 | ATRI    | 0                   | 34           | 54           | M      |
| 20230630 | ATRO    | 0                   | 15           | 645          | M      |
| 20230630 | ATSG    | 0                   | 642          | 784          | M      |
| 20230630 | ATVI    | 0                   | 2106         | 141947       | M      |
| 20230630 | ATXG    | 0                   | 10           | 10           | M      |
| 20230630 | AU      | 0                   | 200          | 200          | M      |
| 20230630 | AUB     | 0                   | 633          | 640          | M      |
| 20230630 | AUB PRA | 0                   | 0            | 248          | M      |
| 20230630 | AUBN    | 0                   | 0            | 2            | M      |
| 20230630 | AUDC    | 0                   | 0            | 327          | M      |
| 20230630 | AUGX    | 0                   | 900          | 1600         | M      |
| 20230630 | AUPH    | 0                   | 380          | 1025         | M      |

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|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | AUR    | 0                   | 7217         | 8417         | M      |
| 20230630 | AURA   | 0                   | 4            | 4            | M      |
| 20230630 | AUTL   | 0                   | 10           | 10           | M      |
| 20230630 | AUUD   | 0                   | 100          | 100          | M      |
| 20230630 | AVA    | 0                   | 309          | 530          | M      |
| 20230630 | AVAH   | 0                   | 25           | 25           | M      |
| 20230630 | AVAV   | 0                   | 198          | 725          | M      |
| 20230630 | AVB    | 7                   | 1589         | 2355         | M      |
| 20230630 | AVD    | 0                   | 0            | 6            | M      |
| 20230630 | AVDL   | 0                   | 2700         | 3631         | M      |
| 20230630 | AVGO   | 69                  | 5149         | 6708         | M      |
| 20230630 | AVID   | 0                   | 309          | 309          | M      |
| 20230630 | AVNS   | 0                   | 674          | 675          | M      |
| 20230630 | AVNT   | 0                   | 0            | 627          | M      |
| 20230630 | AVNW   | 0                   | 124          | 247          | M      |
| 20230630 | AVO    | 0                   | 30           | 120          | M      |
| 20230630 | AVRO   | 0                   | 600          | 700          | M      |
| 20230630 | AVT    | 0                   | 1500         | 2320         | M      |
| 20230630 | AVTA   | 0                   | 3            | 328          | M      |
| 20230630 | AVTR   | 0                   | 259          | 259          | M      |
| 20230630 | AVUV   | 0                   | 100          | 100          | M      |
| 20230630 | AVXL   | 0                   | 0            | 438          | M      |
| 20230630 | AVY    | 0                   | 1208         | 2082         | M      |
| 20230630 | AWI    | 0                   | 224          | 811          | M      |
| 20230630 | AWK    | 166                 | 3848         | 4025         | M      |
| 20230630 | AWR    | 0                   | 370          | 385          | M      |
| 20230630 | AWRE   | 0                   | 0            | 3            | M      |
| 20230630 | AX     | 0                   | 1680         | 1842         | M      |
| 20230630 | AXGN   | 0                   | 111          | 367          | M      |
| 20230630 | AXL    | 0                   | 537          | 537          | M      |
| 20230630 | AXNX   | 0                   | 1047         | 1877         | M      |
| 20230630 | AXON   | 0                   | 2017         | 2631         | M      |
| 20230630 | AXP    | 43                  | 4772         | 6436         | M      |
| 20230630 | AXS    | 0                   | 1067         | 1273         | M      |
| 20230630 | AXSM   | 0                   | 3452         | 4597         | M      |
| 20230630 | AY     | 0                   | 128          | 128          | M      |
| 20230630 | AYI    | 0                   | 1921         | 2594         | M      |
| 20230630 | AYX    | 0                   | 2758         | 2860         | M      |
| 20230630 | AZEK   | 0                   | 226          | 989          | M      |
| 20230630 | AZN    | 0                   | 1303         | 2103         | M      |
| 20230630 | AZO    | 0                   | 1944         | 2218         | M      |
| 20230630 | AZPN   | 0                   | 829          | 1104         | M      |
| 20230630 | AZTA   | 0                   | 252          | 410          | M      |
| 20230630 | AZZ    | 0                   | 6            | 571          | M      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20230630 | B       | 0                   | 257          | 598          | M      |
| 20230630 | BA      | 602                 | 3744         | 25633        | M      |
| 20230630 | BABA    | 0                   | 2931         | 3873         | M      |
| 20230630 | BAC     | 100                 | 16122        | 212882       | M      |
| 20230630 | BAC PRM | 0                   | 127          | 127          | M      |
| 20230630 | BACK    | 0                   | 100          | 100          | M      |
| 20230630 | BAH     | 0                   | 2573         | 2686         | M      |
| 20230630 | BALL    | 0                   | 1316         | 1622         | M      |
| 20230630 | BALT    | 0                   | 967          | 967          | M      |
| 20230630 | BALY    | 0                   | 236          | 775          | M      |
| 20230630 | BAM     | 0                   | 3            | 3            | M      |
| 20230630 | BANC    | 0                   | 0            | 26           | M      |
| 20230630 | BAND    | 0                   | 74           | 144          | M      |
| 20230630 | BANF    | 0                   | 668          | 688          | M      |
| 20230630 | BANR    | 0                   | 491          | 526          | M      |
| 20230630 | BAP     | 0                   | 1086         | 3027         | M      |
| 20230630 | BASE    | 0                   | 1747         | 1940         | M      |
| 20230630 | BATRA   | 0                   | 108          | 207          | M      |
| 20230630 | BATRK   | 197                 | 703          | 718          | M      |
| 20230630 | BAX     | 0                   | 795          | 921          | M      |
| 20230630 | BB      | 0                   | 400          | 400          | M      |
| 20230630 | BBAI    | 0                   | 3            | 403          | M      |
| 20230630 | BBCP    | 0                   | 10           | 10           | M      |
| 20230630 | BBDC    | 0                   | 509          | 509          | M      |
| 20230630 | BBDO    | 0                   | 0            | 200          | M      |
| 20230630 | BBIO    | 0                   | 2248         | 3125         | M      |
| 20230630 | BBSI    | 0                   | 130          | 185          | M      |
| 20230630 | BBUC    | 200                 | 237          | 847          | M      |
| 20230630 | BBVA    | 114                 | 114          | 159          | M      |
| 20230630 | BBW     | 0                   | 818          | 818          | M      |
| 20230630 | BBWI    | 0                   | 1759         | 1961         | M      |
| 20230630 | BBY     | 0                   | 1022         | 1447         | M      |
| 20230630 | BC      | 0                   | 1926         | 2692         | M      |
| 20230630 | BCAB    | 0                   | 0            | 100          | M      |
| 20230630 | BCBP    | 0                   | 48           | 49           | M      |
| 20230630 | BCC     | 0                   | 686          | 1366         | M      |
| 20230630 | BCD     | 0                   | 0            | 328          | M      |
| 20230630 | BCE     | 0                   | 510          | 983          | M      |
| 20230630 | BCH     | 0                   | 493          | 493          | M      |
| 20230630 | BCLI    | 0                   | 7            | 127          | M      |
| 20230630 | BCML    | 0                   | 0            | 38           | M      |
| 20230630 | BCO     | 0                   | 2329         | 2863         | M      |
| 20230630 | BCOV    | 0                   | 86           | 86           | M      |
| 20230630 | BCPC    | 0                   | 794          | 865          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | BCRX   | 0                   | 30           | 85           | M      |
| 20230630 | BCSF   | 0                   | 279          | 279          | M      |
| 20230630 | BCX    | 0                   | 100          | 100          | M      |
| 20230630 | BCYC   | 0                   | 101          | 106          | M      |
| 20230630 | BDC    | 0                   | 1086         | 1490         | M      |
| 20230630 | BDTX   | 20                  | 620          | 724          | M      |
| 20230630 | BDX    | 0                   | 5387         | 6957         | M      |
| 20230630 | BE     | 0                   | 100          | 100          | M      |
| 20230630 | BEAM   | 0                   | 4199         | 4935         | M      |
| 20230630 | BECN   | 0                   | 1214         | 1435         | M      |
| 20230630 | BEEM   | 0                   | 0            | 46           | M      |
| 20230630 | BEKE   | 0                   | 529          | 76583        | M      |
| 20230630 | BELFB  | 0                   | 221          | 231          | M      |
| 20230630 | BEP    | 0                   | 139          | 139          | M      |
| 20230630 | BEPC   | 96                  | 1183         | 1761         | M      |
| 20230630 | BERY   | 0                   | 911          | 1600         | M      |
| 20230630 | BF A   | 0                   | 853          | 853          | M      |
| 20230630 | BF B   | 0                   | 1747         | 2350         | M      |
| 20230630 | BFAM   | 0                   | 1397         | 2082         | M      |
| 20230630 | BFC    | 0                   | 238          | 252          | M      |
| 20230630 | BFH    | 0                   | 1542         | 1742         | M      |
| 20230630 | BFK    | 0                   | 87           | 87           | M      |
| 20230630 | BFLY   | 0                   | 100          | 100          | M      |
| 20230630 | BFRG   | 0                   | 3            | 135          | M      |
| 20230630 | BFS    | 0                   | 12           | 12           | M      |
| 20230630 | BFST   | 0                   | 115          | 115          | M      |
| 20230630 | BG     | 0                   | 3677         | 4165         | M      |
| 20230630 | BGFV   | 0                   | 0            | 10           | M      |
| 20230630 | BGI    | 0                   | 0            | 10           | M      |
| 20230630 | BGNE   | 0                   | 3746         | 4600         | M      |
| 20230630 | BGRY   | 0                   | 100          | 100          | M      |
| 20230630 | BGS    | 0                   | 157          | 157          | M      |
| 20230630 | BGT    | 0                   | 4            | 303          | M      |
| 20230630 | BHB    | 0                   | 0            | 2            | M      |
| 20230630 | BHC    | 0                   | 200          | 200          | M      |
| 20230630 | BHE    | 0                   | 0            | 454          | M      |
| 20230630 | BHF    | 0                   | 104          | 281          | M      |
| 20230630 | BHG    | 0                   | 2181         | 3275         | M      |
| 20230630 | BHK    | 0                   | 100          | 108          | M      |
| 20230630 | BHLB   | 0                   | 62           | 69           | M      |
| 20230630 | BHM    | 0                   | 0            | 20           | M      |
| 20230630 | BHP    | 0                   | 500          | 700          | M      |
| 20230630 | BHR    | 0                   | 0            | 1100         | M      |
| 20230630 | BHRB   | 0                   | 1001         | 2022         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | BHVN   | 0                   | 501          | 1027         | M      |
| 20230630 | BIDU   | 0                   | 7154         | 8426         | M      |
| 20230630 | BIGC   | 0                   | 122          | 824          | M      |
| 20230630 | BIIB   | 0                   | 3273         | 5482         | M      |
| 20230630 | BILI   | 0                   | 100          | 100          | M      |
| 20230630 | BILL   | 0                   | 1982         | 5986         | M      |
| 20230630 | BIO    | 0                   | 929          | 1523         | M      |
| 20230630 | BIOR   | 0                   | 332          | 332          | M      |
| 20230630 | BIOX   | 0                   | 0            | 140          | M      |
| 20230630 | BIP    | 0                   | 0            | 1002         | M      |
| 20230630 | BIPC   | 0                   | 532          | 1128         | M      |
| 20230630 | BIPI   | 0                   | 0            | 21           | M      |
| 20230630 | BIRD   | 0                   | 100          | 100          | M      |
| 20230630 | BIT    | 0                   | 172          | 172          | M      |
| 20230630 | BITF   | 0                   | 700          | 2300         | M      |
| 20230630 | BITO   | 0                   | 1300         | 3300         | M      |
| 20230630 | BITX   | 0                   | 2463         | 2763         | M      |
| 20230630 | BIVI   | 0                   | 100          | 100          | M      |
| 20230630 | BJ     | 0                   | 303          | 1555         | M      |
| 20230630 | BJRI   | 0                   | 52           | 52           | M      |
| 20230630 | BJUL   | 0                   | 100          | 100          | M      |
| 20230630 | BK     | 0                   | 2            | 3            | M      |
| 20230630 | BKCC   | 0                   | 50           | 52           | M      |
| 20230630 | BKD    | 0                   | 0            | 18           | M      |
| 20230630 | BKE    | 0                   | 1257         | 1347         | M      |
| 20230630 | BKH    | 0                   | 1004         | 1214         | M      |
| 20230630 | BKI    | 0                   | 0            | 214          | M      |
| 20230630 | BKNG   | 0                   | 2988         | 3749         | M      |
| 20230630 | BKR    | 0                   | 4            | 4            | M      |
| 20230630 | BKSY   | 0                   | 300          | 500          | M      |
| 20230630 | BKU    | 0                   | 640          | 1129         | M      |
| 20230630 | BL     | 0                   | 25           | 1212         | M      |
| 20230630 | BLBD   | 0                   | 102          | 925          | M      |
| 20230630 | BLCO   | 0                   | 800          | 1086         | M      |
| 20230630 | BLD    | 0                   | 2237         | 4741         | M      |
| 20230630 | BLDR   | 0                   | 4009         | 8160         | M      |
| 20230630 | BLE    | 0                   | 0            | 2            | M      |
| 20230630 | BLFS   | 0                   | 949          | 956          | M      |
| 20230630 | BLFY   | 0                   | 0            | 10           | M      |
| 20230630 | BLK    | 36                  | 3050         | 5855         | M      |
| 20230630 | BLKB   | 0                   | 650          | 1116         | M      |
| 20230630 | BLMN   | 0                   | 15           | 115          | M      |
| 20230630 | BLND   | 0                   | 1600         | 1857         | M      |
| 20230630 | BLNK   | 0                   | 300          | 300          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | BLUE   | 0                   | 106          | 106          | M      |
| 20230630 | BLX    | 0                   | 1            | 1            | M      |
| 20230630 | BLZE   | 0                   | 30           | 30           | M      |
| 20230630 | BMA    | 0                   | 0            | 952          | M      |
| 20230630 | BMBL   | 0                   | 208          | 26739        | M      |
| 20230630 | BME    | 0                   | 837          | 1287         | M      |
| 20230630 | BMEA   | 0                   | 579          | 854          | M      |
| 20230630 | BMEZ   | 0                   | 200          | 200          | M      |
| 20230630 | BMI    | 0                   | 1405         | 2328         | M      |
| 20230630 | BMO    | 0                   | 500          | 524          | M      |
| 20230630 | BMRC   | 0                   | 65           | 203          | M      |
| 20230630 | BMRN   | 0                   | 639          | 25050        | M      |
| 20230630 | BMY    | 0                   | 3305         | 3430         | M      |
| 20230630 | BN     | 0                   | 853          | 953          | M      |
| 20230630 | BNGO   | 0                   | 480          | 880          | M      |
| 20230630 | BNL    | 0                   | 305          | 305          | M      |
| 20230630 | BNS    | 0                   | 232          | 332          | M      |
| 20230630 | BNTX   | 0                   | 446          | 1422         | M      |
| 20230630 | BOC    | 92                  | 137          | 142          | M      |
| 20230630 | BOH    | 0                   | 855          | 2404         | M      |
| 20230630 | BOIL   | 300                 | 1686         | 2153         | M      |
| 20230630 | BOKF   | 0                   | 454          | 938          | M      |
| 20230630 | BOLT   | 0                   | 0            | 10           | M      |
| 20230630 | BOOM   | 0                   | 255          | 465          | M      |
| 20230630 | BOOT   | 0                   | 1787         | 3229         | M      |
| 20230630 | BORR   | 0                   | 449          | 449          | M      |
| 20230630 | BOWL   | 0                   | 22           | 98           | M      |
| 20230630 | BOX    | 0                   | 400          | 500          | M      |
| 20230630 | BP     | 0                   | 605          | 71870        | M      |
| 20230630 | BPMC   | 5                   | 5794         | 7692         | M      |
| 20230630 | BPOP   | 109                 | 756          | 2510         | M      |
| 20230630 | BR     | 0                   | 645          | 695          | M      |
| 20230630 | BRBR   | 0                   | 807          | 1153         | M      |
| 20230630 | BRC    | 0                   | 917          | 1560         | M      |
| 20230630 | BRCC   | 0                   | 22           | 22           | M      |
| 20230630 | BRDG   | 0                   | 279          | 379          | M      |
| 20230630 | BRK B  | 0                   | 14105        | 27263        | M      |
| 20230630 | BRKL   | 0                   | 0            | 22           | M      |
| 20230630 | BRKR   | 0                   | 321          | 569          | M      |
| 20230630 | BRN    | 0                   | 0            | 1            | M      |
| 20230630 | BRO    | 0                   | 1245         | 1428         | M      |
| 20230630 | BROS   | 0                   | 942          | 942          | M      |
| 20230630 | BRP    | 0                   | 25           | 1361         | M      |
| 20230630 | BRSP   | 0                   | 10           | 10           | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | BRX    | 0                   | 400          | 400          | M      |
| 20230630 | BRY    | 0                   | 200          | 300          | M      |
| 20230630 | BRZE   | 0                   | 1974         | 2391         | M      |
| 20230630 | BSAC   | 0                   | 200          | 200          | M      |
| 20230630 | BSIG   | 0                   | 201          | 729          | M      |
| 20230630 | BSM    | 0                   | 10           | 10           | M      |
| 20230630 | BSRR   | 0                   | 52           | 338          | M      |
| 20230630 | BST    | 0                   | 0            | 400          | M      |
| 20230630 | BSTZ   | 0                   | 59           | 59           | M      |
| 20230630 | BSVN   | 0                   | 41           | 41           | M      |
| 20230630 | BSVO   | 0                   | 200          | 200          | M      |
| 20230630 | BSX    | 0                   | 750          | 11150        | M      |
| 20230630 | BSY    | 0                   | 983          | 1104         | M      |
| 20230630 | BTAI   | 172                 | 572          | 1569         | M      |
| 20230630 | BTBT   | 0                   | 546          | 1146         | M      |
| 20230630 | BTE    | 0                   | 0            | 158          | M      |
| 20230630 | BTG    | 0                   | 1800         | 7100         | M      |
| 20230630 | BTI    | 0                   | 604          | 35525        | M      |
| 20230630 | BTMD   | 0                   | 388          | 388          | M      |
| 20230630 | BTO    | 0                   | 1000         | 1999         | M      |
| 20230630 | BTU    | 0                   | 400          | 400          | M      |
| 20230630 | BUD    | 0                   | 968          | 980          | M      |
| 20230630 | BUFD   | 0                   | 3000         | 3000         | M      |
| 20230630 | BUFQ   | 0                   | 800          | 800          | M      |
| 20230630 | BUFR   | 0                   | 400          | 400          | M      |
| 20230630 | BUG    | 0                   | 0            | 200          | M      |
| 20230630 | BUI    | 0                   | 100          | 100          | M      |
| 20230630 | BUR    | 0                   | 300          | 438          | M      |
| 20230630 | BURL   | 0                   | 767          | 3084         | M      |
| 20230630 | BV     | 0                   | 25           | 35           | M      |
| 20230630 | BVH    | 0                   | 529          | 531          | M      |
| 20230630 | BVN    | 0                   | 364          | 1257         | M      |
| 20230630 | BWA    | 0                   | 738          | 1238         | M      |
| 20230630 | BWB    | 0                   | 2            | 7            | M      |
| 20230630 | BWMN   | 0                   | 562          | 962          | M      |
| 20230630 | BWXT   | 0                   | 1115         | 1259         | M      |
| 20230630 | BX     | 0                   | 1508         | 12346        | M      |
| 20230630 | BXC    | 0                   | 145          | 454          | M      |
| 20230630 | BXMT   | 0                   | 630          | 630          | M      |
| 20230630 | BXMX   | 0                   | 400          | 400          | M      |
| 20230630 | BXP    | 0                   | 6083         | 7045         | M      |
| 20230630 | BXRX   | 0                   | 300          | 300          | M      |
| 20230630 | BXSL   | 0                   | 833          | 2453         | M      |
| 20230630 | BY     | 0                   | 10           | 222          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | BYD    | 0                   | 1281         | 1605         | M      |
| 20230630 | BYM    | 0                   | 0            | 117          | M      |
| 20230630 | BYND   | 0                   | 1423         | 43418        | M      |
| 20230630 | BZ     | 0                   | 200          | 1700         | M      |
| 20230630 | BZH    | 0                   | 485          | 1199         | M      |
| 20230630 | C      | 104                 | 1709         | 5300         | M      |
| 20230630 | CAAP   | 0                   | 854          | 1349         | M      |
| 20230630 | CABA   | 0                   | 1792         | 2202         | M      |
| 20230630 | CABO   | 0                   | 695          | 1282         | M      |
| 20230630 | CAC    | 0                   | 142          | 349          | M      |
| 20230630 | CACC   | 0                   | 1116         | 1864         | M      |
| 20230630 | CACG   | 0                   | 0            | 1            | M      |
| 20230630 | CACI   | 0                   | 219          | 760          | M      |
| 20230630 | CADE   | 0                   | 200          | 200          | M      |
| 20230630 | CAE    | 0                   | 4            | 104          | M      |
| 20230630 | CAH    | 0                   | 1195         | 1902         | M      |
| 20230630 | CAKE   | 0                   | 14           | 17           | M      |
| 20230630 | CAL    | 0                   | 1453         | 1744         | M      |
| 20230630 | CALM   | 0                   | 134          | 304          | M      |
| 20230630 | CALX   | 3                   | 568          | 1468         | M      |
| 20230630 | CAMT   | 0                   | 788          | 1337         | M      |
| 20230630 | CANO   | 0                   | 0            | 3828         | M      |
| 20230630 | CAPR   | 0                   | 1            | 101          | M      |
| 20230630 | CAR    | 0                   | 2836         | 3947         | M      |
| 20230630 | CARG   | 0                   | 0            | 63           | M      |
| 20230630 | CARM   | 0                   | 1402         | 1632         | M      |
| 20230630 | CARR   | 0                   | 1498         | 1598         | M      |
| 20230630 | CARS   | 0                   | 3            | 403          | M      |
| 20230630 | CASA   | 0                   | 0            | 100          | M      |
| 20230630 | CASH   | 0                   | 374          | 781          | M      |
| 20230630 | CASS   | 0                   | 259          | 286          | M      |
| 20230630 | CASY   | 0                   | 1341         | 1342         | M      |
| 20230630 | CAT    | 112                 | 5358         | 10205        | M      |
| 20230630 | CATC   | 0                   | 590          | 642          | M      |
| 20230630 | CATX   | 0                   | 0            | 300          | M      |
| 20230630 | CATY   | 0                   | 213          | 632          | M      |
| 20230630 | CAVA   | 0                   | 6795         | 7680         | M      |
| 20230630 | CB     | 15                  | 10184        | 14299        | M      |
| 20230630 | CBAY   | 0                   | 12292        | 17080        | M      |
| 20230630 | CBD    | 0                   | 100          | 100          | M      |
| 20230630 | CBL    | 0                   | 800          | 802          | M      |
| 20230630 | CBOE   | 0                   | 2084         | 3883         | M      |
| 20230630 | CBRE   | 0                   | 2997         | 3201         | M      |
| 20230630 | CBRL   | 0                   | 539          | 846          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | CBSH   | 0                   | 1816         | 1967         | M      |
| 20230630 | CBT    | 0                   | 229          | 2923         | M      |
| 20230630 | CBU    | 0                   | 775          | 775          | M      |
| 20230630 | CBUS   | 0                   | 183          | 300          | M      |
| 20230630 | CBZ    | 0                   | 260          | 377          | M      |
| 20230630 | CC     | 0                   | 1518         | 2553         | M      |
| 20230630 | CCAP   | 0                   | 0            | 2            | M      |
| 20230630 | CCB    | 0                   | 122          | 706          | M      |
| 20230630 | CCCS   | 0                   | 268          | 368          | M      |
| 20230630 | CCEP   | 0                   | 500          | 939          | M      |
| 20230630 | CCF    | 0                   | 27           | 97           | M      |
| 20230630 | CCI    | 144                 | 11460        | 16493        | M      |
| 20230630 | CCJ    | 100                 | 2747         | 2747         | M      |
| 20230630 | CCK    | 0                   | 1805         | 1823         | M      |
| 20230630 | CCL    | 0                   | 28267        | 82601        | M      |
| 20230630 | CCNE   | 0                   | 69           | 478          | M      |
| 20230630 | CCO    | 0                   | 100          | 900          | M      |
| 20230630 | CCOI   | 0                   | 357          | 1327         | M      |
| 20230630 | CCRD   | 0                   | 185          | 191          | M      |
| 20230630 | CCRN   | 0                   | 3            | 206          | M      |
| 20230630 | CCS    | 0                   | 1211         | 1733         | M      |
| 20230630 | CCSI   | 0                   | 1558         | 1958         | M      |
| 20230630 | CCU    | 0                   | 300          | 337          | M      |
| 20230630 | CDAY   | 0                   | 1611         | 2249         | M      |
| 20230630 | CDE    | 0                   | 4300         | 5800         | M      |
| 20230630 | CDIO   | 0                   | 25           | 25           | M      |
| 20230630 | CDLX   | 0                   | 0            | 461          | M      |
| 20230630 | CDMO   | 0                   | 987          | 1131         | M      |
| 20230630 | CDNA   | 0                   | 0            | 12           | M      |
| 20230630 | CDNS   | 1382                | 3055         | 7547         | M      |
| 20230630 | CDRE   | 0                   | 340          | 340          | M      |
| 20230630 | CDW    | 100                 | 2023         | 4013         | M      |
| 20230630 | CDZI   | 0                   | 500          | 500          | M      |
| 20230630 | CE     | 0                   | 5222         | 7420         | M      |
| 20230630 | CEG    | 52                  | 1868         | 7852         | M      |
| 20230630 | CEIX   | 0                   | 2624         | 3039         | M      |
| 20230630 | CELC   | 0                   | 234          | 534          | M      |
| 20230630 | CELH   | 0                   | 3222         | 4942         | M      |
| 20230630 | CENN   | 0                   | 0            | 100          | M      |
| 20230630 | CENTA  | 0                   | 110          | 870          | M      |
| 20230630 | CEQP   | 0                   | 367          | 567          | M      |
| 20230630 | CERE   | 0                   | 1019         | 1419         | M      |
| 20230630 | CERT   | 0                   | 1118         | 1314         | M      |
| 20230630 | CEVA   | 0                   | 224          | 260          | M      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20230630 | CF      | 0                   | 6870         | 12383        | M      |
| 20230630 | CFB     | 0                   | 0            | 10           | M      |
| 20230630 | CFFI    | 0                   | 0            | 2            | M      |
| 20230630 | CFFN    | 0                   | 0            | 58           | M      |
| 20230630 | CFG     | 0                   | 100          | 100          | M      |
| 20230630 | CFLT    | 0                   | 3141         | 4278         | M      |
| 20230630 | CFR     | 0                   | 1439         | 2670         | M      |
| 20230630 | CGAU    | 0                   | 15           | 15           | M      |
| 20230630 | CGBD    | 0                   | 110          | 560          | M      |
| 20230630 | CGC     | 0                   | 0            | 8900         | M      |
| 20230630 | CGEM    | 0                   | 3            | 282          | M      |
| 20230630 | CGNX    | 0                   | 217          | 300          | M      |
| 20230630 | CHAT    | 0                   | 500          | 500          | M      |
| 20230630 | CHCO    | 0                   | 1018         | 1173         | M      |
| 20230630 | CHCT    | 0                   | 418          | 418          | M      |
| 20230630 | CHD     | 0                   | 801          | 1507         | M      |
| 20230630 | CHDN    | 0                   | 3655         | 4421         | M      |
| 20230630 | CHE     | 0                   | 500          | 534          | M      |
| 20230630 | CHEF    | 35                  | 279          | 375          | M      |
| 20230630 | CHGG    | 0                   | 42           | 1442         | M      |
| 20230630 | CHH     | 0                   | 1588         | 2775         | M      |
| 20230630 | CHK     | 0                   | 2203         | 3450         | M      |
| 20230630 | CHKP    | 0                   | 1213         | 2621         | M      |
| 20230630 | CHMG    | 0                   | 1            | 1            | M      |
| 20230630 | CHMI    | 0                   | 74           | 74           | M      |
| 20230630 | CHPT    | 0                   | 1115         | 178471       | M      |
| 20230630 | CHRD    | 0                   | 427          | 4562         | M      |
| 20230630 | CHRS    | 0                   | 210          | 210          | M      |
| 20230630 | CHRW    | 0                   | 1882         | 2327         | M      |
| 20230630 | CHS     | 0                   | 327          | 327          | M      |
| 20230630 | CHT     | 304                 | 591          | 591          | M      |
| 20230630 | CHTR    | 203                 | 3786         | 8630         | M      |
| 20230630 | CHUY    | 0                   | 205          | 468          | M      |
| 20230630 | CHW     | 0                   | 100          | 500          | M      |
| 20230630 | CHWY    | 0                   | 957          | 1644         | M      |
| 20230630 | CHX     | 0                   | 29           | 448          | M      |
| 20230630 | CHY     | 0                   | 200          | 200          | M      |
| 20230630 | CI      | 0                   | 9433         | 12538        | M      |
| 20230630 | CIB     | 0                   | 411          | 1108         | M      |
| 20230630 | CIBR    | 0                   | 150          | 150          | M      |
| 20230630 | CIEN    | 0                   | 388          | 488          | M      |
| 20230630 | CIGI    | 0                   | 1140         | 1319         | M      |
| 20230630 | CIM PRB | 0                   | 54           | 54           | M      |
| 20230630 | CINF    | 0                   | 1275         | 3724         | M      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | CINT   | 0                   | 579          | 579          | M      |
| 20230630 | CION   | 0                   | 7            | 221          | M      |
| 20230630 | CISS   | 0                   | 0            | 100          | M      |
| 20230630 | CIVI   | 0                   | 100          | 109          | M      |
| 20230630 | CKPT   | 0                   | 432          | 432          | M      |
| 20230630 | CL     | 0                   | 100          | 2930         | M      |
| 20230630 | CLAR   | 0                   | 206          | 360          | M      |
| 20230630 | CLB    | 0                   | 1296         | 1365         | M      |
| 20230630 | CLBK   | 0                   | 77           | 443          | M      |
| 20230630 | CLBT   | 0                   | 0            | 1082         | M      |
| 20230630 | CLCO   | 400                 | 500          | 618          | M      |
| 20230630 | CLDT   | 0                   | 70           | 550          | M      |
| 20230630 | CLDX   | 0                   | 2005         | 2005         | M      |
| 20230630 | CLF    | 0                   | 85           | 3955         | M      |
| 20230630 | CLFD   | 0                   | 851          | 1285         | M      |
| 20230630 | CLH    | 0                   | 1226         | 2083         | M      |
| 20230630 | CLM    | 0                   | 0            | 600          | M      |
| 20230630 | CLMB   | 0                   | 74           | 93           | M      |
| 20230630 | CLMT   | 0                   | 781          | 781          | M      |
| 20230630 | CLOU   | 0                   | 10           | 10           | M      |
| 20230630 | CLOV   | 0                   | 100          | 800          | M      |
| 20230630 | CLPR   | 0                   | 0            | 5            | M      |
| 20230630 | CLPT   | 0                   | 133          | 133          | M      |
| 20230630 | CLS    | 0                   | 0            | 200          | M      |
| 20230630 | CLSK   | 0                   | 1100         | 6874         | M      |
| 20230630 | CLW    | 0                   | 1            | 532          | M      |
| 20230630 | CLX    | 0                   | 794          | 1650         | M      |
| 20230630 | CM     | 0                   | 731          | 1144         | M      |
| 20230630 | CMA    | 0                   | 1360         | 1537         | M      |
| 20230630 | CMBM   | 0                   | 109          | 109          | M      |
| 20230630 | CMC    | 0                   | 600          | 900          | M      |
| 20230630 | CMCL   | 0                   | 205          | 209          | M      |
| 20230630 | CMCO   | 0                   | 64           | 687          | M      |
| 20230630 | CMCSA  | 0                   | 3400         | 74100        | M      |
| 20230630 | CMDY   | 0                   | 0            | 17           | M      |
| 20230630 | CME    | 0                   | 1634         | 5125         | M      |
| 20230630 | CMG    | 0                   | 308          | 2122         | M      |
| 20230630 | CMI    | 0                   | 3658         | 5399         | M      |
| 20230630 | CMLS   | 0                   | 0            | 35           | M      |
| 20230630 | CMP    | 0                   | 448          | 814          | M      |
| 20230630 | CMPO   | 0                   | 155          | 155          | M      |
| 20230630 | CMPR   | 0                   | 92           | 162          | M      |
| 20230630 | CMPX   | 0                   | 10           | 333          | M      |
| 20230630 | CMRE   | 0                   | 0            | 58           | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | CMS    | 0                   | 30           | 1230         | M      |
| 20230630 | CMT    | 100                 | 472          | 942          | M      |
| 20230630 | CMTG   | 0                   | 43           | 145          | M      |
| 20230630 | CMTL   | 0                   | 198          | 329          | M      |
| 20230630 | CNA    | 0                   | 0            | 114          | M      |
| 20230630 | CNC    | 0                   | 631          | 1022         | M      |
| 20230630 | CNHI   | 0                   | 859          | 1059         | M      |
| 20230630 | CNI    | 0                   | 1718         | 2693         | M      |
| 20230630 | CNM    | 0                   | 993          | 2751         | M      |
| 20230630 | CNMD   | 0                   | 703          | 2807         | M      |
| 20230630 | CNNE   | 0                   | 209          | 213          | M      |
| 20230630 | CNO    | 0                   | 200          | 200          | M      |
| 20230630 | CNOB   | 0                   | 0            | 820          | M      |
| 20230630 | CNP    | 0                   | 400          | 400          | M      |
| 20230630 | CNQ    | 4                   | 556          | 7086         | M      |
| 20230630 | CNS    | 0                   | 499          | 837          | M      |
| 20230630 | CNTA   | 0                   | 200          | 532          | M      |
| 20230630 | CNX    | 0                   | 111          | 111          | M      |
| 20230630 | CNXC   | 0                   | 3940         | 5524         | M      |
| 20230630 | CNXN   | 0                   | 5            | 5            | M      |
| 20230630 | COCO   | 0                   | 62           | 659          | M      |
| 20230630 | CODA   | 0                   | 10           | 10           | M      |
| 20230630 | CODI   | 0                   | 145          | 155          | M      |
| 20230630 | COF    | 9                   | 3264         | 4498         | M      |
| 20230630 | COGT   | 0                   | 4            | 4            | M      |
| 20230630 | COHR   | 0                   | 7158         | 8673         | M      |
| 20230630 | COHU   | 0                   | 223          | 227          | M      |
| 20230630 | COIN   | 0                   | 13612        | 20903        | M      |
| 20230630 | COKE   | 0                   | 198          | 225          | M      |
| 20230630 | COLB   | 0                   | 30           | 422          | M      |
| 20230630 | COLD   | 0                   | 105          | 205          | M      |
| 20230630 | COLL   | 0                   | 256          | 256          | M      |
| 20230630 | COLM   | 0                   | 816          | 983          | M      |
| 20230630 | COMM   | 0                   | 100          | 300          | M      |
| 20230630 | COMP   | 0                   | 0            | 100          | M      |
| 20230630 | CONN   | 0                   | 60           | 60           | M      |
| 20230630 | COO    | 0                   | 939          | 1051         | M      |
| 20230630 | COOK   | 200                 | 600          | 759          | M      |
| 20230630 | COOP   | 0                   | 1281         | 2206         | M      |
| 20230630 | COP    | 116                 | 1780         | 3348         | M      |
| 20230630 | COPX   | 0                   | 0            | 185          | M      |
| 20230630 | CORN   | 0                   | 1800         | 3401         | M      |
| 20230630 | CORT   | 0                   | 12           | 88           | M      |
| 20230630 | COSM   | 0                   | 600          | 600          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | COST   | 81                  | 5064         | 18111        | M      |
| 20230630 | COTY   | 0                   | 0            | 100          | M      |
| 20230630 | CP     | 0                   | 3634         | 3761         | M      |
| 20230630 | CPA    | 0                   | 1116         | 2489         | M      |
| 20230630 | CPB    | 100                 | 439          | 439          | M      |
| 20230630 | CPE    | 0                   | 2138         | 3544         | M      |
| 20230630 | CPF    | 0                   | 128          | 331          | M      |
| 20230630 | CPG    | 0                   | 1000         | 1000         | M      |
| 20230630 | CPK    | 0                   | 8            | 695          | M      |
| 20230630 | CPNG   | 0                   | 0            | 45           | M      |
| 20230630 | CPRI   | 0                   | 208          | 840          | M      |
| 20230630 | CPRT   | 0                   | 919          | 2161         | M      |
| 20230630 | CPS    | 0                   | 334          | 1178         | M      |
| 20230630 | CPSI   | 0                   | 0            | 34           | M      |
| 20230630 | CPSS   | 0                   | 133          | 139          | M      |
| 20230630 | CPT    | 0                   | 1114         | 3503         | M      |
| 20230630 | CPZ    | 0                   | 400          | 1000         | M      |
| 20230630 | CQP    | 0                   | 942          | 1557         | M      |
| 20230630 | CR     | 0                   | 2352         | 2998         | M      |
| 20230630 | CRAI   | 0                   | 152          | 880          | M      |
| 20230630 | CRBU   | 0                   | 200          | 210          | M      |
| 20230630 | CRC    | 0                   | 849          | 958          | M      |
| 20230630 | CRCT   | 0                   | 998          | 1487         | M      |
| 20230630 | CRD A  | 0                   | 41           | 54           | M      |
| 20230630 | CRDO   | 100                 | 121          | 271          | M      |
| 20230630 | CRESY  | 0                   | 85           | 885          | M      |
| 20230630 | CRGY   | 0                   | 514          | 514          | M      |
| 20230630 | CRH    | 0                   | 273          | 465          | M      |
| 20230630 | CRI    | 0                   | 9382         | 10665        | M      |
| 20230630 | CRK    | 0                   | 470          | 514          | M      |
| 20230630 | CRL    | 0                   | 658          | 3528         | M      |
| 20230630 | CRM    | 1                   | 3268         | 11520        | M      |
| 20230630 | CRMD   | 0                   | 0            | 1400         | M      |
| 20230630 | CRMT   | 0                   | 575          | 657          | M      |
| 20230630 | CRNC   | 0                   | 174          | 174          | M      |
| 20230630 | CRNT   | 0                   | 2530         | 2530         | M      |
| 20230630 | CRNX   | 0                   | 514          | 1234         | M      |
| 20230630 | CROX   | 0                   | 2912         | 5793         | M      |
| 20230630 | CRS    | 0                   | 355          | 661          | M      |
| 20230630 | CRSP   | 0                   | 1307         | 11312        | M      |
| 20230630 | CRSR   | 0                   | 6            | 18           | M      |
| 20230630 | CRTO   | 0                   | 0            | 206          | M      |
| 20230630 | CRUS   | 0                   | 576          | 681          | M      |
| 20230630 | CRVL   | 0                   | 202          | 248          | M      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20230630 | CRVS    | 0                   | 400          | 400          | M      |
| 20230630 | CRWD    | 0                   | 4049         | 8519         | M      |
| 20230630 | CSAN    | 0                   | 386          | 486          | M      |
| 20230630 | CSCO    | 0                   | 4598         | 170283       | M      |
| 20230630 | CSGP    | 0                   | 2868         | 7983         | M      |
| 20230630 | CSGS    | 0                   | 58           | 308          | M      |
| 20230630 | CSIQ    | 0                   | 2326         | 2501         | M      |
| 20230630 | CSL     | 0                   | 2741         | 4056         | M      |
| 20230630 | CSR     | 0                   | 1001         | 1691         | M      |
| 20230630 | CSTE    | 0                   | 123          | 123          | M      |
| 20230630 | CSTL    | 0                   | 121          | 121          | M      |
| 20230630 | CSTM    | 0                   | 2            | 22           | M      |
| 20230630 | CSV     | 0                   | 1402         | 1785         | M      |
| 20230630 | CSWC    | 0                   | 189          | 689          | M      |
| 20230630 | CSWI    | 0                   | 353          | 473          | M      |
| 20230630 | CSX     | 0                   | 746          | 795          | M      |
| 20230630 | CTA     | 0                   | 96           | 992          | M      |
| 20230630 | CTA PRB | 0                   | 1            | 1            | M      |
| 20230630 | CTAS    | 0                   | 974          | 1240         | M      |
| 20230630 | CTBI    | 0                   | 253          | 353          | M      |
| 20230630 | CTDD    | 0                   | 310          | 369          | M      |
| 20230630 | CTKB    | 0                   | 52           | 52           | M      |
| 20230630 | CTLP    | 0                   | 475          | 772          | M      |
| 20230630 | CTLT    | 0                   | 1264         | 1700         | M      |
| 20230630 | CTO     | 0                   | 101          | 101          | M      |
| 20230630 | CTOS    | 0                   | 126          | 445          | M      |
| 20230630 | CTRA    | 0                   | 0            | 41670        | M      |
| 20230630 | CTRE    | 0                   | 1000         | 1104         | M      |
| 20230630 | CTRN    | 0                   | 220          | 290          | M      |
| 20230630 | CTS     | 0                   | 173          | 671          | M      |
| 20230630 | CTSH    | 0                   | 1049         | 1149         | M      |
| 20230630 | CTV     | 0                   | 400          | 400          | M      |
| 20230630 | CTVA    | 100                 | 580          | 4715         | M      |
| 20230630 | CTXR    | 0                   | 900          | 900          | M      |
| 20230630 | CUBE    | 0                   | 1389         | 1691         | M      |
| 20230630 | CUBI    | 0                   | 637          | 1278         | M      |
| 20230630 | CUK     | 0                   | 1070         | 9749         | M      |
| 20230630 | CURO    | 0                   | 0            | 6            | M      |
| 20230630 | CURV    | 0                   | 33           | 43           | M      |
| 20230630 | CUTR    | 0                   | 0            | 270          | M      |
| 20230630 | CUZ     | 0                   | 808          | 908          | M      |
| 20230630 | CVAC    | 0                   | 710          | 930          | M      |
| 20230630 | CVBF    | 0                   | 1            | 1            | M      |
| 20230630 | CVCO    | 0                   | 483          | 574          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | CVCY   | 0                   | 131          | 355          | M      |
| 20230630 | CVE    | 0                   | 900          | 250910       | M      |
| 20230630 | CVEO   | 0                   | 200          | 200          | M      |
| 20230630 | CVGI   | 0                   | 400          | 500          | M      |
| 20230630 | CVGW   | 0                   | 128          | 436          | M      |
| 20230630 | CVI    | 0                   | 1509         | 1605         | M      |
| 20230630 | CVLG   | 0                   | 77           | 77           | M      |
| 20230630 | CVLT   | 0                   | 159          | 449          | M      |
| 20230630 | CVLY   | 0                   | 238          | 260          | M      |
| 20230630 | CVNA   | 4725                | 12524        | 26719        | M      |
| 20230630 | CVRX   | 0                   | 327          | 427          | M      |
| 20230630 | CVS    | 0                   | 654          | 655          | M      |
| 20230630 | CVX    | 449                 | 4984         | 15988        | M      |
| 20230630 | CW     | 0                   | 303          | 361          | M      |
| 20230630 | CWAN   | 0                   | 210          | 214          | M      |
| 20230630 | CWCO   | 78                  | 645          | 767          | M      |
| 20230630 | CWEN   | 0                   | 0            | 792          | M      |
| 20230630 | CWEN A | 0                   | 300          | 498          | M      |
| 20230630 | CWH    | 0                   | 1611         | 1926         | M      |
| 20230630 | CWST   | 0                   | 916          | 1941         | M      |
| 20230630 | CWT    | 0                   | 438          | 451          | M      |
| 20230630 | CX     | 0                   | 200          | 400          | M      |
| 20230630 | CXAI   | 0                   | 2046         | 2446         | M      |
| 20230630 | CXM    | 0                   | 0            | 200          | M      |
| 20230630 | CXT    | 0                   | 507          | 2403         | M      |
| 20230630 | CXW    | 0                   | 268          | 268          | M      |
| 20230630 | CYBR   | 90                  | 1874         | 2606         | M      |
| 20230630 | CYCN   | 0                   | 96           | 107          | M      |
| 20230630 | CYH    | 0                   | 0            | 100          | M      |
| 20230630 | CYRX   | 0                   | 204          | 851          | M      |
| 20230630 | CYT    | 0                   | 200          | 200          | M      |
| 20230630 | CYTK   | 0                   | 3304         | 3686         | M      |
| 20230630 | CZR    | 0                   | 2263         | 29614        | M      |
| 20230630 | D      | 0                   | 3651         | 3827         | M      |
| 20230630 | DAC    | 0                   | 1120         | 1625         | M      |
| 20230630 | DAL    | 0                   | 603          | 11992        | M      |
| 20230630 | DAN    | 0                   | 108          | 108          | M      |
| 20230630 | DAR    | 0                   | 882          | 1600         | M      |
| 20230630 | DASH   | 0                   | 2954         | 6320         | M      |
| 20230630 | DAVA   | 0                   | 782          | 2581         | M      |
| 20230630 | DAWN   | 0                   | 499          | 523          | M      |
| 20230630 | DBC    | 0                   | 1600         | 1600         | M      |
| 20230630 | DBI    | 0                   | 212          | 505          | M      |
| 20230630 | DBOC   | 0                   | 0            | 200          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | DBRG   | 0                   | 77           | 300          | M      |
| 20230630 | DBX    | 0                   | 727          | 827          | M      |
| 20230630 | DC     | 0                   | 0            | 158          | M      |
| 20230630 | DCFC   | 0                   | 300          | 300          | M      |
| 20230630 | DCGO   | 0                   | 230          | 630          | M      |
| 20230630 | DCI    | 0                   | 132          | 432          | M      |
| 20230630 | DCO    | 0                   | 6            | 285          | M      |
| 20230630 | DCOM   | 0                   | 202          | 424          | M      |
| 20230630 | DCPH   | 0                   | 572          | 831          | M      |
| 20230630 | DD     | 0                   | 966          | 1631         | M      |
| 20230630 | DDD    | 0                   | 2307         | 2522         | M      |
| 20230630 | DDL    | 0                   | 50           | 150          | M      |
| 20230630 | DDLS   | 0                   | 0            | 100          | M      |
| 20230630 | DDOG   | 0                   | 10901        | 18293        | M      |
| 20230630 | DDS    | 0                   | 1080         | 1766         | M      |
| 20230630 | DE     | 20                  | 5965         | 13493        | M      |
| 20230630 | DEA    | 0                   | 122          | 132          | M      |
| 20230630 | DECK   | 0                   | 3518         | 3945         | M      |
| 20230630 | DEI    | 0                   | 2029         | 2144         | M      |
| 20230630 | DELL   | 0                   | 1531         | 2862         | M      |
| 20230630 | DEN    | 0                   | 589          | 1013         | M      |
| 20230630 | DENN   | 0                   | 13           | 16           | M      |
| 20230630 | DEO    | 0                   | 228          | 804          | M      |
| 20230630 | DERM   | 500                 | 1850         | 7170         | M      |
| 20230630 | DESP   | 0                   | 200          | 400          | M      |
| 20230630 | DFEN   | 0                   | 0            | 400          | M      |
| 20230630 | DFGR   | 0                   | 400          | 400          | M      |
| 20230630 | DFH    | 0                   | 493          | 493          | M      |
| 20230630 | DFIC   | 0                   | 0            | 287          | M      |
| 20230630 | DFIN   | 0                   | 9            | 399          | M      |
| 20230630 | DFP    | 0                   | 48           | 48           | M      |
| 20230630 | DFS    | 0                   | 2669         | 4183         | M      |
| 20230630 | DG     | 0                   | 3642         | 7225         | M      |
| 20230630 | DGICA  | 0                   | 3            | 13           | M      |
| 20230630 | DGII   | 0                   | 2            | 407          | M      |
| 20230630 | DGX    | 0                   | 1875         | 3724         | M      |
| 20230630 | DH     | 0                   | 127          | 922          | M      |
| 20230630 | DHC    | 0                   | 0            | 1650         | M      |
| 20230630 | DHI    | 0                   | 2223         | 30467        | M      |
| 20230630 | DHR    | 171                 | 10228        | 173851       | M      |
| 20230630 | DHT    | 0                   | 0            | 12           | M      |
| 20230630 | DIA    | 0                   | 200          | 3200         | M      |
| 20230630 | DICE   | 0                   | 843          | 844          | M      |
| 20230630 | DIHP   | 0                   | 0            | 161          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | DIN    | 0                   | 2603         | 2789         | M      |
| 20230630 | DINO   | 0                   | 264          | 952          | M      |
| 20230630 | DIOD   | 0                   | 276          | 934          | M      |
| 20230630 | DIS    | 0                   | 3764         | 4380         | M      |
| 20230630 | DISH   | 0                   | 752          | 166517       | M      |
| 20230630 | DK     | 0                   | 1891         | 3567         | M      |
| 20230630 | DKNG   | 0                   | 1002         | 1203         | M      |
| 20230630 | DKS    | 0                   | 4270         | 10110        | M      |
| 20230630 | DLB    | 0                   | 1175         | 1383         | M      |
| 20230630 | DLO    | 0                   | 215          | 230          | M      |
| 20230630 | DLPN   | 0                   | 67           | 132          | M      |
| 20230630 | DLR    | 0                   | 6979         | 15275        | M      |
| 20230630 | DLTH   | 0                   | 0            | 4            | M      |
| 20230630 | DLTR   | 0                   | 2097         | 9491         | M      |
| 20230630 | DLX    | 0                   | 264          | 268          | M      |
| 20230630 | DLY    | 0                   | 0            | 200          | M      |
| 20230630 | DM     | 0                   | 3700         | 3700         | M      |
| 20230630 | DMAC   | 0                   | 699          | 1584         | M      |
| 20230630 | DMLP   | 0                   | 28           | 30           | M      |
| 20230630 | DMRC   | 0                   | 460          | 632          | M      |
| 20230630 | DNA    | 0                   | 700          | 1948         | M      |
| 20230630 | DNB    | 0                   | 381          | 381          | M      |
| 20230630 | DNLI   | 0                   | 1549         | 2256         | M      |
| 20230630 | DNMR   | 0                   | 769          | 931          | M      |
| 20230630 | DNOW   | 0                   | 800          | 800          | M      |
| 20230630 | DO     | 0                   | 100          | 2181         | M      |
| 20230630 | DOCN   | 0                   | 2458         | 7188         | M      |
| 20230630 | DOCS   | 0                   | 952          | 1114         | M      |
| 20230630 | DOCU   | 0                   | 555          | 962          | M      |
| 20230630 | DOLE   | 0                   | 377          | 533          | M      |
| 20230630 | DOMA   | 0                   | 0            | 142          | M      |
| 20230630 | DOMO   | 0                   | 0            | 1010         | M      |
| 20230630 | DOOO   | 0                   | 0            | 4            | M      |
| 20230630 | DOOR   | 0                   | 3            | 187          | M      |
| 20230630 | DORM   | 0                   | 11           | 23           | M      |
| 20230630 | DOV    | 0                   | 2487         | 3602         | M      |
| 20230630 | DOW    | 152                 | 4915         | 7637         | M      |
| 20230630 | DOX    | 0                   | 730          | 838          | M      |
| 20230630 | DPRO   | 0                   | 400          | 400          | M      |
| 20230630 | DPZ    | 0                   | 3801         | 4302         | M      |
| 20230630 | DQ     | 0                   | 1114         | 1619         | M      |
| 20230630 | DRD    | 0                   | 402          | 402          | M      |
| 20230630 | DRI    | 0                   | 3765         | 4073         | M      |
| 20230630 | DRN    | 0                   | 100          | 100          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | DRQ    | 0                   | 2            | 2            | M      |
| 20230630 | DRRX   | 0                   | 10           | 10           | M      |
| 20230630 | DRS    | 0                   | 70           | 70           | M      |
| 20230630 | DRV    | 0                   | 100          | 120          | M      |
| 20230630 | DSGN   | 0                   | 35           | 298          | M      |
| 20230630 | DSGR   | 0                   | 10           | 10           | M      |
| 20230630 | DSGX   | 0                   | 641          | 671          | M      |
| 20230630 | DSKE   | 0                   | 108          | 108          | M      |
| 20230630 | DSP    | 0                   | 28           | 28           | M      |
| 20230630 | DSU    | 0                   | 60           | 60           | M      |
| 20230630 | DSX    | 0                   | 76           | 176          | M      |
| 20230630 | DT     | 0                   | 2225         | 2445         | M      |
| 20230630 | DTC    | 0                   | 16           | 65           | M      |
| 20230630 | DTE    | 0                   | 3921         | 8026         | M      |
| 20230630 | DTM    | 0                   | 219          | 219          | M      |
| 20230630 | DTW    | 0                   | 0            | 10           | M      |
| 20230630 | DUK    | 179                 | 3338         | 4818         | M      |
| 20230630 | DUOL   | 78                  | 4343         | 11833        | M      |
| 20230630 | DUOT   | 0                   | 0            | 27           | M      |
| 20230630 | DV     | 0                   | 289          | 617          | M      |
| 20230630 | DVA    | 0                   | 2388         | 3644         | M      |
| 20230630 | DVAX   | 0                   | 500          | 510          | M      |
| 20230630 | DVN    | 0                   | 1003         | 5384         | M      |
| 20230630 | DWSH   | 200                 | 200          | 200          | M      |
| 20230630 | DX     | 0                   | 0            | 20           | M      |
| 20230630 | DXC    | 0                   | 166          | 364          | M      |
| 20230630 | DXCM   | 0                   | 5279         | 6197         | M      |
| 20230630 | DXLG   | 0                   | 0            | 100          | M      |
| 20230630 | DY     | 0                   | 836          | 1944         | M      |
| 20230630 | DYN    | 0                   | 1705         | 2303         | M      |
| 20230630 | EA     | 0                   | 5297         | 9725         | M      |
| 20230630 | EAD    | 0                   | 793          | 1124         | M      |
| 20230630 | EAPR   | 0                   | 0            | 200          | M      |
| 20230630 | EAT    | 0                   | 519          | 1222         | M      |
| 20230630 | EBAY   | 0                   | 417          | 621          | M      |
| 20230630 | EBC    | 0                   | 1021         | 1387         | M      |
| 20230630 | EBET   | 0                   | 0            | 1            | M      |
| 20230630 | EBF    | 0                   | 2            | 359          | M      |
| 20230630 | EBIX   | 0                   | 5847         | 6500         | M      |
| 20230630 | EBR    | 0                   | 300          | 300          | M      |
| 20230630 | EBS    | 0                   | 1108         | 1220         | M      |
| 20230630 | EBTC   | 0                   | 1            | 1            | M      |
| 20230630 | EC     | 0                   | 0            | 98           | M      |
| 20230630 | ECAT   | 0                   | 0            | 1500         | M      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | ECL    | 0                   | 2734         | 3953         | M      |
| 20230630 | ECPG   | 0                   | 389          | 894          | M      |
| 20230630 | ECVT   | 0                   | 405          | 416          | M      |
| 20230630 | ECX    | 0                   | 100          | 146          | M      |
| 20230630 | ED     | 244                 | 2336         | 2337         | M      |
| 20230630 | EDAP   | 0                   | 331          | 645          | M      |
| 20230630 | EDF    | 0                   | 100          | 100          | M      |
| 20230630 | EDIT   | 0                   | 0            | 10           | M      |
| 20230630 | EDN    | 0                   | 87           | 187          | M      |
| 20230630 | EDR    | 0                   | 300          | 984          | M      |
| 20230630 | EDTX   | 0                   | 293          | 478          | M      |
| 20230630 | EDU    | 0                   | 865          | 1178         | M      |
| 20230630 | EE     | 0                   | 255          | 279          | M      |
| 20230630 | EEFT   | 0                   | 344          | 1403         | M      |
| 20230630 | EEIQ   | 200                 | 380          | 846          | M      |
| 20230630 | EEM    | 0                   | 24039        | 1884719      | M      |
| 20230630 | EFA    | 0                   | 61405        | 291353       | M      |
| 20230630 | EFG    | 0                   | 0            | 82           | M      |
| 20230630 | EFSC   | 0                   | 122          | 747          | M      |
| 20230630 | EFSH   | 0                   | 400          | 400          | M      |
| 20230630 | EFX    | 0                   | 2792         | 34895        | M      |
| 20230630 | EFXT   | 0                   | 10           | 10           | M      |
| 20230630 | EGBN   | 0                   | 740          | 884          | M      |
| 20230630 | EGIO   | 0                   | 3700         | 5183         | M      |
| 20230630 | EGLE   | 0                   | 1326         | 1652         | M      |
| 20230630 | EGP    | 24                  | 796          | 939          | M      |
| 20230630 | EGRX   | 0                   | 247          | 501          | M      |
| 20230630 | EH     | 0                   | 1191         | 1612         | M      |
| 20230630 | EHAB   | 0                   | 900          | 1100         | M      |
| 20230630 | EHC    | 0                   | 395          | 556          | M      |
| 20230630 | EHTH   | 0                   | 0            | 153          | M      |
| 20230630 | EIG    | 0                   | 42           | 45           | M      |
| 20230630 | EIGR   | 0                   | 600          | 600          | M      |
| 20230630 | EIM    | 0                   | 0            | 300          | M      |
| 20230630 | EIRL   | 0                   | 100          | 100          | M      |
| 20230630 | EIX    | 0                   | 404          | 94202        | M      |
| 20230630 | EL     | 0                   | 13108        | 19415        | M      |
| 20230630 | ELC    | 0                   | 0            | 12           | M      |
| 20230630 | ELEV   | 0                   | 120          | 548          | M      |
| 20230630 | ELF    | 0                   | 4516         | 6329         | M      |
| 20230630 | ELME   | 0                   | 0            | 161          | M      |
| 20230630 | ELS    | 0                   | 857          | 1057         | M      |
| 20230630 | ELV    | 0                   | 2107         | 10860        | M      |
| 20230630 | ELVN   | 0                   | 3150         | 3250         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | EMB    | 0                   | 900          | 902          | M      |
| 20230630 | EMBC   | 0                   | 31           | 82           | M      |
| 20230630 | EMC    | 0                   | 0            | 58           | M      |
| 20230630 | EMD    | 0                   | 0            | 100          | M      |
| 20230630 | EME    | 0                   | 1828         | 2693         | M      |
| 20230630 | EMLP   | 0                   | 0            | 500          | M      |
| 20230630 | EMN    | 0                   | 2960         | 3266         | M      |
| 20230630 | EMP    | 0                   | 0            | 10           | M      |
| 20230630 | EMR    | 19                  | 905          | 2690         | M      |
| 20230630 | ENB    | 200                 | 513          | 513          | M      |
| 20230630 | ENFN   | 0                   | 104          | 172          | M      |
| 20230630 | ENLT   | 0                   | 7            | 7            | M      |
| 20230630 | ENOV   | 0                   | 2562         | 2894         | M      |
| 20230630 | ENPH   | 800                 | 17325        | 22163        | M      |
| 20230630 | ENR    | 0                   | 269          | 269          | M      |
| 20230630 | ENS    | 0                   | 555          | 872          | M      |
| 20230630 | ENSG   | 0                   | 144          | 321          | M      |
| 20230630 | ENTA   | 0                   | 523          | 549          | M      |
| 20230630 | ENTG   | 0                   | 3984         | 5302         | M      |
| 20230630 | ENV    | 0                   | 1537         | 1878         | M      |
| 20230630 | ENVA   | 0                   | 753          | 1539         | M      |
| 20230630 | ENVX   | 0                   | 1865         | 2903         | M      |
| 20230630 | EOG    | 0                   | 6869         | 18685        | M      |
| 20230630 | EOLS   | 0                   | 346          | 552          | M      |
| 20230630 | EOS    | 0                   | 400          | 400          | M      |
| 20230630 | EOSE   | 705                 | 3208         | 3909         | M      |
| 20230630 | EP     | 0                   | 0            | 14           | M      |
| 20230630 | EPAC   | 0                   | 83           | 355          | M      |
| 20230630 | EPAM   | 215                 | 3319         | 5056         | M      |
| 20230630 | EPC    | 0                   | 323          | 1072         | M      |
| 20230630 | EPD    | 0                   | 1000         | 1231         | M      |
| 20230630 | EPM    | 0                   | 296          | 596          | M      |
| 20230630 | EPR    | 0                   | 1086         | 1224         | M      |
| 20230630 | EPRT   | 0                   | 102          | 104          | M      |
| 20230630 | EQBK   | 0                   | 83           | 101          | M      |
| 20230630 | EQC    | 0                   | 100          | 1300         | M      |
| 20230630 | EQH    | 0                   | 600          | 610          | M      |
| 20230630 | EQIX   | 68                  | 3142         | 4064         | M      |
| 20230630 | EQR    | 0                   | 647          | 847          | M      |
| 20230630 | EQRX   | 0                   | 100          | 100          | M      |
| 20230630 | EQT    | 289                 | 6177         | 18355        | M      |
| 20230630 | ERAS   | 0                   | 0            | 293          | M      |
| 20230630 | ERC    | 0                   | 0            | 200          | M      |
| 20230630 | ERF    | 0                   | 2630         | 3691         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | ERIE   | 0                   | 1438         | 1493         | M      |
| 20230630 | ERII   | 0                   | 0            | 312          | M      |
| 20230630 | ERO    | 0                   | 300          | 300          | M      |
| 20230630 | ES     | 0                   | 946          | 1402         | M      |
| 20230630 | ESAB   | 0                   | 719          | 1939         | M      |
| 20230630 | ESCA   | 0                   | 35           | 45           | M      |
| 20230630 | ESE    | 0                   | 629          | 647          | M      |
| 20230630 | ESGR   | 11                  | 204          | 327          | M      |
| 20230630 | ESGU   | 0                   | 200          | 200          | M      |
| 20230630 | ESI    | 0                   | 100          | 100          | M      |
| 20230630 | ESLT   | 0                   | 50           | 50           | M      |
| 20230630 | ESMT   | 0                   | 129          | 241          | M      |
| 20230630 | ESNT   | 0                   | 108          | 210          | M      |
| 20230630 | ESQ    | 0                   | 0            | 5            | M      |
| 20230630 | ESRT   | 0                   | 375          | 375          | M      |
| 20230630 | ESS    | 0                   | 2077         | 2312         | M      |
| 20230630 | ESSA   | 0                   | 229          | 635          | M      |
| 20230630 | ESTA   | 0                   | 505          | 2438         | M      |
| 20230630 | ESTC   | 0                   | 3397         | 6113         | M      |
| 20230630 | ESTE   | 0                   | 0            | 202          | M      |
| 20230630 | ET     | 0                   | 0            | 898          | M      |
| 20230630 | ETD    | 0                   | 317          | 317          | M      |
| 20230630 | ETJ    | 0                   | 480          | 580          | M      |
| 20230630 | ETN    | 0                   | 2725         | 4486         | M      |
| 20230630 | ETNB   | 0                   | 3296         | 3480         | M      |
| 20230630 | ETR    | 0                   | 306          | 2156         | M      |
| 20230630 | ETSY   | 0                   | 1915         | 3071         | M      |
| 20230630 | ETV    | 0                   | 190          | 190          | M      |
| 20230630 | ETW    | 0                   | 200          | 200          | M      |
| 20230630 | ETWO   | 0                   | 0            | 7            | M      |
| 20230630 | ETY    | 0                   | 500          | 500          | M      |
| 20230630 | EUFN   | 0                   | 200          | 500          | M      |
| 20230630 | EVA    | 0                   | 931          | 1019         | M      |
| 20230630 | EVAV   | 0                   | 1            | 1            | M      |
| 20230630 | EVBG   | 0                   | 25           | 316          | M      |
| 20230630 | EVBN   | 0                   | 259          | 351          | M      |
| 20230630 | EVC    | 0                   | 120          | 120          | M      |
| 20230630 | EVCM   | 0                   | 45           | 91           | M      |
| 20230630 | EVER   | 0                   | 200          | 407          | M      |
| 20230630 | EVEX   | 0                   | 308          | 309          | M      |
| 20230630 | EVGO   | 0                   | 100          | 100          | M      |
| 20230630 | EVH    | 0                   | 555          | 555          | M      |
| 20230630 | EVI    | 0                   | 22           | 22           | M      |
| 20230630 | EVLV   | 0                   | 609          | 809          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | EVR    | 0                   | 1118         | 3646         | M      |
| 20230630 | EVRG   | 0                   | 230          | 430          | M      |
| 20230630 | EVRI   | 0                   | 742          | 745          | M      |
| 20230630 | EVTC   | 0                   | 22           | 123          | M      |
| 20230630 | EVV    | 0                   | 300          | 1300         | M      |
| 20230630 | EW     | 0                   | 3089         | 3521         | M      |
| 20230630 | EWBC   | 0                   | 1514         | 2849         | M      |
| 20230630 | EW CZ  | 0                   | 537          | 547          | M      |
| 20230630 | EWJ    | 0                   | 600          | 600          | M      |
| 20230630 | EWK    | 0                   | 0            | 100          | M      |
| 20230630 | EWO    | 0                   | 0            | 100          | M      |
| 20230630 | EWT    | 0                   | 0            | 100          | M      |
| 20230630 | EWTX   | 0                   | 1382         | 1384         | M      |
| 20230630 | EWV    | 0                   | 100          | 100          | M      |
| 20230630 | EWZ    | 0                   | 17097        | 1123078      | M      |
| 20230630 | EWZS   | 0                   | 200          | 200          | M      |
| 20230630 | EXAI   | 0                   | 370          | 370          | M      |
| 20230630 | EXAS   | 0                   | 3330         | 3678         | M      |
| 20230630 | EXC    | 0                   | 1300         | 1300         | M      |
| 20230630 | EXEL   | 0                   | 0            | 300          | M      |
| 20230630 | EXFY   | 0                   | 24           | 438          | M      |
| 20230630 | EXLS   | 0                   | 574          | 1529         | M      |
| 20230630 | EXP    | 0                   | 1028         | 1350         | M      |
| 20230630 | EXPD   | 0                   | 2889         | 3708         | M      |
| 20230630 | EXPE   | 0                   | 3536         | 11235        | M      |
| 20230630 | EXPI   | 0                   | 1496         | 1540         | M      |
| 20230630 | EXPO   | 0                   | 886          | 975          | M      |
| 20230630 | EXPR   | 0                   | 102          | 412          | M      |
| 20230630 | EXR    | 0                   | 4093         | 5748         | M      |
| 20230630 | EYE    | 0                   | 524          | 930          | M      |
| 20230630 | EYEN   | 0                   | 213          | 234          | M      |
| 20230630 | EYPT   | 0                   | 1905         | 2327         | M      |
| 20230630 | EZPW   | 0                   | 0            | 134          | M      |
| 20230630 | F      | 0                   | 6542         | 8515         | M      |
| 20230630 | FA     | 0                   | 0            | 174          | M      |
| 20230630 | FAAR   | 0                   | 0            | 200          | M      |
| 20230630 | FAF    | 0                   | 675          | 1079         | M      |
| 20230630 | FANG   | 0                   | 3168         | 4049         | M      |
| 20230630 | FARM   | 0                   | 90           | 90           | M      |
| 20230630 | FARO   | 0                   | 20           | 302          | M      |
| 20230630 | FAS    | 0                   | 0            | 1            | M      |
| 20230630 | FAST   | 0                   | 326          | 326          | M      |
| 20230630 | FAZ    | 0                   | 7            | 207          | M      |
| 20230630 | FBIN   | 0                   | 2114         | 3346         | M      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20230630 | FBK      | 0                   | 380          | 430          | M      |
| 20230630 | FBMS     | 0                   | 77           | 79           | M      |
| 20230630 | FBNC     | 0                   | 246          | 851          | M      |
| 20230630 | FBND     | 0                   | 0            | 158          | M      |
| 20230630 | FBP      | 0                   | 10           | 10           | M      |
| 20230630 | FBRT     | 0                   | 9            | 19           | M      |
| 20230630 | FBRT PRE | 0                   | 0            | 13           | M      |
| 20230630 | FC       | 0                   | 0            | 5            | M      |
| 20230630 | FCBC     | 0                   | 210          | 212          | M      |
| 20230630 | FCFS     | 0                   | 804          | 1331         | M      |
| 20230630 | FCN      | 0                   | 1265         | 1393         | M      |
| 20230630 | FCNCA    | 0                   | 712          | 785          | M      |
| 20230630 | FCNCO    | 0                   | 10           | 10           | M      |
| 20230630 | FCO      | 0                   | 5            | 5            | M      |
| 20230630 | FCPT     | 0                   | 402          | 1596         | M      |
| 20230630 | FCT      | 0                   | 50           | 50           | M      |
| 20230630 | FCUV     | 0                   | 0            | 1            | M      |
| 20230630 | FCX      | 0                   | 1879         | 3918         | M      |
| 20230630 | FDBC     | 0                   | 2            | 4            | M      |
| 20230630 | FDD      | 0                   | 61           | 61           | M      |
| 20230630 | FDMT     | 0                   | 1718         | 2118         | M      |
| 20230630 | FDN      | 0                   | 200          | 200          | M      |
| 20230630 | FDS      | 0                   | 227          | 1693         | M      |
| 20230630 | FDT      | 0                   | 23           | 23           | M      |
| 20230630 | FDVV     | 0                   | 1000         | 1000         | M      |
| 20230630 | FDX      | 53                  | 7229         | 19013        | M      |
| 20230630 | FE       | 0                   | 800          | 1100         | M      |
| 20230630 | FELE     | 0                   | 220          | 505          | M      |
| 20230630 | FEMB     | 0                   | 0            | 300          | M      |
| 20230630 | FEMS     | 0                   | 0            | 100          | M      |
| 20230630 | FENC     | 0                   | 8            | 52           | M      |
| 20230630 | FEP      | 0                   | 27           | 27           | M      |
| 20230630 | FERG     | 0                   | 1666         | 3906         | M      |
| 20230630 | FET      | 200                 | 546          | 1146         | M      |
| 20230630 | FF       | 0                   | 0            | 1            | M      |
| 20230630 | FFBC     | 0                   | 245          | 280          | M      |
| 20230630 | FFC      | 0                   | 0            | 43           | M      |
| 20230630 | FFIC     | 0                   | 0            | 73           | M      |
| 20230630 | FFIE     | 0                   | 5928         | 17372        | M      |
| 20230630 | FFIN     | 0                   | 521          | 731          | M      |
| 20230630 | FFIV     | 0                   | 713          | 4021         | M      |
| 20230630 | FG       | 0                   | 1697         | 1709         | M      |
| 20230630 | FGBI     | 0                   | 0            | 23           | M      |
| 20230630 | FGD      | 0                   | 600          | 600          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | FGEN   | 0                   | 0            | 100          | M      |
| 20230630 | FHB    | 0                   | 32           | 132          | M      |
| 20230630 | FHI    | 0                   | 109          | 1276         | M      |
| 20230630 | FHN    | 0                   | 332          | 332          | M      |
| 20230630 | FHTX   | 0                   | 0            | 10           | M      |
| 20230630 | FI     | 0                   | 6341         | 10035        | M      |
| 20230630 | FIBK   | 0                   | 223          | 572          | M      |
| 20230630 | FICO   | 0                   | 764          | 853          | M      |
| 20230630 | FIGS   | 0                   | 10           | 20           | M      |
| 20230630 | FIHL   | 0                   | 0            | 180          | M      |
| 20230630 | FIP    | 0                   | 210          | 210          | M      |
| 20230630 | FIS    | 0                   | 171          | 1078         | M      |
| 20230630 | FISI   | 0                   | 300          | 539          | M      |
| 20230630 | FITBI  | 0                   | 300          | 300          | M      |
| 20230630 | FIVE   | 20                  | 4303         | 10147        | M      |
| 20230630 | FIVN   | 0                   | 5488         | 6595         | M      |
| 20230630 | FIX    | 0                   | 1575         | 6559         | M      |
| 20230630 | FIZZ   | 0                   | 1323         | 2808         | M      |
| 20230630 | FL     | 0                   | 0            | 254          | M      |
| 20230630 | FLBR   | 0                   | 0            | 100          | M      |
| 20230630 | FLCA   | 0                   | 0            | 100          | M      |
| 20230630 | FLEX   | 0                   | 124          | 124          | M      |
| 20230630 | FLGT   | 0                   | 0            | 322          | M      |
| 20230630 | FLIC   | 0                   | 0            | 3            | M      |
| 20230630 | FLIN   | 0                   | 200          | 200          | M      |
| 20230630 | FLNC   | 0                   | 3028         | 3860         | M      |
| 20230630 | FLNG   | 0                   | 219          | 222          | M      |
| 20230630 | FLR    | 0                   | 235          | 804          | M      |
| 20230630 | FLS    | 0                   | 205          | 621          | M      |
| 20230630 | FLT    | 0                   | 1476         | 1934         | M      |
| 20230630 | FLWS   | 0                   | 146          | 156          | M      |
| 20230630 | FLYW   | 0                   | 472          | 2222         | M      |
| 20230630 | FMAO   | 0                   | 40           | 40           | M      |
| 20230630 | FMBH   | 0                   | 80           | 95           | M      |
| 20230630 | FMC    | 0                   | 3187         | 3965         | M      |
| 20230630 | FMF    | 0                   | 0            | 100          | M      |
| 20230630 | FMNB   | 0                   | 0            | 162          | M      |
| 20230630 | FMS    | 0                   | 32           | 32           | M      |
| 20230630 | FMX    | 200                 | 629          | 1192         | M      |
| 20230630 | FN     | 0                   | 1304         | 1994         | M      |
| 20230630 | FNA    | 0                   | 76           | 78           | M      |
| 20230630 | FNB    | 0                   | 73           | 1047         | M      |
| 20230630 | FND    | 0                   | 8652         | 11573        | M      |
| 20230630 | FNF    | 0                   | 791          | 800          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | FNGR   | 0                   | 50           | 50           | M      |
| 20230630 | FNGU   | 0                   | 2200         | 2200         | M      |
| 20230630 | FNKO   | 0                   | 149          | 450          | M      |
| 20230630 | FNV    | 100                 | 2789         | 2964         | M      |
| 20230630 | FOF    | 0                   | 0            | 200          | M      |
| 20230630 | FOR    | 0                   | 86           | 790          | M      |
| 20230630 | FORM   | 0                   | 269          | 569          | M      |
| 20230630 | FORR   | 0                   | 106          | 501          | M      |
| 20230630 | FOUR   | 0                   | 1485         | 2208         | M      |
| 20230630 | FOX    | 0                   | 0            | 200          | M      |
| 20230630 | FOXA   | 0                   | 0            | 200          | M      |
| 20230630 | FOXF   | 0                   | 1375         | 1620         | M      |
| 20230630 | FPF    | 0                   | 0            | 162          | M      |
| 20230630 | FPH    | 0                   | 0            | 10           | M      |
| 20230630 | FR     | 300                 | 2296         | 2623         | M      |
| 20230630 | FRA    | 0                   | 0            | 99           | M      |
| 20230630 | FRBA   | 0                   | 0            | 20           | M      |
| 20230630 | FRBK   | 0                   | 14           | 14           | M      |
| 20230630 | FREE   | 0                   | 3357         | 4961         | M      |
| 20230630 | FREY   | 0                   | 1949         | 6163         | M      |
| 20230630 | FRG    | 0                   | 576          | 578          | M      |
| 20230630 | FRGE   | 0                   | 345          | 345          | M      |
| 20230630 | FRGI   | 0                   | 284          | 571          | M      |
| 20230630 | FRHC   | 0                   | 1891         | 1901         | M      |
| 20230630 | FRLN   | 0                   | 0            | 400          | M      |
| 20230630 | FRME   | 0                   | 1324         | 1724         | M      |
| 20230630 | FRO    | 0                   | 13           | 1187         | M      |
| 20230630 | FROG   | 0                   | 349          | 1049         | M      |
| 20230630 | FRPT   | 1                   | 1234         | 2161         | M      |
| 20230630 | FRSH   | 0                   | 131          | 131          | M      |
| 20230630 | FRT    | 86                  | 1006         | 1100         | M      |
| 20230630 | FSBW   | 0                   | 63           | 77           | M      |
| 20230630 | FSK    | 0                   | 142          | 452          | M      |
| 20230630 | FSLR   | 0                   | 2227         | 40591        | M      |
| 20230630 | FSLY   | 0                   | 390          | 446          | M      |
| 20230630 | FSR    | 0                   | 182          | 544          | M      |
| 20230630 | FSS    | 0                   | 214          | 1134         | M      |
| 20230630 | FSV    | 0                   | 370          | 780          | M      |
| 20230630 | FTAI   | 0                   | 811          | 1073         | M      |
| 20230630 | FTCH   | 0                   | 10           | 410          | M      |
| 20230630 | FTCI   | 0                   | 110          | 2939         | M      |
| 20230630 | FTDR   | 0                   | 2            | 148          | M      |
| 20230630 | FTGC   | 0                   | 200          | 200          | M      |
| 20230630 | FTGS   | 0                   | 36           | 36           | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | FTHM   | 0                   | 0            | 9            | M      |
| 20230630 | FTHY   | 0                   | 342          | 1999         | M      |
| 20230630 | FTI    | 0                   | 838          | 838          | M      |
| 20230630 | FTLS   | 0                   | 200          | 200          | M      |
| 20230630 | FTNT   | 0                   | 4986         | 5563         | M      |
| 20230630 | FTREV  | 0                   | 300          | 400          | M      |
| 20230630 | FTRI   | 0                   | 100          | 100          | M      |
| 20230630 | FTV    | 0                   | 1474         | 1642         | M      |
| 20230630 | FUBO   | 0                   | 190          | 1240         | M      |
| 20230630 | FUL    | 0                   | 1137         | 2289         | M      |
| 20230630 | FULC   | 0                   | 20           | 20           | M      |
| 20230630 | FULTP  | 0                   | 1            | 1            | M      |
| 20230630 | FUN    | 0                   | 1578         | 1578         | M      |
| 20230630 | FUNC   | 0                   | 0            | 20           | M      |
| 20230630 | FUTU   | 0                   | 1629         | 2094         | M      |
| 20230630 | FVRR   | 0                   | 1212         | 1222         | M      |
| 20230630 | FWONA  | 0                   | 614          | 614          | M      |
| 20230630 | FWONK  | 0                   | 1155         | 3763         | M      |
| 20230630 | FWRD   | 0                   | 436          | 500          | M      |
| 20230630 | FWRG   | 0                   | 200          | 296          | M      |
| 20230630 | FXI    | 0                   | 13100        | 167898       | M      |
| 20230630 | FYBR   | 0                   | 1580         | 1580         | M      |
| 20230630 | FZT WS | 0                   | 0            | 401          | M      |
| 20230630 | G      | 0                   | 52           | 612          | M      |
| 20230630 | GABC   | 0                   | 146          | 394          | M      |
| 20230630 | GAN    | 0                   | 1            | 1            | M      |
| 20230630 | GANX   | 0                   | 10           | 10           | M      |
| 20230630 | GASS   | 0                   | 8            | 208          | M      |
| 20230630 | GATO   | 0                   | 0            | 67           | M      |
| 20230630 | GATX   | 0                   | 595          | 600          | M      |
| 20230630 | GBCI   | 0                   | 1035         | 1035         | M      |
| 20230630 | GBDC   | 0                   | 0            | 166          | M      |
| 20230630 | GBIO   | 0                   | 253          | 270          | M      |
| 20230630 | GBTG   | 0                   | 63           | 358          | M      |
| 20230630 | GBX    | 0                   | 461          | 2657         | M      |
| 20230630 | GCBC   | 0                   | 0            | 2            | M      |
| 20230630 | GCI    | 0                   | 100          | 100          | M      |
| 20230630 | GCMG   | 0                   | 347          | 347          | M      |
| 20230630 | GCO    | 0                   | 19           | 1448         | M      |
| 20230630 | GCOW   | 0                   | 0            | 700          | M      |
| 20230630 | GCT    | 0                   | 0            | 2            | M      |
| 20230630 | GD     | 0                   | 1855         | 5507         | M      |
| 20230630 | GDDY   | 0                   | 366          | 1876         | M      |
| 20230630 | GDEN   | 0                   | 83           | 319          | M      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | GDOT   | 0                   | 4            | 228          | M      |
| 20230630 | GDRX   | 0                   | 34           | 234          | M      |
| 20230630 | GDS    | 0                   | 114          | 114          | M      |
| 20230630 | GDSTW  | 0                   | 0            | 200          | M      |
| 20230630 | GDX    | 0                   | 36           | 114727       | M      |
| 20230630 | GDXD   | 0                   | 700          | 700          | M      |
| 20230630 | GDXJ   | 0                   | 0            | 200          | M      |
| 20230630 | GDYN   | 0                   | 18           | 18           | M      |
| 20230630 | GE     | 100                 | 1224         | 2144         | M      |
| 20230630 | GEF    | 0                   | 805          | 833          | M      |
| 20230630 | GEHC   | 41                  | 524          | 1483         | M      |
| 20230630 | GEL    | 0                   | 0            | 600          | M      |
| 20230630 | GEN    | 0                   | 0            | 100          | M      |
| 20230630 | GENC   | 0                   | 3            | 3            | M      |
| 20230630 | GENI   | 0                   | 410          | 410          | M      |
| 20230630 | GES    | 0                   | 174          | 574          | M      |
| 20230630 | GETY   | 0                   | 70           | 118          | M      |
| 20230630 | GFAI   | 0                   | 0            | 14           | M      |
| 20230630 | GFF    | 0                   | 263          | 362          | M      |
| 20230630 | GFL    | 0                   | 100          | 100          | M      |
| 20230630 | GFS    | 0                   | 647          | 1368         | M      |
| 20230630 | GGAL   | 0                   | 200          | 1538         | M      |
| 20230630 | GGB    | 0                   | 100          | 214          | M      |
| 20230630 | GGG    | 0                   | 631          | 921          | M      |
| 20230630 | GGR    | 0                   | 100          | 100          | M      |
| 20230630 | GH     | 0                   | 785          | 1149         | M      |
| 20230630 | GHC    | 0                   | 90           | 269          | M      |
| 20230630 | GHL    | 0                   | 8            | 8            | M      |
| 20230630 | GHRG   | 0                   | 0            | 20           | M      |
| 20230630 | GHY    | 0                   | 0            | 100          | M      |
| 20230630 | GIB    | 0                   | 312          | 412          | M      |
| 20230630 | GIC    | 0                   | 241          | 354          | M      |
| 20230630 | GIII   | 0                   | 57           | 257          | M      |
| 20230630 | GILD   | 0                   | 1242         | 1692         | M      |
| 20230630 | GIS    | 0                   | 637          | 2478         | M      |
| 20230630 | GJAN   | 0                   | 100          | 100          | M      |
| 20230630 | GJUN   | 0                   | 100          | 1100         | M      |
| 20230630 | GKOS   | 0                   | 1342         | 1751         | M      |
| 20230630 | GL     | 0                   | 89           | 770          | M      |
| 20230630 | GLBE   | 0                   | 1354         | 1354         | M      |
| 20230630 | GLD    | 0                   | 309          | 145038       | M      |
| 20230630 | GLDD   | 0                   | 10           | 210          | M      |
| 20230630 | GLNG   | 0                   | 100          | 100          | M      |
| 20230630 | GLOB   | 0                   | 2417         | 2855         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | GLP    | 0                   | 590          | 590          | M      |
| 20230630 | GLPG   | 0                   | 263          | 263          | M      |
| 20230630 | GLPI   | 0                   | 1084         | 1146         | M      |
| 20230630 | GLRE   | 0                   | 105          | 105          | M      |
| 20230630 | GLT    | 0                   | 38           | 112          | M      |
| 20230630 | GLUE   | 0                   | 121          | 121          | M      |
| 20230630 | GLW    | 0                   | 5521         | 7240         | M      |
| 20230630 | GM     | 0                   | 1096         | 82194        | M      |
| 20230630 | GMAB   | 0                   | 400          | 501          | M      |
| 20230630 | GME    | 0                   | 7511         | 7612         | M      |
| 20230630 | GMED   | 0                   | 523          | 1524         | M      |
| 20230630 | GMS    | 0                   | 251          | 2071         | M      |
| 20230630 | GNL    | 0                   | 1            | 1            | M      |
| 20230630 | GNRC   | 0                   | 5951         | 8566         | M      |
| 20230630 | GNS    | 1000                | 1200         | 1200         | M      |
| 20230630 | GNTX   | 0                   | 0            | 111          | M      |
| 20230630 | GNTY   | 0                   | 140          | 309          | M      |
| 20230630 | GO     | 0                   | 284          | 484          | M      |
| 20230630 | GOCO   | 0                   | 100          | 611          | M      |
| 20230630 | GOEV   | 0                   | 100          | 100          | M      |
| 20230630 | GOGL   | 0                   | 0            | 1            | M      |
| 20230630 | GOGN   | 0                   | 191          | 591          | M      |
| 20230630 | GOGO   | 0                   | 69           | 69           | M      |
| 20230630 | GOLF   | 0                   | 626          | 935          | M      |
| 20230630 | GOOG   | 400                 | 2553         | 12417        | M      |
| 20230630 | GOOGL  | 0                   | 4218         | 113479       | M      |
| 20230630 | GOOS   | 0                   | 600          | 600          | M      |
| 20230630 | GOSS   | 0                   | 0            | 10           | M      |
| 20230630 | GPC    | 0                   | 3987         | 4841         | M      |
| 20230630 | GPCR   | 0                   | 3117         | 3217         | M      |
| 20230630 | GPI    | 0                   | 86           | 396          | M      |
| 20230630 | GPK    | 0                   | 200          | 200          | M      |
| 20230630 | GPMT   | 0                   | 0            | 400          | M      |
| 20230630 | GPN    | 174                 | 3992         | 9058         | M      |
| 20230630 | GPOR   | 0                   | 967          | 1763         | M      |
| 20230630 | GPP    | 0                   | 271          | 271          | M      |
| 20230630 | GPRE   | 0                   | 50           | 564          | M      |
| 20230630 | GPRK   | 0                   | 31           | 89           | M      |
| 20230630 | GRAB   | 0                   | 1300         | 14037        | M      |
| 20230630 | GRBK   | 0                   | 809          | 1962         | M      |
| 20230630 | GRC    | 0                   | 256          | 256          | M      |
| 20230630 | GRCL   | 0                   | 0            | 119          | M      |
| 20230630 | GREE   | 0                   | 1349         | 2409         | M      |
| 20230630 | GREK   | 0                   | 101          | 302          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | GRMN   | 0                   | 943          | 1483         | M      |
| 20230630 | GRND   | 0                   | 230          | 489          | M      |
| 20230630 | GRNQ   | 0                   | 0            | 87           | M      |
| 20230630 | GRNT   | 0                   | 0            | 400          | M      |
| 20230630 | GRPN   | 0                   | 649          | 652          | M      |
| 20230630 | GRTS   | 0                   | 166          | 166          | M      |
| 20230630 | GRTX   | 0                   | 0            | 180          | M      |
| 20230630 | GS     | 21                  | 2994         | 9640         | M      |
| 20230630 | GSBC   | 0                   | 18           | 85           | M      |
| 20230630 | GSBD   | 0                   | 100          | 100          | M      |
| 20230630 | GSHD   | 0                   | 323          | 419          | M      |
| 20230630 | GSIT   | 0                   | 10           | 1010         | M      |
| 20230630 | GSK    | 0                   | 459          | 559          | M      |
| 20230630 | GSL    | 0                   | 4            | 4            | M      |
| 20230630 | GSM    | 0                   | 0            | 10           | M      |
| 20230630 | GSRM   | 20                  | 426          | 548          | M      |
| 20230630 | GT     | 0                   | 2406         | 2410         | M      |
| 20230630 | GTLB   | 0                   | 2572         | 6394         | M      |
| 20230630 | GTLS   | 0                   | 6463         | 10260        | M      |
| 20230630 | GTN    | 0                   | 162          | 162          | M      |
| 20230630 | GTY    | 0                   | 467          | 535          | M      |
| 20230630 | GUT    | 0                   | 300          | 300          | M      |
| 20230630 | GVA    | 0                   | 100          | 300          | M      |
| 20230630 | GWRE   | 0                   | 976          | 2276         | M      |
| 20230630 | GWRS   | 0                   | 6            | 25           | M      |
| 20230630 | GWW    | 0                   | 1530         | 1757         | M      |
| 20230630 | GXC    | 0                   | 1600         | 1700         | M      |
| 20230630 | GXO    | 0                   | 563          | 1846         | M      |
| 20230630 | H      | 0                   | 1806         | 2222         | M      |
| 20230630 | HA     | 0                   | 424          | 1640         | M      |
| 20230630 | HAE    | 0                   | 659          | 1734         | M      |
| 20230630 | HAIN   | 0                   | 42           | 42           | M      |
| 20230630 | HAL    | 0                   | 100          | 100          | M      |
| 20230630 | HALO   | 0                   | 1933         | 3203         | M      |
| 20230630 | HARD   | 0                   | 0            | 12           | M      |
| 20230630 | HAS    | 0                   | 1188         | 2095         | M      |
| 20230630 | HASI   | 0                   | 663          | 1489         | M      |
| 20230630 | HAYN   | 0                   | 108          | 285          | M      |
| 20230630 | HAYW   | 0                   | 1804         | 4540         | M      |
| 20230630 | HBAN   | 0                   | 4            | 104          | M      |
| 20230630 | HBCP   | 0                   | 9            | 9            | M      |
| 20230630 | HBIO   | 0                   | 0            | 3200         | M      |
| 20230630 | HBNC   | 0                   | 7            | 186          | M      |
| 20230630 | HBT    | 0                   | 524          | 524          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | HCA    | 0                   | 3085         | 4074         | M      |
| 20230630 | HCAT   | 0                   | 7            | 175          | M      |
| 20230630 | HCC    | 0                   | 738          | 920          | M      |
| 20230630 | HCCI   | 0                   | 165          | 194          | M      |
| 20230630 | HCI    | 0                   | 846          | 1461         | M      |
| 20230630 | HCKT   | 0                   | 3            | 3            | M      |
| 20230630 | HCM    | 0                   | 710          | 998          | M      |
| 20230630 | HCP    | 0                   | 2109         | 2109         | M      |
| 20230630 | HCSG   | 0                   | 1            | 15           | M      |
| 20230630 | HD     | 7                   | 6290         | 16204        | M      |
| 20230630 | HDB    | 0                   | 100          | 733          | M      |
| 20230630 | HDSN   | 0                   | 0            | 200          | M      |
| 20230630 | HE     | 0                   | 300          | 307          | M      |
| 20230630 | HEAR   | 0                   | 83           | 240          | M      |
| 20230630 | HEES   | 0                   | 208          | 409          | M      |
| 20230630 | HEFA   | 0                   | 100          | 100          | M      |
| 20230630 | HEI    | 0                   | 661          | 1215         | M      |
| 20230630 | HEI A  | 0                   | 418          | 2123         | M      |
| 20230630 | HELE   | 0                   | 1092         | 1972         | M      |
| 20230630 | HEP    | 0                   | 100          | 100          | M      |
| 20230630 | HEPA   | 0                   | 100          | 1030         | M      |
| 20230630 | HEPS   | 0                   | 1610         | 1930         | M      |
| 20230630 | HES    | 0                   | 4742         | 6059         | M      |
| 20230630 | HESM   | 0                   | 273          | 568          | M      |
| 20230630 | HFWA   | 0                   | 448          | 605          | M      |
| 20230630 | HGER   | 0                   | 0            | 313          | M      |
| 20230630 | HGTY   | 0                   | 271          | 581          | M      |
| 20230630 | HGV    | 0                   | 131          | 665          | M      |
| 20230630 | HHC    | 0                   | 1438         | 1709         | M      |
| 20230630 | HHS    | 0                   | 0            | 30           | M      |
| 20230630 | HI     | 0                   | 742          | 855          | M      |
| 20230630 | HIBB   | 0                   | 2449         | 3256         | M      |
| 20230630 | HIFS   | 0                   | 0            | 30           | M      |
| 20230630 | HIG    | 0                   | 352          | 680          | M      |
| 20230630 | HII    | 0                   | 1585         | 2191         | M      |
| 20230630 | HIMS   | 0                   | 1469         | 1469         | M      |
| 20230630 | HIPO   | 0                   | 219          | 229          | M      |
| 20230630 | HIVE   | 0                   | 100          | 100          | M      |
| 20230630 | HIW    | 0                   | 815          | 915          | M      |
| 20230630 | HL     | 0                   | 18           | 522          | M      |
| 20230630 | HLF    | 0                   | 10           | 20           | M      |
| 20230630 | HLI    | 0                   | 584          | 1490         | M      |
| 20230630 | HLIO   | 0                   | 976          | 1344         | M      |
| 20230630 | HLIT   | 0                   | 25           | 140          | M      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20230630 | HLLY    | 0                   | 100          | 100          | M      |
| 20230630 | HLMN    | 0                   | 94           | 94           | M      |
| 20230630 | HLNE    | 0                   | 525          | 1061         | M      |
| 20230630 | HLP     | 0                   | 0            | 10           | M      |
| 20230630 | HLT     | 0                   | 953          | 2555         | M      |
| 20230630 | HLVX    | 0                   | 528          | 528          | M      |
| 20230630 | HMC     | 0                   | 135          | 135          | M      |
| 20230630 | HMN     | 0                   | 154          | 804          | M      |
| 20230630 | HMST    | 0                   | 0            | 541          | M      |
| 20230630 | HNI     | 0                   | 541          | 1190         | M      |
| 20230630 | HNRG    | 0                   | 364          | 364          | M      |
| 20230630 | HOFT    | 0                   | 289          | 506          | M      |
| 20230630 | HOFV    | 0                   | 6            | 6            | M      |
| 20230630 | HOG     | 0                   | 1151         | 1306         | M      |
| 20230630 | HOLX    | 0                   | 625          | 2244         | M      |
| 20230630 | HOMB    | 0                   | 216          | 316          | M      |
| 20230630 | HON     | 0                   | 4663         | 6661         | M      |
| 20230630 | HONE    | 0                   | 301          | 306          | M      |
| 20230630 | HOOD    | 0                   | 1178         | 3784         | M      |
| 20230630 | HOOK    | 0                   | 3040         | 3140         | M      |
| 20230630 | HOUS    | 0                   | 400          | 450          | M      |
| 20230630 | HOV     | 0                   | 398          | 399          | M      |
| 20230630 | HP      | 0                   | 656          | 2101         | M      |
| 20230630 | HPE     | 0                   | 5759         | 7473         | M      |
| 20230630 | HPF     | 0                   | 300          | 300          | M      |
| 20230630 | HPI     | 0                   | 499          | 505          | M      |
| 20230630 | HPK     | 0                   | 2300         | 2970         | M      |
| 20230630 | HPP     | 0                   | 1703         | 2700         | M      |
| 20230630 | HPP PRC | 0                   | 0            | 4            | M      |
| 20230630 | HPQ     | 0                   | 13           | 13           | M      |
| 20230630 | HQH     | 0                   | 400          | 680          | M      |
| 20230630 | HQI     | 0                   | 68           | 68           | M      |
| 20230630 | HQL     | 0                   | 0            | 701          | M      |
| 20230630 | HQY     | 0                   | 701          | 1315         | M      |
| 20230630 | HRB     | 0                   | 15           | 272          | M      |
| 20230630 | HRI     | 0                   | 2336         | 3842         | M      |
| 20230630 | HRL     | 0                   | 200          | 200          | M      |
| 20230630 | HRMY    | 0                   | 969          | 1264         | M      |
| 20230630 | HROW    | 0                   | 1405         | 2011         | M      |
| 20230630 | HRT     | 0                   | 50           | 50           | M      |
| 20230630 | HRZN    | 0                   | 0            | 4            | M      |
| 20230630 | HSAI    | 0                   | 373          | 373          | M      |
| 20230630 | HSHP    | 0                   | 0            | 26           | M      |
| 20230630 | HSIC    | 0                   | 199          | 249          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | HSII   | 0                   | 415          | 545          | M      |
| 20230630 | HSON   | 0                   | 3            | 3            | M      |
| 20230630 | HST    | 0                   | 1200         | 1300         | M      |
| 20230630 | HSY    | 0                   | 1274         | 4711         | M      |
| 20230630 | HTBI   | 0                   | 16           | 20           | M      |
| 20230630 | HTBK   | 0                   | 600          | 603          | M      |
| 20230630 | HTD    | 0                   | 440          | 440          | M      |
| 20230630 | HTGC   | 0                   | 0            | 136          | M      |
| 20230630 | HTH    | 0                   | 416          | 1095         | M      |
| 20230630 | HTHT   | 0                   | 713          | 944          | M      |
| 20230630 | HTLF   | 0                   | 1            | 477          | M      |
| 20230630 | HTOO   | 0                   | 0            | 24           | M      |
| 20230630 | HTZ    | 0                   | 144          | 299          | M      |
| 20230630 | HUBB   | 0                   | 1977         | 2303         | M      |
| 20230630 | HUBC   | 0                   | 0            | 500          | M      |
| 20230630 | HUBG   | 0                   | 730          | 1201         | M      |
| 20230630 | HUBS   | 0                   | 6841         | 8447         | M      |
| 20230630 | HUDI   | 0                   | 100          | 100          | M      |
| 20230630 | HUM    | 0                   | 2309         | 8554         | M      |
| 20230630 | HUMA   | 0                   | 120          | 154          | M      |
| 20230630 | HUN    | 0                   | 1006         | 1097         | M      |
| 20230630 | HURN   | 0                   | 10           | 818          | M      |
| 20230630 | HUT    | 0                   | 7000         | 7000         | M      |
| 20230630 | HVT    | 0                   | 146          | 146          | M      |
| 20230630 | HWC    | 134                 | 692          | 749          | M      |
| 20230630 | HWKN   | 0                   | 19           | 119          | M      |
| 20230630 | HWM    | 0                   | 266          | 1033         | M      |
| 20230630 | HXL    | 0                   | 1081         | 1648         | M      |
| 20230630 | HY     | 0                   | 345          | 345          | M      |
| 20230630 | HYG    | 0                   | 16138        | 1107841      | M      |
| 20230630 | HYLB   | 0                   | 2100         | 2100         | M      |
| 20230630 | HYW    | 0                   | 0            | 115          | M      |
| 20230630 | HYZN   | 0                   | 276          | 1440         | M      |
| 20230630 | HZNP   | 0                   | 2517         | 58568        | M      |
| 20230630 | HZO    | 0                   | 1311         | 2273         | M      |
| 20230630 | IAC    | 0                   | 160          | 497          | M      |
| 20230630 | IAG    | 0                   | 0            | 800          | M      |
| 20230630 | IART   | 0                   | 6            | 82           | M      |
| 20230630 | IAS    | 0                   | 185          | 208          | M      |
| 20230630 | IAUF   | 0                   | 0            | 100          | M      |
| 20230630 | IBB    | 0                   | 117          | 228          | M      |
| 20230630 | IBCP   | 0                   | 100          | 654          | M      |
| 20230630 | IBEX   | 0                   | 515          | 681          | M      |
| 20230630 | IBKR   | 0                   | 1333         | 1943         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | IBM    | 0                   | 3170         | 4895         | M      |
| 20230630 | IBN    | 0                   | 1200         | 3089         | M      |
| 20230630 | IBOC   | 0                   | 621          | 856          | M      |
| 20230630 | IBP    | 0                   | 1167         | 1823         | M      |
| 20230630 | IBTX   | 0                   | 949          | 1304         | M      |
| 20230630 | ICE    | 118                 | 1885         | 2769         | M      |
| 20230630 | ICF    | 100                 | 100          | 100          | M      |
| 20230630 | ICFI   | 0                   | 608          | 625          | M      |
| 20230630 | ICHR   | 0                   | 606          | 606          | M      |
| 20230630 | ICLN   | 0                   | 0            | 400          | M      |
| 20230630 | ICLR   | 0                   | 4035         | 5555         | M      |
| 20230630 | ICPT   | 0                   | 1019         | 1019         | M      |
| 20230630 | ICUI   | 0                   | 1700         | 3395         | M      |
| 20230630 | ICVX   | 0                   | 1937         | 2334         | M      |
| 20230630 | IDA    | 0                   | 135          | 1710         | M      |
| 20230630 | IDCC   | 0                   | 1464         | 2087         | M      |
| 20230630 | IDT    | 0                   | 2            | 1108         | M      |
| 20230630 | IDXX   | 0                   | 2552         | 3189         | M      |
| 20230630 | IDYA   | 0                   | 204          | 204          | M      |
| 20230630 | IE     | 0                   | 1974         | 6077         | M      |
| 20230630 | IEF    | 0                   | 0            | 248800       | M      |
| 20230630 | IEFA   | 0                   | 200          | 200          | M      |
| 20230630 | IEP    | 0                   | 715          | 715          | M      |
| 20230630 | IESC   | 0                   | 215          | 979          | M      |
| 20230630 | IEX    | 0                   | 1668         | 2522         | M      |
| 20230630 | IFF    | 0                   | 1518         | 3030         | M      |
| 20230630 | IFN    | 0                   | 432          | 832          | M      |
| 20230630 | IFRX   | 0                   | 188          | 188          | M      |
| 20230630 | IFS    | 0                   | 458          | 536          | M      |
| 20230630 | IGF    | 0                   | 100          | 100          | M      |
| 20230630 | IGIB   | 0                   | 600          | 600          | M      |
| 20230630 | IGMS   | 0                   | 938          | 1140         | M      |
| 20230630 | IGSB   | 0                   | 0            | 1200         | M      |
| 20230630 | IGT    | 0                   | 615          | 2168         | M      |
| 20230630 | IGV    | 0                   | 129          | 229          | M      |
| 20230630 | IHG    | 0                   | 2            | 202          | M      |
| 20230630 | IHIT   | 0                   | 200          | 600          | M      |
| 20230630 | IHRT   | 0                   | 0            | 175          | M      |
| 20230630 | IHS    | 0                   | 1051         | 1451         | M      |
| 20230630 | III    | 0                   | 0            | 41           | M      |
| 20230630 | IIIN   | 0                   | 61           | 62           | M      |
| 20230630 | IIIV   | 0                   | 407          | 1007         | M      |
| 20230630 | IIM    | 0                   | 50           | 900          | M      |
| 20230630 | IIPR   | 0                   | 1273         | 1606         | M      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20230630 | IJAN    | 0                   | 0            | 400          | M      |
| 20230630 | IJH     | 0                   | 308          | 308          | M      |
| 20230630 | IJUL    | 0                   | 2200         | 2200         | M      |
| 20230630 | IKNA    | 0                   | 0            | 10           | M      |
| 20230630 | ILF     | 0                   | 200          | 200          | M      |
| 20230630 | ILMN    | 0                   | 6687         | 8104         | M      |
| 20230630 | ILPT    | 0                   | 0            | 200          | M      |
| 20230630 | IMAX    | 0                   | 69           | 174          | M      |
| 20230630 | IMCR    | 0                   | 413          | 1172         | M      |
| 20230630 | IMGN    | 0                   | 120          | 134          | M      |
| 20230630 | IMKTA   | 0                   | 59           | 434          | M      |
| 20230630 | IMMR    | 0                   | 10           | 110          | M      |
| 20230630 | IMMX    | 0                   | 300          | 300          | M      |
| 20230630 | IMNM    | 0                   | 10           | 109          | M      |
| 20230630 | IMO     | 0                   | 200          | 200          | M      |
| 20230630 | IMOS    | 0                   | 702          | 802          | M      |
| 20230630 | IMRX    | 0                   | 10           | 10           | M      |
| 20230630 | IMTX    | 0                   | 1350         | 1686         | M      |
| 20230630 | IMUX    | 0                   | 500          | 500          | M      |
| 20230630 | IMVT    | 0                   | 710          | 1966         | M      |
| 20230630 | IMXI    | 0                   | 76           | 143          | M      |
| 20230630 | INBK    | 0                   | 646          | 656          | M      |
| 20230630 | INBX    | 0                   | 1948         | 2258         | M      |
| 20230630 | INCY    | 0                   | 201          | 1319         | M      |
| 20230630 | INDB    | 0                   | 914          | 1268         | M      |
| 20230630 | INDI    | 0                   | 100          | 200          | M      |
| 20230630 | INFA    | 0                   | 300          | 766          | M      |
| 20230630 | INFL    | 0                   | 0            | 500          | M      |
| 20230630 | INFN    | 0                   | 127          | 300          | M      |
| 20230630 | INFU    | 0                   | 390          | 390          | M      |
| 20230630 | INFY    | 0                   | 900          | 1500         | M      |
| 20230630 | INGN    | 0                   | 8            | 209          | M      |
| 20230630 | INGR    | 0                   | 1499         | 2164         | M      |
| 20230630 | INKT    | 0                   | 0            | 500          | M      |
| 20230630 | INMB    | 0                   | 44           | 50           | M      |
| 20230630 | INMD    | 0                   | 29           | 566          | M      |
| 20230630 | INN PRE | 0                   | 0            | 100          | M      |
| 20230630 | INOD    | 0                   | 1222         | 1798         | M      |
| 20230630 | INSE    | 0                   | 20           | 20           | M      |
| 20230630 | INSG    | 0                   | 477          | 1093         | M      |
| 20230630 | INSM    | 0                   | 409          | 409          | M      |
| 20230630 | INSP    | 0                   | 2126         | 3573         | M      |
| 20230630 | INST    | 0                   | 45           | 45           | M      |
| 20230630 | INSW    | 0                   | 1076         | 2037         | M      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | INTA   | 0                   | 616          | 816          | M      |
| 20230630 | INTC   | 0                   | 1114         | 354557       | M      |
| 20230630 | INTT   | 0                   | 1283         | 1749         | M      |
| 20230630 | INTU   | 0                   | 4991         | 5957         | M      |
| 20230630 | INVE   | 0                   | 91           | 91           | M      |
| 20230630 | INVZ   | 0                   | 0            | 76           | M      |
| 20230630 | INZY   | 0                   | 400          | 487          | M      |
| 20230630 | IONQ   | 0                   | 4150         | 7851         | M      |
| 20230630 | IONS   | 0                   | 1386         | 1386         | M      |
| 20230630 | IOO    | 0                   | 300          | 300          | M      |
| 20230630 | IOSP   | 0                   | 35           | 53           | M      |
| 20230630 | IOT    | 0                   | 1313         | 2613         | M      |
| 20230630 | IOVA   | 0                   | 50           | 50           | M      |
| 20230630 | IP     | 0                   | 100          | 200          | M      |
| 20230630 | IPAR   | 0                   | 256          | 366          | M      |
| 20230630 | IPAY   | 0                   | 0            | 9            | M      |
| 20230630 | IPG    | 0                   | 5560         | 9624         | M      |
| 20230630 | IPGP   | 0                   | 206          | 1320         | M      |
| 20230630 | IPI    | 0                   | 124          | 1650         | M      |
| 20230630 | IPSC   | 0                   | 10           | 10           | M      |
| 20230630 | IQ     | 0                   | 27           | 793          | M      |
| 20230630 | IQV    | 0                   | 2039         | 3635         | M      |
| 20230630 | IR     | 0                   | 66           | 701          | M      |
| 20230630 | IRBO   | 0                   | 200          | 200          | M      |
| 20230630 | IRBT   | 0                   | 1503         | 2378         | M      |
| 20230630 | IRDM   | 0                   | 624          | 1246         | M      |
| 20230630 | IREN   | 0                   | 2183         | 3283         | M      |
| 20230630 | IRM    | 0                   | 1385         | 1688         | M      |
| 20230630 | IRMD   | 0                   | 0            | 240          | M      |
| 20230630 | IRON   | 100                 | 300          | 464          | M      |
| 20230630 | IRS    | 0                   | 590          | 590          | M      |
| 20230630 | IRT    | 0                   | 10           | 10           | M      |
| 20230630 | IRTC   | 0                   | 1854         | 3506         | M      |
| 20230630 | IRWD   | 0                   | 300          | 300          | M      |
| 20230630 | ISD    | 0                   | 567          | 567          | M      |
| 20230630 | ISEE   | 0                   | 3250         | 3250         | M      |
| 20230630 | ISPO   | 0                   | 1            | 1            | M      |
| 20230630 | ISRG   | 0                   | 5952         | 10429        | M      |
| 20230630 | ISSC   | 0                   | 0            | 52           | M      |
| 20230630 | ISTR   | 0                   | 10           | 10           | M      |
| 20230630 | IT     | 0                   | 1289         | 1709         | M      |
| 20230630 | ITB    | 0                   | 76           | 76           | M      |
| 20230630 | ITCI   | 0                   | 1111         | 1963         | M      |
| 20230630 | ITGR   | 0                   | 291          | 424          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | ITOS   | 0                   | 246          | 446          | M      |
| 20230630 | ITRI   | 0                   | 247          | 708          | M      |
| 20230630 | ITT    | 0                   | 601          | 949          | M      |
| 20230630 | ITW    | 0                   | 1512         | 3005         | M      |
| 20230630 | IVA    | 0                   | 0            | 100          | M      |
| 20230630 | IVAC   | 0                   | 210          | 210          | M      |
| 20230630 | IVOL   | 0                   | 0            | 400          | M      |
| 20230630 | IVT    | 0                   | 207          | 626          | M      |
| 20230630 | IWB    | 0                   | 802          | 802          | M      |
| 20230630 | IWD    | 0                   | 101          | 101          | M      |
| 20230630 | IWF    | 0                   | 100          | 232          | M      |
| 20230630 | IWM    | 0                   | 24955        | 1040636      | M      |
| 20230630 | IWN    | 0                   | 38           | 371          | M      |
| 20230630 | IWO    | 0                   | 73           | 83           | M      |
| 20230630 | IWV    | 0                   | 0            | 38           | M      |
| 20230630 | IWY    | 0                   | 0            | 112          | M      |
| 20230630 | IXC    | 0                   | 0            | 600          | M      |
| 20230630 | IXN    | 0                   | 324          | 324          | M      |
| 20230630 | IYLD   | 0                   | 1200         | 1300         | M      |
| 20230630 | IYR    | 0                   | 501          | 501          | M      |
| 20230630 | IYW    | 0                   | 200          | 200          | M      |
| 20230630 | IZEA   | 0                   | 51           | 51           | M      |
| 20230630 | J      | 0                   | 2247         | 2981         | M      |
| 20230630 | JAAA   | 0                   | 0            | 1400         | M      |
| 20230630 | JACK   | 0                   | 728          | 963          | M      |
| 20230630 | JAKK   | 0                   | 94           | 133          | M      |
| 20230630 | JAMF   | 0                   | 427          | 658          | M      |
| 20230630 | JANX   | 0                   | 43           | 59           | M      |
| 20230630 | JAZZ   | 0                   | 1379         | 2093         | M      |
| 20230630 | JBGS   | 0                   | 500          | 500          | M      |
| 20230630 | JBHT   | 0                   | 3378         | 3995         | M      |
| 20230630 | JBL    | 0                   | 2261         | 2389         | M      |
| 20230630 | JBSS   | 0                   | 198          | 202          | M      |
| 20230630 | JBT    | 0                   | 1051         | 1698         | M      |
| 20230630 | JCE    | 0                   | 200          | 309          | M      |
| 20230630 | JCI    | 0                   | 227          | 727          | M      |
| 20230630 | JD     | 0                   | 2617         | 11682        | M      |
| 20230630 | JEF    | 0                   | 2            | 233          | M      |
| 20230630 | JELD   | 0                   | 115          | 188          | M      |
| 20230630 | JEPI   | 0                   | 11600        | 13200        | M      |
| 20230630 | JEPQ   | 0                   | 6543         | 7143         | M      |
| 20230630 | JETS   | 0                   | 0            | 100          | M      |
| 20230630 | JHG    | 0                   | 100          | 109          | M      |
| 20230630 | JHMD   | 0                   | 200          | 200          | M      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20230630 | JHX     | 0                   | 600          | 600          | M      |
| 20230630 | JILL    | 0                   | 1420         | 1421         | M      |
| 20230630 | JJSF    | 0                   | 72           | 437          | M      |
| 20230630 | JKHY    | 0                   | 474          | 847          | M      |
| 20230630 | JKS     | 0                   | 1246         | 2375         | M      |
| 20230630 | JLL     | 0                   | 1217         | 3151         | M      |
| 20230630 | JNJ     | 0                   | 6289         | 9915         | M      |
| 20230630 | JOBY    | 0                   | 6312         | 8512         | M      |
| 20230630 | JOE     | 0                   | 398          | 461          | M      |
| 20230630 | JOUT    | 0                   | 29           | 320          | M      |
| 20230630 | JPM     | 0                   | 7826         | 73145        | M      |
| 20230630 | JPM PRD | 0                   | 300          | 300          | M      |
| 20230630 | JQC     | 0                   | 0            | 600          | M      |
| 20230630 | JRI     | 0                   | 200          | 200          | M      |
| 20230630 | JRO     | 0                   | 0            | 56           | M      |
| 20230630 | JRVR    | 0                   | 90           | 152          | M      |
| 20230630 | JULT    | 0                   | 3328         | 3328         | M      |
| 20230630 | JULW    | 0                   | 400          | 400          | M      |
| 20230630 | JWN     | 0                   | 331          | 448          | M      |
| 20230630 | JXN     | 0                   | 623          | 730          | M      |
| 20230630 | JYD     | 0                   | 2401         | 4634         | M      |
| 20230630 | JYNT    | 0                   | 137          | 154          | M      |
| 20230630 | K       | 0                   | 381          | 381          | M      |
| 20230630 | KAI     | 0                   | 325          | 762          | M      |
| 20230630 | KALU    | 0                   | 471          | 571          | M      |
| 20230630 | KALV    | 0                   | 195          | 200          | M      |
| 20230630 | KAMN    | 0                   | 3            | 204          | M      |
| 20230630 | KB      | 0                   | 138          | 138          | M      |
| 20230630 | KBE     | 0                   | 400          | 400          | M      |
| 20230630 | KBH     | 0                   | 0            | 3455         | M      |
| 20230630 | KBR     | 0                   | 800          | 2321         | M      |
| 20230630 | KC      | 0                   | 14           | 14           | M      |
| 20230630 | KD      | 0                   | 1132         | 1532         | M      |
| 20230630 | KDP     | 0                   | 1400         | 1402         | M      |
| 20230630 | KE      | 0                   | 43           | 471          | M      |
| 20230630 | KELYA   | 0                   | 0            | 235          | M      |
| 20230630 | KEP     | 0                   | 0            | 100          | M      |
| 20230630 | KEQU    | 0                   | 0            | 100          | M      |
| 20230630 | KEX     | 0                   | 58           | 319          | M      |
| 20230630 | KEY     | 0                   | 25           | 1239         | M      |
| 20230630 | KEYS    | 0                   | 2583         | 5926         | M      |
| 20230630 | KFRC    | 0                   | 26           | 382          | M      |
| 20230630 | KFS     | 0                   | 39           | 39           | M      |
| 20230630 | KFY     | 0                   | 819          | 1365         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | KGC    | 0                   | 100          | 100          | M      |
| 20230630 | KHC    | 0                   | 3380         | 4450         | M      |
| 20230630 | KIDS   | 0                   | 248          | 376          | M      |
| 20230630 | KIE    | 0                   | 624          | 636          | M      |
| 20230630 | KIM    | 0                   | 100          | 100          | M      |
| 20230630 | KJUL   | 0                   | 400          | 400          | M      |
| 20230630 | KKR    | 0                   | 3746         | 4996         | M      |
| 20230630 | KLAC   | 0                   | 1414         | 3398         | M      |
| 20230630 | KLIC   | 0                   | 1080         | 2315         | M      |
| 20230630 | KLIP   | 0                   | 265          | 265          | M      |
| 20230630 | KLR    | 0                   | 0            | 82           | M      |
| 20230630 | KLTR   | 0                   | 0            | 500          | M      |
| 20230630 | KLXE   | 0                   | 31           | 31           | M      |
| 20230630 | KMB    | 0                   | 831          | 3101         | M      |
| 20230630 | KMF    | 0                   | 0            | 267          | M      |
| 20230630 | KMI    | 0                   | 1717         | 8553         | M      |
| 20230630 | KMPR   | 0                   | 1204         | 1649         | M      |
| 20230630 | KMT    | 0                   | 322          | 969          | M      |
| 20230630 | KMX    | 0                   | 3237         | 5229         | M      |
| 20230630 | KN     | 0                   | 11           | 11           | M      |
| 20230630 | KNF    | 0                   | 401          | 529          | M      |
| 20230630 | KNOP   | 0                   | 0            | 24           | M      |
| 20230630 | KNSA   | 0                   | 109          | 109          | M      |
| 20230630 | KNSL   | 0                   | 1402         | 1503         | M      |
| 20230630 | KNTK   | 0                   | 849          | 1040         | M      |
| 20230630 | KNX    | 0                   | 670          | 959          | M      |
| 20230630 | KO     | 0                   | 6802         | 11766        | M      |
| 20230630 | KOD    | 0                   | 290          | 1248         | M      |
| 20230630 | KOF    | 0                   | 12           | 12           | M      |
| 20230630 | KOLD   | 200                 | 2487         | 9711         | M      |
| 20230630 | KOP    | 0                   | 888          | 1096         | M      |
| 20230630 | KOPN   | 0                   | 10           | 298          | M      |
| 20230630 | KORE   | 0                   | 0            | 400          | M      |
| 20230630 | KPTI   | 6600                | 8118         | 12257        | M      |
| 20230630 | KR     | 0                   | 1262         | 9256         | M      |
| 20230630 | KRBN   | 0                   | 0            | 500          | M      |
| 20230630 | KRC    | 0                   | 2278         | 2767         | M      |
| 20230630 | KRE    | 0                   | 1502         | 51643        | M      |
| 20230630 | KREF   | 0                   | 46           | 46           | M      |
| 20230630 | KRMD   | 0                   | 3            | 157          | M      |
| 20230630 | KRNT   | 0                   | 19           | 419          | M      |
| 20230630 | KRNY   | 0                   | 116          | 116          | M      |
| 20230630 | KRO    | 0                   | 23           | 23           | M      |
| 20230630 | KRON   | 0                   | 0            | 27           | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | KROS   | 0                   | 461          | 571          | M      |
| 20230630 | KRP    | 0                   | 52           | 52           | M      |
| 20230630 | KRT    | 0                   | 6            | 6            | M      |
| 20230630 | KRTX   | 0                   | 3310         | 4263         | M      |
| 20230630 | KRUS   | 0                   | 1268         | 1319         | M      |
| 20230630 | KRYS   | 0                   | 2179         | 3240         | M      |
| 20230630 | KSET   | 0                   | 0            | 3            | M      |
| 20230630 | KSS    | 0                   | 568          | 768          | M      |
| 20230630 | KTB    | 0                   | 2703         | 3304         | M      |
| 20230630 | KTF    | 0                   | 0            | 100          | M      |
| 20230630 | KTOS   | 0                   | 175          | 494          | M      |
| 20230630 | KURA   | 0                   | 92           | 107          | M      |
| 20230630 | KVHI   | 0                   | 30           | 30           | M      |
| 20230630 | KVUE   | 0                   | 150          | 704          | M      |
| 20230630 | KW     | 0                   | 158          | 362          | M      |
| 20230630 | KWEB   | 0                   | 140          | 940          | M      |
| 20230630 | KWR    | 0                   | 684          | 730          | M      |
| 20230630 | KYMR   | 0                   | 552          | 2671         | M      |
| 20230630 | KZR    | 0                   | 100          | 100          | M      |
| 20230630 | L      | 0                   | 435          | 824          | M      |
| 20230630 | LABD   | 0                   | 144          | 144          | M      |
| 20230630 | LAC    | 0                   | 13           | 23           | M      |
| 20230630 | LAD    | 0                   | 3241         | 4600         | M      |
| 20230630 | LAES   | 0                   | 0            | 37           | M      |
| 20230630 | LAMR   | 16                  | 537          | 792          | M      |
| 20230630 | LANC   | 0                   | 733          | 854          | M      |
| 20230630 | LAND   | 0                   | 219          | 219          | M      |
| 20230630 | LANDO  | 0                   | 10           | 10           | M      |
| 20230630 | LANV   | 0                   | 0            | 300          | M      |
| 20230630 | LASR   | 0                   | 252          | 253          | M      |
| 20230630 | LAUR   | 0                   | 30           | 1533         | M      |
| 20230630 | LAW    | 0                   | 452          | 662          | M      |
| 20230630 | LAZ    | 0                   | 210          | 651          | M      |
| 20230630 | LAZR   | 0                   | 163          | 175          | M      |
| 20230630 | LAZY   | 0                   | 448          | 1248         | M      |
| 20230630 | LBAI   | 0                   | 103          | 103          | M      |
| 20230630 | LBRDA  | 0                   | 188          | 222          | M      |
| 20230630 | LBRDK  | 0                   | 1829         | 2225         | M      |
| 20230630 | LBRT   | 0                   | 18           | 18           | M      |
| 20230630 | LBTYA  | 0                   | 500          | 500          | M      |
| 20230630 | LBTYK  | 0                   | 100          | 100          | M      |
| 20230630 | LC     | 0                   | 400          | 400          | M      |
| 20230630 | LCFY   | 0                   | 240          | 240          | M      |
| 20230630 | LCID   | 0                   | 33140        | 63762        | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | LCII   | 0                   | 1250         | 1696         | M      |
| 20230630 | LCNB   | 0                   | 222          | 270          | M      |
| 20230630 | LCTX   | 0                   | 0            | 100          | M      |
| 20230630 | LCUT   | 0                   | 68           | 68           | M      |
| 20230630 | LDOS   | 0                   | 1183         | 1949         | M      |
| 20230630 | LDSF   | 0                   | 0            | 188          | M      |
| 20230630 | LE     | 0                   | 0            | 10           | M      |
| 20230630 | LEA    | 0                   | 590          | 1746         | M      |
| 20230630 | LECO   | 0                   | 1272         | 4421         | M      |
| 20230630 | LEDS   | 0                   | 0            | 300          | M      |
| 20230630 | LEG    | 0                   | 100          | 101          | M      |
| 20230630 | LEGH   | 0                   | 512          | 513          | M      |
| 20230630 | LEGN   | 0                   | 1219         | 5833         | M      |
| 20230630 | LEN    | 0                   | 2365         | 4127         | M      |
| 20230630 | LEN B  | 0                   | 627          | 1439         | M      |
| 20230630 | LEO    | 0                   | 1196         | 1196         | M      |
| 20230630 | LESL   | 0                   | 100          | 100          | M      |
| 20230630 | LEU    | 0                   | 746          | 747          | M      |
| 20230630 | LEVI   | 0                   | 68           | 1847         | M      |
| 20230630 | LFCR   | 0                   | 794          | 794          | M      |
| 20230630 | LFMD   | 0                   | 40           | 440          | M      |
| 20230630 | LFST   | 0                   | 0            | 356          | M      |
| 20230630 | LFUS   | 0                   | 228          | 344          | M      |
| 20230630 | LGF A  | 0                   | 0            | 5            | M      |
| 20230630 | LGHL   | 0                   | 100          | 100          | M      |
| 20230630 | LGIH   | 0                   | 291          | 472          | M      |
| 20230630 | LGND   | 0                   | 473          | 586          | M      |
| 20230630 | LH     | 0                   | 2051         | 3519         | M      |
| 20230630 | LHX    | 10                  | 2651         | 42860        | M      |
| 20230630 | LI     | 0                   | 3038         | 5608         | M      |
| 20230630 | LICY   | 0                   | 10           | 10           | M      |
| 20230630 | LII    | 0                   | 1259         | 2646         | M      |
| 20230630 | LILA   | 0                   | 8            | 8            | M      |
| 20230630 | LILM   | 5010                | 5670         | 8340         | M      |
| 20230630 | LIN    | 1                   | 5969         | 15812        | M      |
| 20230630 | LIND   | 0                   | 102          | 1094         | M      |
| 20230630 | LITE   | 0                   | 2149         | 4037         | M      |
| 20230630 | LIVN   | 0                   | 8            | 630          | M      |
| 20230630 | LKFN   | 0                   | 54           | 633          | M      |
| 20230630 | LKQ    | 0                   | 19           | 823          | M      |
| 20230630 | LLAP   | 0                   | 1200         | 1200         | M      |
| 20230630 | LLY    | 14                  | 8929         | 14509        | M      |
| 20230630 | LMAT   | 0                   | 355          | 755          | M      |
| 20230630 | LMB    | 0                   | 431          | 595          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | LMND   | 0                   | 1153         | 1514         | M      |
| 20230630 | LMNR   | 0                   | 221          | 286          | M      |
| 20230630 | LMT    | 0                   | 2440         | 3496         | M      |
| 20230630 | LNC    | 0                   | 522          | 699          | M      |
| 20230630 | LNG    | 387                 | 1906         | 5093         | M      |
| 20230630 | LNN    | 61                  | 693          | 2991         | M      |
| 20230630 | LNT    | 0                   | 44           | 115          | M      |
| 20230630 | LNTH   | 0                   | 330          | 780          | M      |
| 20230630 | LNW    | 0                   | 538          | 1621         | M      |
| 20230630 | LOB    | 0                   | 669          | 1000         | M      |
| 20230630 | LOCO   | 0                   | 184          | 284          | M      |
| 20230630 | LODE   | 0                   | 0            | 600          | M      |
| 20230630 | LOGI   | 0                   | 911          | 911          | M      |
| 20230630 | LOMA   | 0                   | 335          | 335          | M      |
| 20230630 | LOPE   | 0                   | 427          | 583          | M      |
| 20230630 | LOVE   | 0                   | 330          | 1165         | M      |
| 20230630 | LOW    | 0                   | 6281         | 7427         | M      |
| 20230630 | LPG    | 0                   | 300          | 758          | M      |
| 20230630 | LPL    | 0                   | 223          | 223          | M      |
| 20230630 | LPLA   | 0                   | 1090         | 2336         | M      |
| 20230630 | LPRO   | 0                   | 0            | 102          | M      |
| 20230630 | LPSN   | 0                   | 800          | 898          | M      |
| 20230630 | LPTV   | 0                   | 23           | 25           | M      |
| 20230630 | LPX    | 0                   | 2550         | 4590         | M      |
| 20230630 | LQD    | 0                   | 200          | 52500        | M      |
| 20230630 | LQDA   | 100                 | 100          | 100          | M      |
| 20230630 | LQDT   | 0                   | 1            | 101          | M      |
| 20230630 | LQDW   | 0                   | 202          | 202          | M      |
| 20230630 | LRCX   | 0                   | 3462         | 4806         | M      |
| 20230630 | LRFC   | 0                   | 395          | 532          | M      |
| 20230630 | LRMR   | 0                   | 0            | 2            | M      |
| 20230630 | LRN    | 0                   | 138          | 182          | M      |
| 20230630 | LSCC   | 12                  | 2072         | 2860         | M      |
| 20230630 | LSEA   | 0                   | 2957         | 3609         | M      |
| 20230630 | LSI    | 0                   | 1251         | 2535         | M      |
| 20230630 | LSTR   | 0                   | 469          | 596          | M      |
| 20230630 | LSXMA  | 0                   | 0            | 332          | M      |
| 20230630 | LSXMK  | 0                   | 100          | 460          | M      |
| 20230630 | LTC    | 0                   | 151          | 694          | M      |
| 20230630 | LTCH   | 0                   | 525          | 805          | M      |
| 20230630 | LTH    | 0                   | 201          | 730          | M      |
| 20230630 | LTHM   | 0                   | 315          | 425          | M      |
| 20230630 | LTRPB  | 0                   | 4            | 4            | M      |
| 20230630 | LTRX   | 0                   | 0            | 12           | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | LU     | 0                   | 0            | 300          | M      |
| 20230630 | LULU   | 17                  | 2672         | 6665         | M      |
| 20230630 | LUMN   | 0                   | 826          | 991          | M      |
| 20230630 | LUNA   | 0                   | 0            | 27           | M      |
| 20230630 | LUNG   | 0                   | 1091         | 1635         | M      |
| 20230630 | LUV    | 5                   | 406          | 71377        | M      |
| 20230630 | LVLU   | 0                   | 0            | 15           | M      |
| 20230630 | LVS    | 0                   | 476          | 302039       | M      |
| 20230630 | LW     | 0                   | 385          | 3473         | M      |
| 20230630 | LWLG   | 0                   | 382          | 382          | M      |
| 20230630 | LX     | 0                   | 0            | 100          | M      |
| 20230630 | LXFR   | 0                   | 0            | 246          | M      |
| 20230630 | LXU    | 0                   | 27           | 77           | M      |
| 20230630 | LYB    | 80                  | 2059         | 4676         | M      |
| 20230630 | LYEL   | 0                   | 200          | 200          | M      |
| 20230630 | LYFT   | 0                   | 210          | 210          | M      |
| 20230630 | LYTS   | 0                   | 100          | 526          | M      |
| 20230630 | LYV    | 0                   | 1825         | 3536         | M      |
| 20230630 | LZ     | 0                   | 55           | 55           | M      |
| 20230630 | LZB    | 0                   | 0            | 24           | M      |
| 20230630 | M      | 0                   | 1714         | 2300         | M      |
| 20230630 | MA     | 151                 | 5290         | 12574        | M      |
| 20230630 | MAA    | 46                  | 2118         | 3026         | M      |
| 20230630 | MAC    | 0                   | 0            | 200          | M      |
| 20230630 | MACK   | 0                   | 182          | 182          | M      |
| 20230630 | MAG    | 0                   | 380          | 556          | M      |
| 20230630 | MAIN   | 0                   | 1943         | 3043         | M      |
| 20230630 | MAN    | 0                   | 3045         | 5252         | M      |
| 20230630 | MANH   | 83                  | 1917         | 2834         | M      |
| 20230630 | MANU   | 0                   | 627          | 1279         | M      |
| 20230630 | MAR    | 0                   | 5058         | 6551         | M      |
| 20230630 | MARA   | 0                   | 104223       | 128323       | M      |
| 20230630 | MAS    | 0                   | 545          | 920          | M      |
| 20230630 | MASI   | 0                   | 1661         | 2417         | M      |
| 20230630 | MASS   | 0                   | 59           | 72           | M      |
| 20230630 | MAT    | 13                  | 113          | 4823         | M      |
| 20230630 | MATV   | 0                   | 138          | 139          | M      |
| 20230630 | MATW   | 0                   | 811          | 1223         | M      |
| 20230630 | MATX   | 0                   | 712          | 900          | M      |
| 20230630 | MAX    | 0                   | 0            | 1            | M      |
| 20230630 | MAXN   | 0                   | 1162         | 2256         | M      |
| 20230630 | MBC    | 0                   | 0            | 982          | M      |
| 20230630 | MBI    | 0                   | 80           | 80           | M      |
| 20230630 | MBIN   | 0                   | 0            | 4            | M      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | MBIO   | 0                   | 0            | 6            | M      |
| 20230630 | MBLY   | 10                  | 2063         | 3956         | M      |
| 20230630 | MBNKP  | 0                   | 0            | 99           | M      |
| 20230630 | MBUU   | 0                   | 10           | 128          | M      |
| 20230630 | MBWM   | 0                   | 56           | 121          | M      |
| 20230630 | MC     | 0                   | 914          | 1013         | M      |
| 20230630 | MCB    | 0                   | 658          | 1312         | M      |
| 20230630 | MCBC   | 0                   | 0            | 30           | M      |
| 20230630 | MCBS   | 0                   | 0            | 10           | M      |
| 20230630 | MCD    | 60                  | 6621         | 9708         | M      |
| 20230630 | MCFT   | 0                   | 18           | 38           | M      |
| 20230630 | MCHP   | 0                   | 3162         | 4223         | M      |
| 20230630 | MCK    | 0                   | 1960         | 4119         | M      |
| 20230630 | MCO    | 0                   | 3759         | 7720         | M      |
| 20230630 | MCRB   | 0                   | 0            | 100          | M      |
| 20230630 | MCRI   | 0                   | 798          | 887          | M      |
| 20230630 | MCS    | 0                   | 6            | 115          | M      |
| 20230630 | MCY    | 0                   | 161          | 413          | M      |
| 20230630 | MD     | 0                   | 104          | 213          | M      |
| 20230630 | MDB    | 0                   | 7444         | 9686         | M      |
| 20230630 | MDC    | 0                   | 418          | 535          | M      |
| 20230630 | MDGL   | 0                   | 3980         | 5169         | M      |
| 20230630 | MDLZ   | 0                   | 200          | 1766         | M      |
| 20230630 | MDRX   | 0                   | 510          | 521          | M      |
| 20230630 | MDT    | 0                   | 4456         | 6994         | M      |
| 20230630 | MDU    | 0                   | 5            | 5            | M      |
| 20230630 | MEC    | 0                   | 779          | 779          | M      |
| 20230630 | MED    | 0                   | 2761         | 3869         | M      |
| 20230630 | MEDP   | 0                   | 1724         | 3322         | M      |
| 20230630 | MEG    | 0                   | 14           | 151          | M      |
| 20230630 | MEGI   | 0                   | 0            | 100          | M      |
| 20230630 | MEI    | 0                   | 173          | 372          | M      |
| 20230630 | MELI   | 1                   | 1525         | 4956         | M      |
| 20230630 | MERC   | 0                   | 10           | 139          | M      |
| 20230630 | MESO   | 0                   | 200          | 200          | M      |
| 20230630 | MET    | 0                   | 388          | 18225        | M      |
| 20230630 | META   | 2                   | 26870        | 60339        | M      |
| 20230630 | METC   | 0                   | 300          | 700          | M      |
| 20230630 | METCB  | 0                   | 473          | 485          | M      |
| 20230630 | MFIC   | 0                   | 200          | 203          | M      |
| 20230630 | MG     | 0                   | 433          | 633          | M      |
| 20230630 | MGA    | 0                   | 186          | 229          | M      |
| 20230630 | MGEE   | 0                   | 531          | 533          | M      |
| 20230630 | MGM    | 0                   | 285          | 401          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | MGNI   | 0                   | 1            | 114          | M      |
| 20230630 | MGNX   | 0                   | 3            | 1803         | M      |
| 20230630 | MGOL   | 600                 | 1055         | 2000         | M      |
| 20230630 | MGPI   | 0                   | 428          | 706          | M      |
| 20230630 | MGRC   | 0                   | 105          | 110          | M      |
| 20230630 | MGRM   | 0                   | 100          | 100          | M      |
| 20230630 | MGRX   | 0                   | 100          | 100          | M      |
| 20230630 | MGTX   | 0                   | 88           | 98           | M      |
| 20230630 | MGV    | 0                   | 0            | 25           | M      |
| 20230630 | MGY    | 0                   | 800          | 1500         | M      |
| 20230630 | MHD    | 0                   | 83           | 83           | M      |
| 20230630 | MHK    | 0                   | 1662         | 2033         | M      |
| 20230630 | MHO    | 0                   | 820          | 1264         | M      |
| 20230630 | MICS   | 0                   | 300          | 500          | M      |
| 20230630 | MIDD   | 0                   | 1219         | 2124         | M      |
| 20230630 | MIR    | 0                   | 51           | 51           | M      |
| 20230630 | MIRM   | 0                   | 239          | 798          | M      |
| 20230630 | MIST   | 600                 | 3933         | 8318         | M      |
| 20230630 | MITK   | 0                   | 44           | 54           | M      |
| 20230630 | MKC    | 0                   | 1325         | 2749         | M      |
| 20230630 | MKFG   | 0                   | 0            | 400          | M      |
| 20230630 | MKL    | 0                   | 6            | 26           | M      |
| 20230630 | MKSI   | 0                   | 1230         | 1441         | M      |
| 20230630 | MKTX   | 0                   | 1044         | 1370         | M      |
| 20230630 | ML     | 0                   | 289          | 389          | M      |
| 20230630 | MLAB   | 0                   | 218          | 247          | M      |
| 20230630 | MLI    | 0                   | 1091         | 1254         | M      |
| 20230630 | MLKN   | 0                   | 20           | 20           | M      |
| 20230630 | MLM    | 0                   | 2262         | 2981         | M      |
| 20230630 | MLNK   | 0                   | 293          | 394          | M      |
| 20230630 | MLPA   | 0                   | 0            | 100          | M      |
| 20230630 | MLR    | 0                   | 334          | 434          | M      |
| 20230630 | MLTX   | 0                   | 2296         | 5478         | M      |
| 20230630 | MLYS   | 0                   | 691          | 701          | M      |
| 20230630 | MMC    | 140                 | 2491         | 3520         | M      |
| 20230630 | MMD    | 0                   | 0            | 280          | M      |
| 20230630 | MMI    | 0                   | 439          | 743          | M      |
| 20230630 | MMM    | 0                   | 408          | 3076         | M      |
| 20230630 | MMMB   | 0                   | 508          | 1106         | M      |
| 20230630 | MMP    | 0                   | 4128         | 8718         | M      |
| 20230630 | MMS    | 0                   | 55           | 1626         | M      |
| 20230630 | MMSI   | 0                   | 716          | 2009         | M      |
| 20230630 | MMYT   | 0                   | 1205         | 1205         | M      |
| 20230630 | MNDY   | 0                   | 1137         | 5174         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | MNKD   | 0                   | 10           | 10           | M      |
| 20230630 | MNPR   | 0                   | 100          | 100          | M      |
| 20230630 | MNRO   | 1                   | 647          | 1129         | M      |
| 20230630 | MNSB   | 0                   | 4            | 204          | M      |
| 20230630 | MNSO   | 0                   | 167          | 419          | M      |
| 20230630 | MNST   | 0                   | 300          | 1601         | M      |
| 20230630 | MNTK   | 0                   | 0            | 433          | M      |
| 20230630 | MNTS   | 0                   | 0            | 100          | M      |
| 20230630 | MO     | 0                   | 2541         | 4066         | M      |
| 20230630 | MOB    | 0                   | 0            | 37           | M      |
| 20230630 | MOD    | 0                   | 203          | 838          | M      |
| 20230630 | MODN   | 0                   | 815          | 1040         | M      |
| 20230630 | MODV   | 0                   | 156          | 329          | M      |
| 20230630 | MOFG   | 0                   | 226          | 266          | M      |
| 20230630 | MOG A  | 0                   | 910          | 1396         | M      |
| 20230630 | MOH    | 0                   | 2296         | 3415         | M      |
| 20230630 | MOND   | 0                   | 1021         | 1074         | M      |
| 20230630 | MORF   | 27                  | 3698         | 4299         | M      |
| 20230630 | MORN   | 0                   | 647          | 908          | M      |
| 20230630 | MORT   | 0                   | 1            | 1            | M      |
| 20230630 | MOS    | 0                   | 459          | 567          | M      |
| 20230630 | MOV    | 0                   | 118          | 214          | M      |
| 20230630 | MP     | 0                   | 1807         | 2607         | M      |
| 20230630 | MPAA   | 0                   | 284          | 484          | M      |
| 20230630 | MPB    | 0                   | 0            | 10           | M      |
| 20230630 | MPC    | 0                   | 2295         | 3572         | M      |
| 20230630 | MPLN   | 0                   | 2400         | 2500         | M      |
| 20230630 | MPLX   | 0                   | 0            | 300          | M      |
| 20230630 | MPW    | 0                   | 13           | 13           | M      |
| 20230630 | MPWR   | 0                   | 1515         | 1647         | M      |
| 20230630 | MQ     | 0                   | 100          | 5011         | M      |
| 20230630 | MQT    | 0                   | 56           | 56           | M      |
| 20230630 | MQY    | 0                   | 46           | 46           | M      |
| 20230630 | MRAM   | 0                   | 661          | 2068         | M      |
| 20230630 | MRBK   | 0                   | 0            | 10           | M      |
| 20230630 | MRC    | 0                   | 10           | 46           | M      |
| 20230630 | MRCY   | 0                   | 651          | 1649         | M      |
| 20230630 | MRK    | 160                 | 5069         | 72634        | M      |
| 20230630 | MRNA   | 0                   | 5950         | 7995         | M      |
| 20230630 | MRNS   | 0                   | 232          | 232          | M      |
| 20230630 | MRO    | 0                   | 200          | 592          | M      |
| 20230630 | MRSN   | 0                   | 10           | 498          | M      |
| 20230630 | MRTN   | 0                   | 431          | 454          | M      |
| 20230630 | MRTX   | 0                   | 1822         | 2342         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | MRUS   | 0                   | 1235         | 1869         | M      |
| 20230630 | MRVI   | 0                   | 100          | 146          | M      |
| 20230630 | MRVL   | 0                   | 655          | 1100         | M      |
| 20230630 | MS     | 0                   | 361          | 1610         | M      |
| 20230630 | MSA    | 16                  | 1634         | 1835         | M      |
| 20230630 | MSB    | 0                   | 224          | 224          | M      |
| 20230630 | MSBI   | 0                   | 461          | 989          | M      |
| 20230630 | MSCI   | 0                   | 652          | 2393         | M      |
| 20230630 | MSEX   | 0                   | 11           | 543          | M      |
| 20230630 | MSFT   | 0                   | 15510        | 74749        | M      |
| 20230630 | MSGE   | 0                   | 25           | 3267         | M      |
| 20230630 | MSGS   | 0                   | 2291         | 2397         | M      |
| 20230630 | MSI    | 0                   | 3278         | 4246         | M      |
| 20230630 | MSM    | 0                   | 876          | 1519         | M      |
| 20230630 | MSOS   | 0                   | 700          | 349000       | M      |
| 20230630 | MSTR   | 0                   | 3414         | 16136        | M      |
| 20230630 | MTA    | 100                 | 400          | 400          | M      |
| 20230630 | MTAL   | 200                 | 402          | 1441         | M      |
| 20230630 | MTB    | 28                  | 2023         | 3126         | M      |
| 20230630 | MTCH   | 0                   | 2082         | 2868         | M      |
| 20230630 | MTD    | 92                  | 1909         | 2568         | M      |
| 20230630 | MTDR   | 0                   | 4698         | 5222         | M      |
| 20230630 | MTG    | 0                   | 0            | 10           | M      |
| 20230630 | MTH    | 0                   | 2380         | 2829         | M      |
| 20230630 | MTLS   | 0                   | 0            | 130          | M      |
| 20230630 | MTN    | 0                   | 1495         | 2169         | M      |
| 20230630 | MTRN   | 0                   | 526          | 936          | M      |
| 20230630 | MTSI   | 0                   | 2593         | 3234         | M      |
| 20230630 | MTTR   | 0                   | 5854         | 6947         | M      |
| 20230630 | MTUM   | 0                   | 0            | 70           | M      |
| 20230630 | MTW    | 0                   | 393          | 450          | M      |
| 20230630 | MTX    | 0                   | 84           | 323          | M      |
| 20230630 | MTZ    | 0                   | 2028         | 4222         | M      |
| 20230630 | MU     | 0                   | 10657        | 24363        | M      |
| 20230630 | MUE    | 0                   | 800          | 1400         | M      |
| 20230630 | MUFG   | 0                   | 0            | 111          | M      |
| 20230630 | MUI    | 0                   | 0            | 100          | M      |
| 20230630 | MULN   | 0                   | 2600         | 3600         | M      |
| 20230630 | MUR    | 0                   | 733          | 1508         | M      |
| 20230630 | MUSA   | 0                   | 1364         | 1948         | M      |
| 20230630 | MVBF   | 0                   | 415          | 415          | M      |
| 20230630 | MVIS   | 0                   | 650          | 850          | M      |
| 20230630 | MVLA   | 0                   | 119          | 119          | M      |
| 20230630 | MVST   | 0                   | 0            | 800          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | MX     | 0                   | 100          | 510          | M      |
| 20230630 | MXL    | 0                   | 295          | 545          | M      |
| 20230630 | MYD    | 0                   | 10           | 110          | M      |
| 20230630 | MYE    | 0                   | 107          | 307          | M      |
| 20230630 | MYFW   | 0                   | 1            | 1            | M      |
| 20230630 | MYGN   | 0                   | 268          | 1174         | M      |
| 20230630 | MYRG   | 0                   | 641          | 749          | M      |
| 20230630 | NA     | 0                   | 1405         | 2205         | M      |
| 20230630 | NAAS   | 0                   | 201          | 301          | M      |
| 20230630 | NABL   | 0                   | 619          | 1628         | M      |
| 20230630 | NAIL   | 0                   | 100          | 100          | M      |
| 20230630 | NAK    | 0                   | 100          | 100          | M      |
| 20230630 | NAPA   | 0                   | 110          | 294          | M      |
| 20230630 | NARI   | 0                   | 800          | 2273         | M      |
| 20230630 | NAT    | 0                   | 100          | 804          | M      |
| 20230630 | NATH   | 0                   | 5            | 5            | M      |
| 20230630 | NAUT   | 0                   | 712          | 717          | M      |
| 20230630 | NAVB   | 0                   | 100          | 100          | M      |
| 20230630 | NAVI   | 0                   | 368          | 410          | M      |
| 20230630 | NB     | 0                   | 0            | 101          | M      |
| 20230630 | NBHC   | 0                   | 41           | 452          | M      |
| 20230630 | NBIX   | 0                   | 1205         | 2498         | M      |
| 20230630 | NBN    | 0                   | 737          | 742          | M      |
| 20230630 | NBR    | 24                  | 379          | 1899         | M      |
| 20230630 | NBTB   | 0                   | 0            | 61           | M      |
| 20230630 | NBXG   | 0                   | 94           | 194          | M      |
| 20230630 | NC     | 0                   | 12           | 12           | M      |
| 20230630 | NCLH   | 0                   | 2110         | 3960         | M      |
| 20230630 | NCNO   | 0                   | 628          | 1050         | M      |
| 20230630 | NCR    | 0                   | 1            | 93           | M      |
| 20230630 | NDAQ   | 0                   | 600          | 2300         | M      |
| 20230630 | NDLS   | 0                   | 0            | 81           | M      |
| 20230630 | NDMO   | 0                   | 0            | 810          | M      |
| 20230630 | NDSN   | 0                   | 545          | 1504         | M      |
| 20230630 | NE     | 0                   | 2572         | 3254         | M      |
| 20230630 | NEA    | 0                   | 0            | 400          | M      |
| 20230630 | NECB   | 0                   | 196          | 584          | M      |
| 20230630 | NEE    | 0                   | 1400         | 1400         | M      |
| 20230630 | NEM    | 0                   | 827          | 828          | M      |
| 20230630 | NEO    | 0                   | 412          | 412          | M      |
| 20230630 | NEOG   | 0                   | 115          | 680          | M      |
| 20230630 | NEP    | 0                   | 1030         | 2758         | M      |
| 20230630 | NERV   | 0                   | 200          | 303          | M      |
| 20230630 | NET    | 0                   | 6139         | 9705         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | NETI   | 0                   | 2063         | 2817         | M      |
| 20230630 | NEU    | 0                   | 418          | 537          | M      |
| 20230630 | NEWR   | 0                   | 1537         | 1884         | M      |
| 20230630 | NEWT   | 27                  | 585          | 585          | M      |
| 20230630 | NEXA   | 0                   | 0            | 300          | M      |
| 20230630 | NEXT   | 0                   | 279          | 473          | M      |
| 20230630 | NFBK   | 0                   | 3            | 7            | M      |
| 20230630 | NFE    | 0                   | 1430         | 1522         | M      |
| 20230630 | NFG    | 0                   | 145          | 145          | M      |
| 20230630 | NFGC   | 0                   | 0            | 569          | M      |
| 20230630 | NFJ    | 0                   | 0            | 200          | M      |
| 20230630 | NFLX   | 14                  | 14658        | 49142        | M      |
| 20230630 | NGG    | 0                   | 0            | 68           | M      |
| 20230630 | NGMS   | 0                   | 200          | 716          | M      |
| 20230630 | NGVT   | 0                   | 1354         | 2337         | M      |
| 20230630 | NHC    | 0                   | 455          | 879          | M      |
| 20230630 | NHI    | 0                   | 1237         | 1691         | M      |
| 20230630 | NHS    | 0                   | 400          | 700          | M      |
| 20230630 | NI     | 0                   | 22           | 22           | M      |
| 20230630 | NIC    | 0                   | 116          | 116          | M      |
| 20230630 | NICE   | 0                   | 662          | 3869         | M      |
| 20230630 | NIE    | 0                   | 1700         | 1700         | M      |
| 20230630 | NINE   | 0                   | 400          | 810          | M      |
| 20230630 | NIO    | 0                   | 6053         | 521071       | M      |
| 20230630 | NIU    | 0                   | 0            | 134          | M      |
| 20230630 | NJR    | 0                   | 202          | 202          | M      |
| 20230630 | NJUL   | 0                   | 200          | 200          | M      |
| 20230630 | NKE    | 254                 | 33554        | 46058        | M      |
| 20230630 | NKLA   | 0                   | 25549        | 1737198      | M      |
| 20230630 | NKTR   | 0                   | 400          | 7637         | M      |
| 20230630 | NKTX   | 0                   | 0            | 600          | M      |
| 20230630 | NLY    | 0                   | 1194         | 1294         | M      |
| 20230630 | NMCO   | 0                   | 41           | 41           | M      |
| 20230630 | NMG    | 0                   | 0            | 20           | M      |
| 20230630 | NMIH   | 0                   | 24           | 318          | M      |
| 20230630 | NML    | 0                   | 0            | 100          | M      |
| 20230630 | NMM    | 0                   | 500          | 500          | M      |
| 20230630 | NMRK   | 0                   | 25           | 32           | M      |
| 20230630 | NMZ    | 0                   | 7            | 7            | M      |
| 20230630 | NNDM   | 0                   | 0            | 700          | M      |
| 20230630 | NNI    | 0                   | 1218         | 1448         | M      |
| 20230630 | NNN    | 0                   | 131          | 162          | M      |
| 20230630 | NNOX   | 0                   | 794          | 1599         | M      |
| 20230630 | NOAH   | 0                   | 447          | 447          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | NOC    | 0                   | 1590         | 3370         | M      |
| 20230630 | NOCT   | 0                   | 0            | 200          | M      |
| 20230630 | NOG    | 0                   | 227          | 327          | M      |
| 20230630 | NOK    | 0                   | 0            | 29600        | M      |
| 20230630 | NOMD   | 0                   | 100          | 100          | M      |
| 20230630 | NOTE   | 0                   | 0            | 300          | M      |
| 20230630 | NOTV   | 0                   | 300          | 376          | M      |
| 20230630 | NOV    | 0                   | 7            | 499          | M      |
| 20230630 | NOVA   | 0                   | 300          | 300          | M      |
| 20230630 | NOVT   | 0                   | 1559         | 1568         | M      |
| 20230630 | NOW    | 0                   | 2482         | 7654         | M      |
| 20230630 | NPFD   | 0                   | 200          | 200          | M      |
| 20230630 | NPK    | 0                   | 103          | 207          | M      |
| 20230630 | NPO    | 0                   | 879          | 1379         | M      |
| 20230630 | NPV    | 0                   | 0            | 123          | M      |
| 20230630 | NPWR   | 0                   | 3379         | 3719         | M      |
| 20230630 | NR     | 0                   | 0            | 10           | M      |
| 20230630 | NRC    | 0                   | 216          | 216          | M      |
| 20230630 | NRDS   | 0                   | 300          | 608          | M      |
| 20230630 | NRDY   | 0                   | 200          | 200          | M      |
| 20230630 | NREF   | 0                   | 110          | 312          | M      |
| 20230630 | NRG    | 0                   | 0            | 210          | M      |
| 20230630 | NRGV   | 0                   | 102          | 112          | M      |
| 20230630 | NRIM   | 0                   | 128          | 362          | M      |
| 20230630 | NRIX   | 0                   | 420          | 532          | M      |
| 20230630 | NRP    | 0                   | 10           | 20           | M      |
| 20230630 | NRT    | 0                   | 100          | 100          | M      |
| 20230630 | NS     | 0                   | 454          | 544          | M      |
| 20230630 | NSA    | 0                   | 236          | 863          | M      |
| 20230630 | NSC    | 176                 | 5515         | 8139         | M      |
| 20230630 | NSIT   | 0                   | 1149         | 2832         | M      |
| 20230630 | NSP    | 0                   | 157          | 397          | M      |
| 20230630 | NSSC   | 0                   | 747          | 1755         | M      |
| 20230630 | NSTG   | 0                   | 10           | 1610         | M      |
| 20230630 | NTAP   | 0                   | 1067         | 180714       | M      |
| 20230630 | NTB    | 0                   | 224          | 598          | M      |
| 20230630 | NTCT   | 0                   | 110          | 313          | M      |
| 20230630 | NTES   | 0                   | 1061         | 1229         | M      |
| 20230630 | NTGR   | 0                   | 138          | 228          | M      |
| 20230630 | NTLA   | 0                   | 3272         | 4262         | M      |
| 20230630 | NTNX   | 0                   | 100          | 964          | M      |
| 20230630 | NTR    | 0                   | 1400         | 1718         | M      |
| 20230630 | NTRA   | 0                   | 1595         | 2724         | M      |
| 20230630 | NTRS   | 0                   | 519          | 745          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | NTST   | 0                   | 560          | 560          | M      |
| 20230630 | NTSX   | 0                   | 0            | 200          | M      |
| 20230630 | NU     | 390                 | 2105         | 3050         | M      |
| 20230630 | NUE    | 1                   | 3078         | 5364         | M      |
| 20230630 | NUS    | 0                   | 426          | 626          | M      |
| 20230630 | NUVA   | 0                   | 787          | 1396         | M      |
| 20230630 | NUVB   | 0                   | 29           | 29           | M      |
| 20230630 | NUVL   | 0                   | 1161         | 2776         | M      |
| 20230630 | NVAX   | 0                   | 200          | 200          | M      |
| 20230630 | NVCR   | 0                   | 820          | 2001         | M      |
| 20230630 | NVCT   | 0                   | 37           | 37           | M      |
| 20230630 | NVDA   | 0                   | 21221        | 41232        | M      |
| 20230630 | NVDL   | 0                   | 700          | 700          | M      |
| 20230630 | NVEC   | 0                   | 804          | 804          | M      |
| 20230630 | NVEE   | 0                   | 1556         | 1926         | M      |
| 20230630 | NVEI   | 0                   | 227          | 227          | M      |
| 20230630 | NVGS   | 0                   | 21           | 352          | M      |
| 20230630 | NVMI   | 0                   | 956          | 2361         | M      |
| 20230630 | NVO    | 0                   | 1615         | 2755         | M      |
| 20230630 | NVR    | 0                   | 12           | 16           | M      |
| 20230630 | NVRI   | 0                   | 46           | 404          | M      |
| 20230630 | NVRO   | 0                   | 2206         | 2583         | M      |
| 20230630 | NVS    | 0                   | 103          | 303          | M      |
| 20230630 | NVST   | 0                   | 215          | 1201         | M      |
| 20230630 | NVT    | 0                   | 484          | 1088         | M      |
| 20230630 | NVTS   | 0                   | 200          | 3445         | M      |
| 20230630 | NWBI   | 0                   | 5            | 5            | M      |
| 20230630 | NWE    | 0                   | 219          | 1019         | M      |
| 20230630 | NWFL   | 0                   | 1            | 101          | M      |
| 20230630 | NWL    | 0                   | 97           | 208          | M      |
| 20230630 | NWLI   | 0                   | 8            | 8            | M      |
| 20230630 | NWN    | 0                   | 1275         | 1526         | M      |
| 20230630 | NWPX   | 0                   | 24           | 24           | M      |
| 20230630 | NWS    | 0                   | 10           | 10           | M      |
| 20230630 | NWSA   | 0                   | 25           | 29           | M      |
| 20230630 | NWTN   | 0                   | 100          | 100          | M      |
| 20230630 | NX     | 0                   | 190          | 851          | M      |
| 20230630 | NXDT   | 0                   | 576          | 576          | M      |
| 20230630 | NXGN   | 0                   | 5            | 11           | M      |
| 20230630 | NXPI   | 33                  | 6721         | 8763         | M      |
| 20230630 | NXRT   | 0                   | 634          | 729          | M      |
| 20230630 | NXST   | 0                   | 960          | 2071         | M      |
| 20230630 | NXT    | 0                   | 3368         | 4360         | M      |
| 20230630 | NYCB   | 0                   | 0            | 700          | M      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | NYMT   | 0                   | 13           | 468          | M      |
| 20230630 | O      | 0                   | 518          | 588          | M      |
| 20230630 | OB     | 0                   | 30           | 30           | M      |
| 20230630 | OBE    | 0                   | 79           | 79           | M      |
| 20230630 | OBK    | 0                   | 921          | 972          | M      |
| 20230630 | OC     | 0                   | 1424         | 2309         | M      |
| 20230630 | OCEA   | 0                   | 0            | 1            | M      |
| 20230630 | OCFC   | 0                   | 132          | 162          | M      |
| 20230630 | OCGN   | 100                 | 2475         | 5348         | M      |
| 20230630 | OCN    | 0                   | 190          | 370          | M      |
| 20230630 | OCSL   | 0                   | 16           | 16           | M      |
| 20230630 | OCUL   | 0                   | 10           | 10           | M      |
| 20230630 | OCUP   | 0                   | 610          | 876          | M      |
| 20230630 | ODC    | 0                   | 260          | 660          | M      |
| 20230630 | ODFL   | 7                   | 6601         | 45413        | M      |
| 20230630 | ODP    | 0                   | 234          | 645          | M      |
| 20230630 | OEC    | 0                   | 435          | 437          | M      |
| 20230630 | OFC    | 0                   | 0            | 3            | M      |
| 20230630 | OFG    | 0                   | 900          | 1145         | M      |
| 20230630 | OFIX   | 0                   | 1            | 597          | M      |
| 20230630 | OFLX   | 0                   | 0            | 10           | M      |
| 20230630 | OFS    | 0                   | 10           | 11           | M      |
| 20230630 | OGE    | 0                   | 0            | 200          | M      |
| 20230630 | OGN    | 0                   | 435          | 435          | M      |
| 20230630 | OGS    | 0                   | 1392         | 1467         | M      |
| 20230630 | OHI    | 0                   | 499          | 599          | M      |
| 20230630 | OI     | 0                   | 107          | 1002         | M      |
| 20230630 | OIH    | 0                   | 79           | 300          | M      |
| 20230630 | OII    | 0                   | 18           | 28           | M      |
| 20230630 | OIS    | 0                   | 12           | 12           | M      |
| 20230630 | OKE    | 0                   | 164          | 1696         | M      |
| 20230630 | OKTA   | 0                   | 3469         | 4291         | M      |
| 20230630 | OLED   | 0                   | 735          | 1198         | M      |
| 20230630 | OLK    | 0                   | 2303         | 2943         | M      |
| 20230630 | OLLI   | 0                   | 922          | 1369         | M      |
| 20230630 | OLMA   | 0                   | 0            | 10           | M      |
| 20230630 | OLN    | 0                   | 1697         | 2369         | M      |
| 20230630 | OLO    | 0                   | 25           | 425          | M      |
| 20230630 | OLP    | 0                   | 78           | 131          | M      |
| 20230630 | OLPX   | 0                   | 961          | 1943         | M      |
| 20230630 | OM     | 0                   | 254          | 295          | M      |
| 20230630 | OMAB   | 0                   | 267          | 279          | M      |
| 20230630 | OMC    | 0                   | 586          | 1787         | M      |
| 20230630 | OMCL   | 0                   | 681          | 857          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | OMER   | 0                   | 126          | 126          | M      |
| 20230630 | OMF    | 0                   | 852          | 2222         | M      |
| 20230630 | OMGA   | 0                   | 119          | 119          | M      |
| 20230630 | OMI    | 0                   | 1240         | 1793         | M      |
| 20230630 | OMIC   | 0                   | 10           | 10           | M      |
| 20230630 | ON     | 0                   | 1648         | 1953         | M      |
| 20230630 | ONCY   | 0                   | 459          | 459          | M      |
| 20230630 | ONEW   | 0                   | 577          | 577          | M      |
| 20230630 | ONL    | 0                   | 0            | 122          | M      |
| 20230630 | ONON   | 0                   | 3234         | 3334         | M      |
| 20230630 | ONTF   | 0                   | 80           | 103          | M      |
| 20230630 | ONTO   | 0                   | 1521         | 1567         | M      |
| 20230630 | ONTX   | 0                   | 0            | 307          | M      |
| 20230630 | OOMA   | 0                   | 10           | 10           | M      |
| 20230630 | OOTO   | 0                   | 0            | 100          | M      |
| 20230630 | OPAD   | 0                   | 2423         | 3694         | M      |
| 20230630 | OPAL   | 0                   | 1            | 1            | M      |
| 20230630 | OPCH   | 0                   | 1300         | 1683         | M      |
| 20230630 | OPEN   | 0                   | 0            | 67000        | M      |
| 20230630 | OPI    | 0                   | 200          | 314          | M      |
| 20230630 | OPK    | 0                   | 1400         | 3400         | M      |
| 20230630 | OPRA   | 0                   | 1385         | 1615         | M      |
| 20230630 | OPRX   | 0                   | 0            | 616          | M      |
| 20230630 | OPY    | 0                   | 433          | 691          | M      |
| 20230630 | OR     | 0                   | 200          | 210          | M      |
| 20230630 | ORA    | 0                   | 1396         | 2020         | M      |
| 20230630 | ORC    | 0                   | 0            | 1            | M      |
| 20230630 | ORCC   | 0                   | 200          | 1251         | M      |
| 20230630 | ORCL   | 0                   | 5019         | 7347         | M      |
| 20230630 | ORGN   | 0                   | 20           | 20           | M      |
| 20230630 | ORGS   | 0                   | 1200         | 1700         | M      |
| 20230630 | ORIC   | 0                   | 810          | 1210         | M      |
| 20230630 | ORLY   | 12                  | 993          | 4111         | M      |
| 20230630 | OSBC   | 0                   | 82           | 182          | M      |
| 20230630 | OSCR   | 0                   | 0            | 8            | M      |
| 20230630 | OSIS   | 0                   | 97           | 995          | M      |
| 20230630 | OSK    | 0                   | 2030         | 2745         | M      |
| 20230630 | OSPN   | 0                   | 35           | 35           | M      |
| 20230630 | OSTK   | 0                   | 9289         | 9765         | M      |
| 20230630 | OSW    | 0                   | 740          | 1105         | M      |
| 20230630 | OTEX   | 0                   | 300          | 300          | M      |
| 20230630 | OTIS   | 0                   | 1187         | 1986         | M      |
| 20230630 | OTLY   | 0                   | 100          | 100          | M      |
| 20230630 | OTTR   | 0                   | 503          | 658          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | OUST   | 0                   | 166          | 166          | M      |
| 20230630 | OUT    | 0                   | 85           | 85           | M      |
| 20230630 | OVLY   | 0                   | 18           | 18           | M      |
| 20230630 | OVV    | 0                   | 1254         | 1255         | M      |
| 20230630 | OXLC   | 0                   | 600          | 600          | M      |
| 20230630 | OXM    | 0                   | 13           | 536          | M      |
| 20230630 | OXY    | 0                   | 1306         | 60744        | M      |
| 20230630 | OZK    | 0                   | 668          | 870          | M      |
| 20230630 | PAA    | 0                   | 200          | 200          | M      |
| 20230630 | PAAS   | 0                   | 211          | 1630         | M      |
| 20230630 | PAC    | 0                   | 1996         | 2513         | M      |
| 20230630 | PACB   | 0                   | 100          | 1900         | M      |
| 20230630 | PACK   | 0                   | 10           | 10           | M      |
| 20230630 | PACW   | 0                   | 430          | 824          | M      |
| 20230630 | PACWP  | 0                   | 0            | 454          | M      |
| 20230630 | PAG    | 0                   | 2979         | 3587         | M      |
| 20230630 | PAGP   | 0                   | 56           | 309          | M      |
| 20230630 | PAGS   | 0                   | 340          | 2985         | M      |
| 20230630 | PAHC   | 0                   | 4            | 112          | M      |
| 20230630 | PALL   | 0                   | 122          | 236          | M      |
| 20230630 | PALT   | 0                   | 0            | 200          | M      |
| 20230630 | PAM    | 0                   | 97           | 360          | M      |
| 20230630 | PANL   | 0                   | 270          | 270          | M      |
| 20230630 | PANW   | 0                   | 7120         | 12050        | M      |
| 20230630 | PAR    | 0                   | 409          | 422          | M      |
| 20230630 | PARA   | 0                   | 616          | 1713         | M      |
| 20230630 | PARAP  | 0                   | 0            | 10           | M      |
| 20230630 | PARR   | 0                   | 159          | 1002         | M      |
| 20230630 | PATH   | 0                   | 359          | 719          | M      |
| 20230630 | PATK   | 0                   | 381          | 556          | M      |
| 20230630 | PAX    | 0                   | 45           | 45           | M      |
| 20230630 | PAXS   | 0                   | 29           | 29           | M      |
| 20230630 | PAY    | 0                   | 100          | 100          | M      |
| 20230630 | PAYC   | 0                   | 4041         | 5252         | M      |
| 20230630 | PAYO   | 0                   | 119          | 495          | M      |
| 20230630 | PAYX   | 15                  | 763          | 4412         | M      |
| 20230630 | PB     | 10                  | 1365         | 1657         | M      |
| 20230630 | PBA    | 0                   | 0            | 23           | M      |
| 20230630 | PBF    | 0                   | 271          | 698          | M      |
| 20230630 | PBH    | 0                   | 1806         | 3387         | M      |
| 20230630 | PBPB   | 0                   | 107          | 107          | M      |
| 20230630 | PBR    | 0                   | 1548         | 14125        | M      |
| 20230630 | PBR A  | 0                   | 4900         | 27455        | M      |
| 20230630 | PCAR   | 0                   | 2143         | 2413         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | PCG    | 0                   | 12623        | 12650        | M      |
| 20230630 | PCGU   | 0                   | 122          | 122          | M      |
| 20230630 | PCH    | 0                   | 1029         | 1926         | M      |
| 20230630 | PCOR   | 0                   | 5688         | 6423         | M      |
| 20230630 | PCRX   | 0                   | 690          | 1741         | M      |
| 20230630 | PCT    | 0                   | 240          | 1352         | M      |
| 20230630 | PCTY   | 0                   | 1047         | 1259         | M      |
| 20230630 | PCVX   | 0                   | 1792         | 3516         | M      |
| 20230630 | PCYG   | 0                   | 0            | 70           | M      |
| 20230630 | PCYO   | 0                   | 10           | 10           | M      |
| 20230630 | PD     | 25                  | 971          | 971          | M      |
| 20230630 | PDBC   | 0                   | 400          | 419          | M      |
| 20230630 | PDCE   | 0                   | 152          | 166          | M      |
| 20230630 | PDCO   | 0                   | 171          | 375          | M      |
| 20230630 | PDD    | 0                   | 604          | 8164         | M      |
| 20230630 | PDFS   | 0                   | 1            | 62           | M      |
| 20230630 | PDLB   | 0                   | 147          | 147          | M      |
| 20230630 | PDM    | 0                   | 10           | 10           | M      |
| 20230630 | PDO    | 0                   | 0            | 217          | M      |
| 20230630 | PDS    | 0                   | 0            | 100          | M      |
| 20230630 | PDSB   | 0                   | 0            | 134          | M      |
| 20230630 | PDT    | 0                   | 0            | 154          | M      |
| 20230630 | PEB    | 0                   | 49           | 59           | M      |
| 20230630 | PEBK   | 0                   | 1            | 1            | M      |
| 20230630 | PEBO   | 0                   | 97           | 320          | M      |
| 20230630 | PECO   | 0                   | 1153         | 1722         | M      |
| 20230630 | PEG    | 73                  | 574          | 774          | M      |
| 20230630 | PEGA   | 0                   | 1346         | 1347         | M      |
| 20230630 | PEN    | 0                   | 2673         | 4367         | M      |
| 20230630 | PEP    | 108                 | 6728         | 8299         | M      |
| 20230630 | PEPG   | 0                   | 6            | 6            | M      |
| 20230630 | PERF   | 0                   | 0            | 11           | M      |
| 20230630 | PERI   | 0                   | 67           | 444          | M      |
| 20230630 | PETQ   | 0                   | 0            | 22           | M      |
| 20230630 | PETS   | 0                   | 483          | 743          | M      |
| 20230630 | PFBC   | 23                  | 706          | 989          | M      |
| 20230630 | PFC    | 0                   | 30           | 284          | M      |
| 20230630 | PFE    | 0                   | 682          | 10857        | M      |
| 20230630 | PFG    | 0                   | 2020         | 2496         | M      |
| 20230630 | PFGC   | 0                   | 296          | 1363         | M      |
| 20230630 | PFH    | 0                   | 0            | 10           | M      |
| 20230630 | PFIS   | 0                   | 1            | 1            | M      |
| 20230630 | PFIX   | 0                   | 627          | 1698         | M      |
| 20230630 | PFLT   | 0                   | 5            | 1332         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | PFMT   | 0                   | 918          | 2218         | M      |
| 20230630 | PFN    | 0                   | 200          | 200          | M      |
| 20230630 | PFS    | 0                   | 0            | 217          | M      |
| 20230630 | PFSI   | 0                   | 1016         | 1427         | M      |
| 20230630 | PG     | 226                 | 4625         | 10286        | M      |
| 20230630 | PGC    | 0                   | 51           | 76           | M      |
| 20230630 | PGEN   | 0                   | 500          | 500          | M      |
| 20230630 | PGF    | 0                   | 200          | 200          | M      |
| 20230630 | PGHY   | 487                 | 3401         | 5601         | M      |
| 20230630 | PGNY   | 0                   | 937          | 2540         | M      |
| 20230630 | PGR    | 1                   | 472          | 163871       | M      |
| 20230630 | PGTI   | 0                   | 317          | 684          | M      |
| 20230630 | PH     | 0                   | 2968         | 4594         | M      |
| 20230630 | PHAT   | 0                   | 3100         | 3100         | M      |
| 20230630 | PHG    | 0                   | 17           | 17           | M      |
| 20230630 | PHI    | 0                   | 199          | 650          | M      |
| 20230630 | PHM    | 0                   | 2674         | 5046         | M      |
| 20230630 | PHR    | 0                   | 197          | 203          | M      |
| 20230630 | PHX    | 0                   | 0            | 22           | M      |
| 20230630 | PI     | 0                   | 837          | 876          | M      |
| 20230630 | PII    | 0                   | 2753         | 3245         | M      |
| 20230630 | PIK    | 0                   | 0            | 200          | M      |
| 20230630 | PILL   | 0                   | 0            | 1            | M      |
| 20230630 | PINC   | 0                   | 712          | 848          | M      |
| 20230630 | PINE   | 0                   | 2            | 2            | M      |
| 20230630 | PINS   | 0                   | 10636        | 12221        | M      |
| 20230630 | PIPR   | 0                   | 44           | 193          | M      |
| 20230630 | PIXY   | 0                   | 893          | 893          | M      |
| 20230630 | PJT    | 0                   | 212          | 612          | M      |
| 20230630 | PJUL   | 0                   | 1033         | 1033         | M      |
| 20230630 | PKE    | 0                   | 59           | 59           | M      |
| 20230630 | PKG    | 0                   | 2192         | 2335         | M      |
| 20230630 | PKOH   | 0                   | 425          | 535          | M      |
| 20230630 | PKX    | 0                   | 347          | 383          | M      |
| 20230630 | PLAB   | 0                   | 176          | 585          | M      |
| 20230630 | PLAOW  | 0                   | 0            | 300          | M      |
| 20230630 | PLAY   | 0                   | 314          | 714          | M      |
| 20230630 | PLBC   | 0                   | 16           | 21           | M      |
| 20230630 | PLCE   | 0                   | 1706         | 3296         | M      |
| 20230630 | PLD    | 227                 | 5749         | 10598        | M      |
| 20230630 | PLG    | 0                   | 0            | 100          | M      |
| 20230630 | PLL    | 0                   | 1867         | 2587         | M      |
| 20230630 | PLMR   | 0                   | 132          | 139          | M      |
| 20230630 | PLNT   | 0                   | 1407         | 2386         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | PLOW   | 0                   | 201          | 263          | M      |
| 20230630 | PLPC   | 0                   | 10           | 80           | M      |
| 20230630 | PLRX   | 0                   | 1941         | 2440         | M      |
| 20230630 | PLSE   | 0                   | 6            | 6            | M      |
| 20230630 | PLTK   | 0                   | 0            | 932          | M      |
| 20230630 | PLTR   | 0                   | 7889         | 242703       | M      |
| 20230630 | PLUG   | 0                   | 3887         | 4597         | M      |
| 20230630 | PLUS   | 0                   | 458          | 656          | M      |
| 20230630 | PLX    | 0                   | 0            | 518          | M      |
| 20230630 | PLXS   | 0                   | 88           | 283          | M      |
| 20230630 | PLYA   | 0                   | 209          | 432          | M      |
| 20230630 | PLYM   | 0                   | 0            | 303          | M      |
| 20230630 | PM     | 0                   | 694          | 1230         | M      |
| 20230630 | PMM    | 0                   | 0            | 29           | M      |
| 20230630 | PMO    | 0                   | 280          | 280          | M      |
| 20230630 | PMTS   | 0                   | 107          | 107          | M      |
| 20230630 | PMVP   | 400                 | 1734         | 2481         | M      |
| 20230630 | PNC    | 0                   | 6378         | 7438         | M      |
| 20230630 | PNFP   | 0                   | 1090         | 1228         | M      |
| 20230630 | PNFPP  | 0                   | 20           | 20           | M      |
| 20230630 | PNM    | 0                   | 103          | 177          | M      |
| 20230630 | PNR    | 0                   | 887          | 1924         | M      |
| 20230630 | PNT    | 0                   | 615          | 1137         | M      |
| 20230630 | PNTG   | 0                   | 30           | 89           | M      |
| 20230630 | PNW    | 0                   | 1066         | 1535         | M      |
| 20230630 | PODD   | 0                   | 4479         | 6474         | M      |
| 20230630 | POOL   | 0                   | 3342         | 5561         | M      |
| 20230630 | POR    | 0                   | 1334         | 1879         | M      |
| 20230630 | POST   | 0                   | 2335         | 2417         | M      |
| 20230630 | POWI   | 0                   | 694          | 742          | M      |
| 20230630 | POWL   | 0                   | 127          | 303          | M      |
| 20230630 | POWW   | 0                   | 0            | 2            | M      |
| 20230630 | PPBI   | 0                   | 162          | 175          | M      |
| 20230630 | PPC    | 0                   | 301          | 117805       | M      |
| 20230630 | PPG    | 100                 | 2526         | 4546         | M      |
| 20230630 | PPL    | 0                   | 190          | 761          | M      |
| 20230630 | PPTA   | 0                   | 200          | 200          | M      |
| 20230630 | PR     | 0                   | 131          | 1635         | M      |
| 20230630 | PRA    | 0                   | 0            | 74           | M      |
| 20230630 | PRAA   | 0                   | 17           | 23           | M      |
| 20230630 | PRAX   | 0                   | 401          | 601          | M      |
| 20230630 | PRCT   | 0                   | 1503         | 4021         | M      |
| 20230630 | PRDO   | 0                   | 80           | 80           | M      |
| 20230630 | PRFT   | 0                   | 1993         | 2596         | M      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20230630 | PRG      | 0                   | 100          | 205          | M      |
| 20230630 | PRGO     | 0                   | 484          | 1079         | M      |
| 20230630 | PRGS     | 0                   | 2040         | 4483         | M      |
| 20230630 | PRI      | 0                   | 645          | 1500         | M      |
| 20230630 | PRIM     | 0                   | 979          | 1251         | M      |
| 20230630 | PRK      | 0                   | 426          | 715          | M      |
| 20230630 | PRLB     | 0                   | 84           | 183          | M      |
| 20230630 | PRLD     | 0                   | 26           | 46           | M      |
| 20230630 | PRM      | 0                   | 669          | 669          | M      |
| 20230630 | PRME     | 0                   | 273          | 714          | M      |
| 20230630 | PRO      | 0                   | 2219         | 2230         | M      |
| 20230630 | PROK     | 0                   | 1777         | 1777         | M      |
| 20230630 | PRPL     | 0                   | 25           | 373          | M      |
| 20230630 | PRST     | 0                   | 741          | 867          | M      |
| 20230630 | PRTA     | 0                   | 1326         | 2494         | M      |
| 20230630 | PRTS     | 0                   | 10           | 10           | M      |
| 20230630 | PRU      | 0                   | 2092         | 2562         | M      |
| 20230630 | PRVA     | 0                   | 113          | 211          | M      |
| 20230630 | PSA      | 0                   | 6756         | 8102         | M      |
| 20230630 | PSEC PRA | 0                   | 0            | 12           | M      |
| 20230630 | PSFE     | 0                   | 66           | 66           | M      |
| 20230630 | PSK      | 0                   | 0            | 400          | M      |
| 20230630 | PSMT     | 0                   | 170          | 512          | M      |
| 20230630 | PSN      | 0                   | 166          | 703          | M      |
| 20230630 | PSNL     | 0                   | 0            | 20           | M      |
| 20230630 | PSNY     | 0                   | 0            | 200          | M      |
| 20230630 | PSTG     | 0                   | 179          | 479          | M      |
| 20230630 | PSTL     | 0                   | 1            | 1            | M      |
| 20230630 | PSTX     | 0                   | 110          | 110          | M      |
| 20230630 | PSX      | 90                  | 476          | 780          | M      |
| 20230630 | PTA      | 0                   | 0            | 100          | M      |
| 20230630 | PTC      | 0                   | 2523         | 4102         | M      |
| 20230630 | PTCT     | 0                   | 9966         | 10845        | M      |
| 20230630 | PTEN     | 0                   | 0            | 244          | M      |
| 20230630 | PTGX     | 0                   | 1014         | 1414         | M      |
| 20230630 | PTLO     | 0                   | 405          | 1098         | M      |
| 20230630 | PTON     | 0                   | 2412         | 18601        | M      |
| 20230630 | PTSI     | 0                   | 0            | 130          | M      |
| 20230630 | PTVE     | 0                   | 1499         | 1563         | M      |
| 20230630 | PUBM     | 0                   | 2            | 2            | M      |
| 20230630 | PUK      | 0                   | 0            | 11           | M      |
| 20230630 | PVBC     | 0                   | 158          | 158          | M      |
| 20230630 | PVH      | 0                   | 655          | 2375         | M      |
| 20230630 | PWOD     | 0                   | 404          | 404          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | PWP    | 0                   | 10           | 215          | M      |
| 20230630 | PWR    | 0                   | 2621         | 3753         | M      |
| 20230630 | PWSC   | 0                   | 107          | 707          | M      |
| 20230630 | PX     | 0                   | 157          | 397          | M      |
| 20230630 | PXD    | 10                  | 3950         | 6999         | M      |
| 20230630 | PYCR   | 0                   | 1153         | 1300         | M      |
| 20230630 | PYPL   | 1                   | 2000         | 59926        | M      |
| 20230630 | PZZA   | 0                   | 689          | 2760         | M      |
| 20230630 | QBTS   | 0                   | 200          | 200          | M      |
| 20230630 | QCOM   | 235                 | 3393         | 15052        | M      |
| 20230630 | QCRH   | 0                   | 2            | 62           | M      |
| 20230630 | QD     | 0                   | 75           | 275          | M      |
| 20230630 | QDEL   | 0                   | 1373         | 1899         | M      |
| 20230630 | QDROW  | 0                   | 0            | 100          | M      |
| 20230630 | QFIN   | 0                   | 100          | 202          | M      |
| 20230630 | QGEN   | 0                   | 1399         | 1576         | M      |
| 20230630 | QID    | 0                   | 50           | 50           | M      |
| 20230630 | QIPT   | 0                   | 101          | 176          | M      |
| 20230630 | QLYS   | 0                   | 1156         | 1376         | M      |
| 20230630 | QMAR   | 0                   | 0            | 600          | M      |
| 20230630 | QMCO   | 0                   | 5            | 15           | M      |
| 20230630 | QNST   | 0                   | 134          | 134          | M      |
| 20230630 | QQQ    | 0                   | 91343        | 6234299      | M      |
| 20230630 | QQQM   | 0                   | 100          | 100          | M      |
| 20230630 | QRTEA  | 0                   | 4000         | 4491         | M      |
| 20230630 | QRVO   | 0                   | 1059         | 3615         | M      |
| 20230630 | QS     | 0                   | 120          | 140          | M      |
| 20230630 | QSR    | 0                   | 7000         | 10927        | M      |
| 20230630 | QTRX   | 0                   | 769          | 3021         | M      |
| 20230630 | QTWO   | 0                   | 373          | 49984        | M      |
| 20230630 | QUAD   | 0                   | 200          | 271          | M      |
| 20230630 | QUBT   | 0                   | 0            | 100          | M      |
| 20230630 | QURE   | 0                   | 382          | 3162         | M      |
| 20230630 | QVCC   | 0                   | 179          | 179          | M      |
| 20230630 | R      | 0                   | 532          | 1392         | M      |
| 20230630 | RACE   | 0                   | 874          | 2443         | M      |
| 20230630 | RAD    | 0                   | 150          | 150          | M      |
| 20230630 | RAIN   | 0                   | 0            | 4            | M      |
| 20230630 | RAMP   | 0                   | 526          | 1283         | M      |
| 20230630 | RAPT   | 0                   | 1420         | 1784         | M      |
| 20230630 | RARE   | 0                   | 913          | 2215         | M      |
| 20230630 | RBA    | 0                   | 350          | 472          | M      |
| 20230630 | RBB    | 0                   | 10           | 98           | M      |
| 20230630 | RBBN   | 0                   | 718          | 893          | M      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | RBC    | 0                   | 1029         | 2121         | M      |
| 20230630 | RBCAA  | 0                   | 0            | 90           | M      |
| 20230630 | RBLX   | 0                   | 4496         | 5889         | M      |
| 20230630 | RC     | 0                   | 624          | 673          | M      |
| 20230630 | RCEL   | 0                   | 826          | 826          | M      |
| 20230630 | RCG    | 0                   | 46           | 88           | M      |
| 20230630 | RCI    | 0                   | 252          | 252          | M      |
| 20230630 | RCKT   | 0                   | 6            | 407          | M      |
| 20230630 | RCL    | 4                   | 11270        | 133618       | M      |
| 20230630 | RCM    | 0                   | 1013         | 1776         | M      |
| 20230630 | RCMT   | 0                   | 132          | 247          | M      |
| 20230630 | RCUS   | 0                   | 1346         | 1930         | M      |
| 20230630 | RDFN   | 0                   | 200          | 322          | M      |
| 20230630 | RDN    | 0                   | 400          | 400          | M      |
| 20230630 | RDNT   | 0                   | 492          | 1680         | M      |
| 20230630 | RDWR   | 0                   | 200          | 638          | M      |
| 20230630 | RDY    | 0                   | 26           | 464          | M      |
| 20230630 | RE     | 0                   | 1046         | 2144         | M      |
| 20230630 | REAL   | 0                   | 100          | 100          | M      |
| 20230630 | REAX   | 0                   | 100          | 100          | M      |
| 20230630 | REFI   | 0                   | 0            | 266          | M      |
| 20230630 | REG    | 0                   | 897          | 930          | M      |
| 20230630 | REGN   | 0                   | 3861         | 10156        | M      |
| 20230630 | REK    | 0                   | 0            | 200          | M      |
| 20230630 | REKR   | 10                  | 210          | 310          | M      |
| 20230630 | RELX   | 0                   | 636          | 736          | M      |
| 20230630 | RELY   | 0                   | 799          | 1127         | M      |
| 20230630 | REPL   | 0                   | 361          | 818          | M      |
| 20230630 | REPX   | 0                   | 157          | 228          | M      |
| 20230630 | RERE   | 0                   | 700          | 700          | M      |
| 20230630 | RES    | 0                   | 0            | 100          | M      |
| 20230630 | RETA   | 0                   | 2371         | 3308         | M      |
| 20230630 | RETO   | 0                   | 0            | 17           | M      |
| 20230630 | REVG   | 0                   | 400          | 778          | M      |
| 20230630 | REX    | 0                   | 50           | 63           | M      |
| 20230630 | REXR   | 4                   | 1737         | 1797         | M      |
| 20230630 | REYN   | 0                   | 196          | 586          | M      |
| 20230630 | REZ    | 0                   | 0            | 200          | M      |
| 20230630 | REZI   | 0                   | 185          | 754          | M      |
| 20230630 | RF     | 0                   | 524          | 735          | M      |
| 20230630 | RGA    | 0                   | 1440         | 2471         | M      |
| 20230630 | RGCO   | 0                   | 3            | 3            | M      |
| 20230630 | RGEN   | 0                   | 3433         | 5541         | M      |
| 20230630 | RGLD   | 0                   | 835          | 1325         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | RGNX   | 0                   | 398          | 584          | M      |
| 20230630 | RGP    | 0                   | 52           | 78           | M      |
| 20230630 | RGR    | 0                   | 57           | 60           | M      |
| 20230630 | RGTI   | 400                 | 1600         | 1800         | M      |
| 20230630 | RH     | 0                   | 4217         | 5345         | M      |
| 20230630 | RHI    | 0                   | 991          | 1535         | M      |
| 20230630 | RHP    | 0                   | 1222         | 2475         | M      |
| 20230630 | RICK   | 0                   | 132          | 332          | M      |
| 20230630 | RIDE   | 0                   | 900          | 1468         | M      |
| 20230630 | RIG    | 0                   | 3471         | 9673         | M      |
| 20230630 | RIGL   | 0                   | 1000         | 1600         | M      |
| 20230630 | RILY   | 0                   | 812          | 1212         | M      |
| 20230630 | RIO    | 0                   | 242          | 4092         | M      |
| 20230630 | RIOT   | 0                   | 2200         | 2800         | M      |
| 20230630 | RITM   | 0                   | 0            | 7776         | M      |
| 20230630 | RIV    | 0                   | 200          | 200          | M      |
| 20230630 | RIVN   | 0                   | 9842         | 76123        | M      |
| 20230630 | RJF    | 0                   | 1416         | 1821         | M      |
| 20230630 | RKLB   | 0                   | 1035         | 3422         | M      |
| 20230630 | RKT    | 0                   | 0            | 5            | M      |
| 20230630 | RL     | 0                   | 4512         | 5577         | M      |
| 20230630 | RLAY   | 0                   | 2311         | 2311         | M      |
| 20230630 | RLGT   | 0                   | 204          | 405          | M      |
| 20230630 | RLI    | 0                   | 287          | 821          | M      |
| 20230630 | RLJ    | 0                   | 400          | 400          | M      |
| 20230630 | RLYB   | 0                   | 0            | 2            | M      |
| 20230630 | RM     | 0                   | 832          | 942          | M      |
| 20230630 | RMAX   | 0                   | 230          | 527          | M      |
| 20230630 | RMBL   | 0                   | 713          | 918          | M      |
| 20230630 | RMBS   | 0                   | 1055         | 2106         | M      |
| 20230630 | RMD    | 0                   | 628          | 5011         | M      |
| 20230630 | RMED   | 0                   | 0            | 100          | M      |
| 20230630 | RMM    | 0                   | 200          | 648          | M      |
| 20230630 | RMNI   | 0                   | 85           | 85           | M      |
| 20230630 | RMR    | 0                   | 253          | 253          | M      |
| 20230630 | RMTI   | 0                   | 789          | 1007         | M      |
| 20230630 | RNA    | 0                   | 434          | 435          | M      |
| 20230630 | RNG    | 0                   | 748          | 1436         | M      |
| 20230630 | RNGR   | 0                   | 25           | 225          | M      |
| 20230630 | RNLX   | 0                   | 0            | 118          | M      |
| 20230630 | RNP    | 0                   | 300          | 320          | M      |
| 20230630 | RNR    | 0                   | 544          | 2778         | M      |
| 20230630 | RNST   | 0                   | 192          | 661          | M      |
| 20230630 | RNW    | 0                   | 27           | 27           | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | RNXT   | 91                  | 91           | 91           | M      |
| 20230630 | ROAD   | 0                   | 1561         | 1967         | M      |
| 20230630 | ROBT   | 0                   | 0            | 200          | M      |
| 20230630 | ROCK   | 0                   | 401          | 695          | M      |
| 20230630 | ROG    | 0                   | 427          | 520          | M      |
| 20230630 | ROIV   | 0                   | 232          | 2978         | M      |
| 20230630 | ROK    | 0                   | 3668         | 7485         | M      |
| 20230630 | ROKU   | 87                  | 5113         | 57256        | M      |
| 20230630 | ROM    | 0                   | 100          | 100          | M      |
| 20230630 | ROOT   | 0                   | 280          | 859          | M      |
| 20230630 | ROP    | 0                   | 2282         | 2605         | M      |
| 20230630 | ROST   | 0                   | 1126         | 2043         | M      |
| 20230630 | RPAY   | 0                   | 757          | 859          | M      |
| 20230630 | RPD    | 0                   | 1785         | 3375         | M      |
| 20230630 | RPHM   | 100                 | 100          | 100          | M      |
| 20230630 | RPM    | 0                   | 3234         | 3632         | M      |
| 20230630 | RPRX   | 0                   | 101          | 2262         | M      |
| 20230630 | RPTX   | 0                   | 110          | 220          | M      |
| 20230630 | RRC    | 0                   | 602          | 800          | M      |
| 20230630 | RRR    | 0                   | 992          | 1832         | M      |
| 20230630 | RRX    | 0                   | 1624         | 1812         | M      |
| 20230630 | RS     | 0                   | 1169         | 2184         | M      |
| 20230630 | RSG    | 0                   | 3439         | 4700         | M      |
| 20230630 | RSI    | 0                   | 58           | 58           | M      |
| 20230630 | RSKD   | 0                   | 198          | 398          | M      |
| 20230630 | RSPT   | 0                   | 1            | 1            | M      |
| 20230630 | RTL    | 0                   | 0            | 101          | M      |
| 20230630 | RTO    | 0                   | 1124         | 1286         | M      |
| 20230630 | RTX    | 0                   | 219          | 1184         | M      |
| 20230630 | RUM    | 0                   | 41           | 41           | M      |
| 20230630 | RUN    | 0                   | 3473         | 3673         | M      |
| 20230630 | RUSHA  | 0                   | 170          | 849          | M      |
| 20230630 | RUSHB  | 0                   | 0            | 10           | M      |
| 20230630 | RVLV   | 0                   | 853          | 854          | M      |
| 20230630 | RVMD   | 0                   | 593          | 1245         | M      |
| 20230630 | RVNC   | 0                   | 590          | 3295         | M      |
| 20230630 | RVTY   | 0                   | 3421         | 4416         | M      |
| 20230630 | RWAY   | 0                   | 624          | 692          | M      |
| 20230630 | RXO    | 0                   | 1294         | 1446         | M      |
| 20230630 | RXRX   | 0                   | 129          | 129          | M      |
| 20230630 | RXST   | 0                   | 0            | 340          | M      |
| 20230630 | RXT    | 4584                | 7620         | 19296        | M      |
| 20230630 | RY     | 0                   | 1766         | 1966         | M      |
| 20230630 | RYAAY  | 0                   | 1538         | 3594         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | RYAM   | 0                   | 100          | 100          | M      |
| 20230630 | RYAN   | 0                   | 559          | 994          | M      |
| 20230630 | RYI    | 0                   | 680          | 922          | M      |
| 20230630 | RYN    | 0                   | 74           | 395          | M      |
| 20230630 | RYTM   | 0                   | 1317         | 1417         | M      |
| 20230630 | SA     | 0                   | 0            | 106          | M      |
| 20230630 | SACH   | 0                   | 50           | 50           | M      |
| 20230630 | SAFE   | 0                   | 124          | 424          | M      |
| 20230630 | SAFT   | 0                   | 113          | 140          | M      |
| 20230630 | SAGE   | 0                   | 762          | 7464         | M      |
| 20230630 | SAH    | 0                   | 1910         | 2537         | M      |
| 20230630 | SAIA   | 0                   | 486          | 4813         | M      |
| 20230630 | SAIC   | 0                   | 841          | 1347         | M      |
| 20230630 | SAM    | 0                   | 313          | 908          | M      |
| 20230630 | SANA   | 0                   | 1010         | 1010         | M      |
| 20230630 | SANM   | 0                   | 2087         | 2305         | M      |
| 20230630 | SAP    | 0                   | 1858         | 2235         | M      |
| 20230630 | SAR    | 0                   | 42           | 172          | M      |
| 20230630 | SASR   | 0                   | 99           | 538          | M      |
| 20230630 | SATS   | 0                   | 0            | 327          | M      |
| 20230630 | SAVA   | 0                   | 504          | 705          | M      |
| 20230630 | SAVE   | 0                   | 600          | 600          | M      |
| 20230630 | SB     | 0                   | 304          | 304          | M      |
| 20230630 | SBAC   | 500                 | 3833         | 5258         | M      |
| 20230630 | SBCF   | 0                   | 91           | 225          | M      |
| 20230630 | SBGI   | 0                   | 219          | 537          | M      |
| 20230630 | SBH    | 0                   | 473          | 1337         | M      |
| 20230630 | SBLK   | 0                   | 100          | 100          | M      |
| 20230630 | SBOW   | 0                   | 1728         | 1837         | M      |
| 20230630 | SBR    | 0                   | 2            | 2            | M      |
| 20230630 | SBS    | 0                   | 0            | 255          | M      |
| 20230630 | SBSI   | 0                   | 0            | 138          | M      |
| 20230630 | SBSW   | 0                   | 100          | 100          | M      |
| 20230630 | SBT    | 0                   | 8            | 8            | M      |
| 20230630 | SBUX   | 70                  | 1764         | 127070       | M      |
| 20230630 | SCCO   | 0                   | 687          | 1234         | M      |
| 20230630 | SCHH   | 0                   | 1000         | 1000         | M      |
| 20230630 | SCHL   | 0                   | 473          | 496          | M      |
| 20230630 | SCHN   | 0                   | 15           | 229          | M      |
| 20230630 | SCHQ   | 0                   | 200          | 200          | M      |
| 20230630 | SCHW   | 0                   | 3798         | 71596        | M      |
| 20230630 | SCI    | 0                   | 503          | 596          | M      |
| 20230630 | SCJ    | 0                   | 0            | 2100         | M      |
| 20230630 | SCL    | 0                   | 241          | 252          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | SCLX   | 0                   | 151          | 492          | M      |
| 20230630 | SCM    | 0                   | 113          | 214          | M      |
| 20230630 | SCOR   | 0                   | 0            | 100          | M      |
| 20230630 | SCPH   | 0                   | 2118         | 3610         | M      |
| 20230630 | SCSC   | 0                   | 291          | 291          | M      |
| 20230630 | SCU    | 0                   | 5            | 105          | M      |
| 20230630 | SCVL   | 0                   | 1117         | 1306         | M      |
| 20230630 | SCWO   | 0                   | 420          | 420          | M      |
| 20230630 | SCWX   | 0                   | 0            | 368          | M      |
| 20230630 | SD     | 0                   | 47           | 517          | M      |
| 20230630 | SDA    | 0                   | 1            | 99077        | M      |
| 20230630 | SDCI   | 0                   | 70           | 70           | M      |
| 20230630 | SDGR   | 0                   | 9758         | 14220        | M      |
| 20230630 | SDHY   | 0                   | 0            | 200          | M      |
| 20230630 | SDIG   | 0                   | 0            | 300          | M      |
| 20230630 | SDRL   | 81                  | 2602         | 2857         | M      |
| 20230630 | SDY    | 0                   | 100          | 100          | M      |
| 20230630 | SE     | 0                   | 3478         | 10971        | M      |
| 20230630 | SEAS   | 0                   | 1917         | 3324         | M      |
| 20230630 | SEAT   | 0                   | 196          | 196          | M      |
| 20230630 | SEDG   | 0                   | 7377         | 10002        | M      |
| 20230630 | SEE    | 0                   | 1505         | 2120         | M      |
| 20230630 | SEIC   | 0                   | 271          | 551          | M      |
| 20230630 | SEM    | 0                   | 718          | 1256         | M      |
| 20230630 | SEMR   | 0                   | 25           | 55           | M      |
| 20230630 | SENEA  | 0                   | 0            | 24           | M      |
| 20230630 | SENS   | 0                   | 1961         | 3246         | M      |
| 20230630 | SEVN   | 0                   | 1            | 1            | M      |
| 20230630 | SF     | 0                   | 0            | 53           | M      |
| 20230630 | SFBS   | 0                   | 389          | 515          | M      |
| 20230630 | SFL    | 0                   | 114          | 125          | M      |
| 20230630 | SFM    | 0                   | 194          | 194          | M      |
| 20230630 | SFNC   | 0                   | 0            | 13           | M      |
| 20230630 | SFST   | 0                   | 7            | 47           | M      |
| 20230630 | SG     | 0                   | 10           | 30           | M      |
| 20230630 | SGC    | 0                   | 20           | 120          | M      |
| 20230630 | SGEN   | 0                   | 1657         | 17988        | M      |
| 20230630 | SGH    | 0                   | 4516         | 4592         | M      |
| 20230630 | SGHC   | 0                   | 118          | 218          | M      |
| 20230630 | SGHT   | 0                   | 57           | 403          | M      |
| 20230630 | SGML   | 300                 | 3202         | 7831         | M      |
| 20230630 | SGRY   | 0                   | 631          | 643          | M      |
| 20230630 | SGU    | 0                   | 0            | 10           | M      |
| 20230630 | SHAK   | 0                   | 1503         | 1815         | M      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20230630 | SHBI    | 0                   | 1339         | 1439         | M      |
| 20230630 | SHC     | 0                   | 1062         | 1383         | M      |
| 20230630 | SHCO    | 0                   | 1000         | 1000         | M      |
| 20230630 | SHEN    | 0                   | 102          | 132          | M      |
| 20230630 | SHG     | 0                   | 97           | 97           | M      |
| 20230630 | SHIP    | 0                   | 0            | 2000         | M      |
| 20230630 | SHLS    | 0                   | 1822         | 2422         | M      |
| 20230630 | SHOO    | 0                   | 310          | 779          | M      |
| 20230630 | SHOP    | 150                 | 2376         | 3705         | M      |
| 20230630 | SHUAW   | 0                   | 0            | 200          | M      |
| 20230630 | SHW     | 0                   | 8137         | 14836        | M      |
| 20230630 | SHY     | 0                   | 0            | 300          | M      |
| 20230630 | SHYF    | 0                   | 43           | 473          | M      |
| 20230630 | SIBN    | 0                   | 1559         | 1969         | M      |
| 20230630 | SID     | 0                   | 2000         | 2000         | M      |
| 20230630 | SIEN    | 0                   | 200          | 300          | M      |
| 20230630 | SIG     | 0                   | 4046         | 5187         | M      |
| 20230630 | SIGA    | 0                   | 54           | 54           | M      |
| 20230630 | SIGI    | 0                   | 884          | 1832         | M      |
| 20230630 | SII     | 0                   | 206          | 206          | M      |
| 20230630 | SILK    | 0                   | 1884         | 2297         | M      |
| 20230630 | SIMO    | 0                   | 343          | 699          | M      |
| 20230630 | SIRI    | 0                   | 4369         | 10830        | M      |
| 20230630 | SITC    | 0                   | 0            | 100          | M      |
| 20230630 | SITE    | 0                   | 832          | 2040         | M      |
| 20230630 | SITM    | 0                   | 561          | 2381         | M      |
| 20230630 | SIX     | 0                   | 739          | 946          | M      |
| 20230630 | SJM     | 0                   | 2137         | 2711         | M      |
| 20230630 | SJW     | 0                   | 224          | 314          | M      |
| 20230630 | SKLZ    | 0                   | 203          | 203          | M      |
| 20230630 | SKM     | 0                   | 100          | 125          | M      |
| 20230630 | SKT     | 0                   | 0            | 100          | M      |
| 20230630 | SKWD    | 0                   | 636          | 756          | M      |
| 20230630 | SKX     | 0                   | 1029         | 3424         | M      |
| 20230630 | SKY     | 0                   | 327          | 2308         | M      |
| 20230630 | SKYH WS | 0                   | 0            | 100          | M      |
| 20230630 | SKYW    | 0                   | 585          | 585          | M      |
| 20230630 | SKYX    | 0                   | 115          | 132          | M      |
| 20230630 | SLAB    | 0                   | 1606         | 1958         | M      |
| 20230630 | SLB     | 0                   | 500          | 801          | M      |
| 20230630 | SLCA    | 50                  | 684          | 839          | M      |
| 20230630 | SLG     | 0                   | 4235         | 4988         | M      |
| 20230630 | SLGN    | 0                   | 234          | 234          | M      |
| 20230630 | SLI     | 0                   | 200          | 261          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | SLM    | 0                   | 0            | 318          | M      |
| 20230630 | SLNA   | 0                   | 0            | 100          | M      |
| 20230630 | SLP    | 0                   | 31           | 42           | M      |
| 20230630 | SLRC   | 0                   | 0            | 128          | M      |
| 20230630 | SLRN   | 0                   | 3038         | 3338         | M      |
| 20230630 | SLV    | 0                   | 0            | 110302       | M      |
| 20230630 | SLVM   | 0                   | 707          | 1250         | M      |
| 20230630 | SLYG   | 0                   | 200          | 200          | M      |
| 20230630 | SLYV   | 0                   | 200          | 400          | M      |
| 20230630 | SM     | 0                   | 864          | 1165         | M      |
| 20230630 | SMAR   | 0                   | 1696         | 3794         | M      |
| 20230630 | SMBK   | 0                   | 100          | 147          | M      |
| 20230630 | SMCI   | 0                   | 14486        | 16164        | M      |
| 20230630 | SMG    | 0                   | 869          | 1585         | M      |
| 20230630 | SMH    | 0                   | 200          | 21200        | M      |
| 20230630 | SMHI   | 0                   | 0            | 100          | M      |
| 20230630 | SMID   | 0                   | 0            | 119          | M      |
| 20230630 | SMLR   | 0                   | 325          | 571          | M      |
| 20230630 | SMMF   | 0                   | 100          | 100          | M      |
| 20230630 | SMMT   | 0                   | 200          | 200          | M      |
| 20230630 | SMN    | 0                   | 300          | 300          | M      |
| 20230630 | SMP    | 0                   | 7            | 336          | M      |
| 20230630 | SMPL   | 0                   | 351          | 1417         | M      |
| 20230630 | SMR    | 0                   | 10           | 10           | M      |
| 20230630 | SMSI   | 0                   | 200          | 200          | M      |
| 20230630 | SMTC   | 0                   | 7            | 7            | M      |
| 20230630 | SMTI   | 0                   | 5            | 923          | M      |
| 20230630 | SMWB   | 0                   | 308          | 308          | M      |
| 20230630 | SNA    | 0                   | 784          | 1045         | M      |
| 20230630 | SNAP   | 0                   | 6955         | 13638        | M      |
| 20230630 | SNBR   | 0                   | 935          | 2346         | M      |
| 20230630 | SNCY   | 0                   | 500          | 705          | M      |
| 20230630 | SND    | 0                   | 1            | 1            | M      |
| 20230630 | SNDR   | 0                   | 429          | 446          | M      |
| 20230630 | SNDX   | 0                   | 371          | 371          | M      |
| 20230630 | SNEX   | 0                   | 361          | 435          | M      |
| 20230630 | SNN    | 0                   | 231          | 425          | M      |
| 20230630 | SNOW   | 1177                | 26664        | 34586        | M      |
| 20230630 | SNPO   | 0                   | 100          | 100          | M      |
| 20230630 | SNPS   | 309                 | 3341         | 6778         | M      |
| 20230630 | SNTG   | 0                   | 0            | 200          | M      |
| 20230630 | SNV    | 0                   | 124          | 127          | M      |
| 20230630 | SNX    | 0                   | 605          | 678          | M      |
| 20230630 | SO     | 13                  | 113          | 613          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | SOFI   | 0                   | 3331         | 72470        | M      |
| 20230630 | SOI    | 0                   | 100          | 105          | M      |
| 20230630 | SOLO   | 0                   | 1014         | 1849         | M      |
| 20230630 | SON    | 0                   | 1300         | 1317         | M      |
| 20230630 | SOND   | 0                   | 9443         | 12507        | M      |
| 20230630 | SONN   | 0                   | 800          | 1100         | M      |
| 20230630 | SONO   | 0                   | 151          | 1982         | M      |
| 20230630 | SONY   | 0                   | 501          | 503          | M      |
| 20230630 | SOPH   | 0                   | 10           | 37           | M      |
| 20230630 | SOUN   | 1100                | 12405        | 43314        | M      |
| 20230630 | SOVO   | 0                   | 24           | 701          | M      |
| 20230630 | SOXL   | 0                   | 0            | 500          | M      |
| 20230630 | SOXS   | 0                   | 2000         | 24000        | M      |
| 20230630 | SOXX   | 0                   | 746          | 1153         | M      |
| 20230630 | SOYB   | 0                   | 800          | 1200         | M      |
| 20230630 | SP     | 0                   | 92           | 204          | M      |
| 20230630 | SPAB   | 0                   | 0            | 300          | M      |
| 20230630 | SPB    | 0                   | 1112         | 1933         | M      |
| 20230630 | SPCE   | 210                 | 3069         | 3089         | M      |
| 20230630 | SPFI   | 0                   | 82           | 102          | M      |
| 20230630 | SPG    | 0                   | 3265         | 145152       | M      |
| 20230630 | SPGI   | 18                  | 4551         | 11312        | M      |
| 20230630 | SPH    | 0                   | 44           | 324          | M      |
| 20230630 | SPHR   | 0                   | 242          | 444          | M      |
| 20230630 | SPIR   | 0                   | 0            | 300          | M      |
| 20230630 | SPLB   | 0                   | 9            | 609          | M      |
| 20230630 | SPLK   | 0                   | 1007         | 1939         | M      |
| 20230630 | SPNS   | 0                   | 142          | 143          | M      |
| 20230630 | SPNT   | 0                   | 0            | 154          | M      |
| 20230630 | SPOK   | 0                   | 76           | 76           | M      |
| 20230630 | SPOT   | 0                   | 616          | 5792         | M      |
| 20230630 | SPPI   | 0                   | 72           | 2863         | M      |
| 20230630 | SPPP   | 0                   | 400          | 1900         | M      |
| 20230630 | SPR    | 0                   | 601          | 699          | M      |
| 20230630 | SPRY   | 0                   | 103          | 103          | M      |
| 20230630 | SPSC   | 0                   | 418          | 1662         | M      |
| 20230630 | SPT    | 0                   | 631          | 2661         | M      |
| 20230630 | SPTN   | 0                   | 6            | 105          | M      |
| 20230630 | SPWH   | 0                   | 20           | 20           | M      |
| 20230630 | SPWR   | 0                   | 300          | 300          | M      |
| 20230630 | SPXC   | 0                   | 1172         | 1855         | M      |
| 20230630 | SPY    | 0                   | 24998        | 1233128      | M      |
| 20230630 | SQ     | 0                   | 10684        | 13407        | M      |
| 20230630 | SQM    | 0                   | 627          | 1966         | M      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | SQQQ   | 0                   | 350          | 6099         | M      |
| 20230630 | SQSP   | 0                   | 1892         | 1906         | M      |
| 20230630 | SR     | 0                   | 3132         | 3772         | M      |
| 20230630 | SRAD   | 0                   | 365          | 578          | M      |
| 20230630 | SRC    | 0                   | 300          | 604          | M      |
| 20230630 | SRCE   | 0                   | 741          | 954          | M      |
| 20230630 | SRCL   | 0                   | 420          | 664          | M      |
| 20230630 | SRDX   | 0                   | 206          | 2310         | M      |
| 20230630 | SRE    | 161                 | 1469         | 2813         | M      |
| 20230630 | SRET   | 0                   | 0            | 600          | M      |
| 20230630 | SRG    | 0                   | 380          | 380          | M      |
| 20230630 | SRGA   | 600                 | 600          | 600          | M      |
| 20230630 | SRI    | 0                   | 21           | 116          | M      |
| 20230630 | SRPT   | 30                  | 7832         | 9881         | M      |
| 20230630 | SRRK   | 71                  | 3185         | 3721         | M      |
| 20230630 | SRS    | 0                   | 0            | 200          | M      |
| 20230630 | SRTY   | 0                   | 200          | 200          | M      |
| 20230630 | SRV    | 0                   | 0            | 4            | M      |
| 20230630 | SRVR   | 0                   | 85           | 85           | M      |
| 20230630 | SSB    | 0                   | 984          | 1383         | M      |
| 20230630 | SSBK   | 0                   | 182          | 187          | M      |
| 20230630 | SSD    | 0                   | 532          | 729          | M      |
| 20230630 | SSL    | 0                   | 0            | 100          | M      |
| 20230630 | SSNC   | 0                   | 725          | 2513         | M      |
| 20230630 | SSP    | 0                   | 213          | 223          | M      |
| 20230630 | SSRM   | 0                   | 200          | 609          | M      |
| 20230630 | SSTI   | 0                   | 85           | 150          | M      |
| 20230630 | SSTK   | 0                   | 1446         | 1895         | M      |
| 20230630 | SSU    | 0                   | 34           | 34           | M      |
| 20230630 | SSYS   | 0                   | 50           | 370          | M      |
| 20230630 | ST     | 0                   | 200          | 975          | M      |
| 20230630 | STAA   | 0                   | 3614         | 4396         | M      |
| 20230630 | STAG   | 0                   | 195          | 313          | M      |
| 20230630 | STBA   | 0                   | 418          | 441          | M      |
| 20230630 | STBX   | 0                   | 0            | 300          | M      |
| 20230630 | STC    | 0                   | 201          | 1388         | M      |
| 20230630 | STCN   | 434                 | 1485         | 1585         | M      |
| 20230630 | STE    | 0                   | 2493         | 2598         | M      |
| 20230630 | STEL   | 0                   | 165          | 889          | M      |
| 20230630 | STEM   | 0                   | 400          | 400          | M      |
| 20230630 | STEP   | 0                   | 63           | 683          | M      |
| 20230630 | STER   | 0                   | 110          | 110          | M      |
| 20230630 | STEW   | 0                   | 126          | 126          | M      |
| 20230630 | STHO   | 0                   | 477          | 682          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | STK    | 0                   | 93           | 113          | M      |
| 20230630 | STKL   | 0                   | 10           | 30           | M      |
| 20230630 | STKS   | 0                   | 200          | 300          | M      |
| 20230630 | STLD   | 38                  | 2678         | 4292         | M      |
| 20230630 | STM    | 0                   | 1200         | 1200         | M      |
| 20230630 | STNE   | 0                   | 509          | 602          | M      |
| 20230630 | STNG   | 0                   | 1476         | 1682         | M      |
| 20230630 | STOK   | 0                   | 254          | 645          | M      |
| 20230630 | STR    | 0                   | 1347         | 1359         | M      |
| 20230630 | STRA   | 0                   | 20           | 1308         | M      |
| 20230630 | STRL   | 0                   | 147          | 428          | M      |
| 20230630 | STRO   | 0                   | 5            | 99           | M      |
| 20230630 | STRS   | 0                   | 2            | 5            | M      |
| 20230630 | STT    | 0                   | 3474         | 4854         | M      |
| 20230630 | STWD   | 0                   | 200          | 200          | M      |
| 20230630 | STX    | 0                   | 497          | 1376         | M      |
| 20230630 | STXS   | 0                   | 0            | 100          | M      |
| 20230630 | STZ    | 0                   | 5233         | 9110         | M      |
| 20230630 | SU     | 0                   | 102          | 202          | M      |
| 20230630 | SUI    | 74                  | 2766         | 4811         | M      |
| 20230630 | SUM    | 0                   | 811          | 917          | M      |
| 20230630 | SUN    | 0                   | 1200         | 2143         | M      |
| 20230630 | SUP    | 0                   | 0            | 30           | M      |
| 20230630 | SUPN   | 0                   | 55           | 183          | M      |
| 20230630 | SURF   | 0                   | 100          | 100          | M      |
| 20230630 | SURG   | 0                   | 200          | 206          | M      |
| 20230630 | SVC    | 0                   | 10           | 10           | M      |
| 20230630 | SVRA   | 0                   | 734          | 1465         | M      |
| 20230630 | SVV    | 0                   | 204          | 784          | M      |
| 20230630 | SWAV   | 0                   | 3408         | 3627         | M      |
| 20230630 | SWBI   | 0                   | 0            | 10           | M      |
| 20230630 | SWIM   | 0                   | 20           | 20           | M      |
| 20230630 | SWK    | 0                   | 2051         | 3002         | M      |
| 20230630 | SWKS   | 0                   | 1685         | 2538         | M      |
| 20230630 | SWN    | 0                   | 549          | 2501         | M      |
| 20230630 | SWTX   | 0                   | 1462         | 1462         | M      |
| 20230630 | SWVL   | 0                   | 100          | 100          | M      |
| 20230630 | SWX    | 0                   | 11           | 46           | M      |
| 20230630 | SXC    | 0                   | 0            | 100          | M      |
| 20230630 | SXI    | 0                   | 21           | 114          | M      |
| 20230630 | SXT    | 0                   | 109          | 264          | M      |
| 20230630 | SYBT   | 0                   | 725          | 844          | M      |
| 20230630 | SYF    | 0                   | 485          | 585          | M      |
| 20230630 | SYK    | 339                 | 5533         | 7051         | M      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20230630 | SYM     | 0                   | 2671         | 6519         | M      |
| 20230630 | SYNA    | 0                   | 802          | 1591         | M      |
| 20230630 | SYNH    | 0                   | 110          | 1959         | M      |
| 20230630 | SYY     | 0                   | 74           | 913          | M      |
| 20230630 | T       | 0                   | 1671         | 5882         | M      |
| 20230630 | TAC     | 0                   | 39           | 39           | M      |
| 20230630 | TALK    | 0                   | 0            | 400          | M      |
| 20230630 | TALO    | 0                   | 1345         | 1367         | M      |
| 20230630 | TALS    | 0                   | 302          | 200702       | M      |
| 20230630 | TAN     | 0                   | 100          | 200          | M      |
| 20230630 | TANH    | 0                   | 2            | 2            | M      |
| 20230630 | TAP     | 0                   | 0            | 8112         | M      |
| 20230630 | TARO    | 0                   | 422          | 692          | M      |
| 20230630 | TARS    | 0                   | 147          | 147          | M      |
| 20230630 | TASK    | 0                   | 710          | 910          | M      |
| 20230630 | TAST    | 0                   | 400          | 443          | M      |
| 20230630 | TAYD    | 0                   | 25           | 25           | M      |
| 20230630 | TBBK    | 0                   | 0            | 1178         | M      |
| 20230630 | TBLA    | 0                   | 0            | 10           | M      |
| 20230630 | TBNK    | 0                   | 20           | 20           | M      |
| 20230630 | TBPH    | 0                   | 23           | 23           | M      |
| 20230630 | TCBI    | 0                   | 1935         | 2047         | M      |
| 20230630 | TCBK    | 0                   | 253          | 253          | M      |
| 20230630 | TCI     | 0                   | 2            | 202          | M      |
| 20230630 | TCJH    | 0                   | 1000         | 1000         | M      |
| 20230630 | TCMD    | 0                   | 99           | 817          | M      |
| 20230630 | TCN     | 100                 | 100          | 100          | M      |
| 20230630 | TCOM    | 0                   | 852          | 31260        | M      |
| 20230630 | TCPC    | 0                   | 10           | 10           | M      |
| 20230630 | TCX     | 0                   | 419          | 519          | M      |
| 20230630 | TD      | 0                   | 6400         | 24886        | M      |
| 20230630 | TDC     | 0                   | 181          | 204          | M      |
| 20230630 | TDG     | 0                   | 1239         | 1853         | M      |
| 20230630 | TDOC    | 0                   | 5            | 12005        | M      |
| 20230630 | TDS     | 0                   | 20           | 30           | M      |
| 20230630 | TDS PRU | 0                   | 300          | 300          | M      |
| 20230630 | TDSC    | 0                   | 300          | 300          | M      |
| 20230630 | TDW     | 0                   | 5067         | 7032         | M      |
| 20230630 | TDY     | 0                   | 462          | 702          | M      |
| 20230630 | TEAM    | 0                   | 4484         | 7211         | M      |
| 20230630 | TECH    | 0                   | 3326         | 4238         | M      |
| 20230630 | TECK    | 0                   | 375          | 2434         | M      |
| 20230630 | TECL    | 0                   | 100          | 200          | M      |
| 20230630 | TEL     | 0                   | 2516         | 3033         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | TELA   | 0                   | 1            | 121          | M      |
| 20230630 | TENB   | 0                   | 1064         | 1078         | M      |
| 20230630 | TER    | 0                   | 1375         | 2070         | M      |
| 20230630 | TERN   | 0                   | 2711         | 3523         | M      |
| 20230630 | TEVA   | 0                   | 6            | 63750        | M      |
| 20230630 | TEX    | 0                   | 2788         | 3850         | M      |
| 20230630 | TFC    | 0                   | 1500         | 1500         | M      |
| 20230630 | TFII   | 100                 | 763          | 869          | M      |
| 20230630 | TFIN   | 0                   | 1357         | 2158         | M      |
| 20230630 | TFPM   | 0                   | 408          | 428          | M      |
| 20230630 | TFSL   | 0                   | 10           | 10           | M      |
| 20230630 | TFX    | 0                   | 1498         | 4988         | M      |
| 20230630 | TG     | 0                   | 0            | 43           | M      |
| 20230630 | TGAAW  | 0                   | 0            | 500          | M      |
| 20230630 | TGH    | 0                   | 284          | 387          | M      |
| 20230630 | TGI    | 0                   | 0            | 9            | M      |
| 20230630 | TGL    | 0                   | 444          | 1044         | M      |
| 20230630 | TGLS   | 0                   | 1370         | 1593         | M      |
| 20230630 | TGNA   | 0                   | 700          | 2500         | M      |
| 20230630 | TGS    | 0                   | 213          | 323          | M      |
| 20230630 | TGT    | 100                 | 4682         | 60311        | M      |
| 20230630 | TGTX   | 0                   | 1153         | 1814         | M      |
| 20230630 | TH     | 0                   | 22           | 225          | M      |
| 20230630 | THC    | 0                   | 443          | 2187         | M      |
| 20230630 | THFF   | 0                   | 445          | 1333         | M      |
| 20230630 | THG    | 0                   | 704          | 759          | M      |
| 20230630 | THO    | 0                   | 2716         | 2969         | M      |
| 20230630 | THQ    | 0                   | 0            | 200          | M      |
| 20230630 | THR    | 0                   | 213          | 215          | M      |
| 20230630 | THRM   | 0                   | 35           | 240          | M      |
| 20230630 | THRX   | 0                   | 985          | 1185         | M      |
| 20230630 | THRY   | 0                   | 4            | 4            | M      |
| 20230630 | THS    | 0                   | 381          | 913          | M      |
| 20230630 | THW    | 0                   | 409          | 659          | M      |
| 20230630 | TIGO   | 0                   | 552          | 552          | M      |
| 20230630 | TILE   | 0                   | 201          | 202          | M      |
| 20230630 | TIO    | 0                   | 900          | 6680         | M      |
| 20230630 | TIPT   | 0                   | 300          | 354          | M      |
| 20230630 | TISI   | 0                   | 536          | 536          | M      |
| 20230630 | TITN   | 0                   | 0            | 415          | M      |
| 20230630 | TJX    | 0                   | 780          | 1000         | M      |
| 20230630 | TKC    | 0                   | 0            | 15           | M      |
| 20230630 | TKLF   | 0                   | 300          | 300          | M      |
| 20230630 | TKNO   | 0                   | 0            | 7            | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | TKR    | 0                   | 2041         | 2537         | M      |
| 20230630 | TLK    | 0                   | 98           | 208          | M      |
| 20230630 | TLRY   | 0                   | 0            | 4700         | M      |
| 20230630 | TLT    | 0                   | 0            | 86503        | M      |
| 20230630 | TLTW   | 0                   | 654          | 654          | M      |
| 20230630 | TLYS   | 0                   | 463          | 572          | M      |
| 20230630 | TM     | 0                   | 767          | 792          | M      |
| 20230630 | TMBR   | 0                   | 0            | 38           | M      |
| 20230630 | TMC    | 0                   | 100          | 557          | M      |
| 20230630 | TMCI   | 0                   | 777          | 833          | M      |
| 20230630 | TMDX   | 0                   | 1015         | 1691         | M      |
| 20230630 | TMHC   | 0                   | 297          | 328          | M      |
| 20230630 | TMO    | 14                  | 5126         | 12347        | M      |
| 20230630 | TMP    | 0                   | 380          | 380          | M      |
| 20230630 | TMST   | 0                   | 48           | 63           | M      |
| 20230630 | TMTCR  | 0                   | 0            | 3            | M      |
| 20230630 | TMUS   | 0                   | 1350         | 3347         | M      |
| 20230630 | TNA    | 0                   | 200          | 500          | M      |
| 20230630 | TNC    | 0                   | 83           | 332          | M      |
| 20230630 | TNDM   | 0                   | 1547         | 2017         | M      |
| 20230630 | TNET   | 0                   | 159          | 1245         | M      |
| 20230630 | TNK    | 0                   | 886          | 1604         | M      |
| 20230630 | TNL    | 0                   | 415          | 417          | M      |
| 20230630 | TNP    | 0                   | 809          | 840          | M      |
| 20230630 | TNYA   | 0                   | 315          | 325          | M      |
| 20230630 | TOIIW  | 0                   | 0            | 200          | M      |
| 20230630 | TOL    | 35                  | 694          | 1114         | M      |
| 20230630 | TOON   | 0                   | 200          | 700          | M      |
| 20230630 | TOP    | 0                   | 531          | 631          | M      |
| 20230630 | TOPS   | 0                   | 6            | 6            | M      |
| 20230630 | TOST   | 0                   | 200          | 400          | M      |
| 20230630 | TOWN   | 0                   | 4            | 367          | M      |
| 20230630 | TPB    | 0                   | 3            | 188          | M      |
| 20230630 | TPC    | 0                   | 0            | 72           | M      |
| 20230630 | TPG    | 0                   | 700          | 755          | M      |
| 20230630 | TPH    | 0                   | 17           | 218          | M      |
| 20230630 | TPIC   | 0                   | 120          | 130          | M      |
| 20230630 | TPL    | 0                   | 91           | 140          | M      |
| 20230630 | TPR    | 0                   | 301          | 301          | M      |
| 20230630 | TPX    | 0                   | 689          | 826          | M      |
| 20230630 | TPYP   | 0                   | 0            | 200          | M      |
| 20230630 | TQQQ   | 0                   | 0            | 4480         | M      |
| 20230630 | TR     | 0                   | 248          | 349          | M      |
| 20230630 | TRDA   | 0                   | 933          | 1377         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | TREE   | 0                   | 63           | 584          | M      |
| 20230630 | TREX   | 0                   | 1219         | 1619         | M      |
| 20230630 | TRGP   | 0                   | 805          | 2106         | M      |
| 20230630 | TRHC   | 0                   | 575          | 2270         | M      |
| 20230630 | TRI    | 0                   | 1178         | 1178         | M      |
| 20230630 | TRIN   | 0                   | 10           | 10           | M      |
| 20230630 | TRIP   | 0                   | 38           | 102          | M      |
| 20230630 | TRMB   | 0                   | 807          | 992          | M      |
| 20230630 | TRMD   | 0                   | 54           | 54           | M      |
| 20230630 | TRMK   | 0                   | 3            | 642          | M      |
| 20230630 | TRMR   | 0                   | 0            | 111          | M      |
| 20230630 | TRN    | 0                   | 314          | 345          | M      |
| 20230630 | TRNO   | 0                   | 1173         | 1402         | M      |
| 20230630 | TRNS   | 0                   | 79           | 102          | M      |
| 20230630 | TROW   | 0                   | 1358         | 2348         | M      |
| 20230630 | TROX   | 0                   | 0            | 5            | M      |
| 20230630 | TRP    | 138                 | 4921         | 6889         | M      |
| 20230630 | TRS    | 0                   | 116          | 123          | M      |
| 20230630 | TRST   | 0                   | 528          | 1208         | M      |
| 20230630 | TRTN   | 0                   | 650          | 1040         | M      |
| 20230630 | TRTX   | 0                   | 0            | 209          | M      |
| 20230630 | TRU    | 0                   | 1606         | 3106         | M      |
| 20230630 | TRUP   | 0                   | 9321         | 10115        | M      |
| 20230630 | TRV    | 0                   | 4844         | 7209         | M      |
| 20230630 | TRVG   | 0                   | 100          | 100          | M      |
| 20230630 | TSBK   | 0                   | 129          | 331          | M      |
| 20230630 | TSCO   | 54                  | 2899         | 6967         | M      |
| 20230630 | TSE    | 0                   | 0            | 351          | M      |
| 20230630 | TSEM   | 0                   | 0            | 46           | M      |
| 20230630 | TSLA   | 590                 | 27154        | 1471031      | M      |
| 20230630 | TSLL   | 0                   | 300          | 1351         | M      |
| 20230630 | TSLX   | 0                   | 0            | 66           | M      |
| 20230630 | TSM    | 1                   | 1706         | 4010         | M      |
| 20230630 | TSN    | 0                   | 0            | 343          | M      |
| 20230630 | TSP    | 0                   | 126          | 126          | M      |
| 20230630 | TSQ    | 0                   | 303          | 1003         | M      |
| 20230630 | TSVT   | 0                   | 208          | 214          | M      |
| 20230630 | TT     | 200                 | 5724         | 7305         | M      |
| 20230630 | TTC    | 0                   | 1179         | 2276         | M      |
| 20230630 | TTCF   | 0                   | 0            | 500          | M      |
| 20230630 | TTD    | 0                   | 3634         | 4775         | M      |
| 20230630 | TTE    | 0                   | 100          | 969          | M      |
| 20230630 | TTEC   | 0                   | 257          | 281          | M      |
| 20230630 | TTEK   | 20                  | 1874         | 4953         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | TTGT   | 0                   | 123          | 165          | M      |
| 20230630 | TTWO   | 0                   | 950          | 4053         | M      |
| 20230630 | TUP    | 0                   | 113          | 5929         | M      |
| 20230630 | TUSK   | 0                   | 103          | 103          | M      |
| 20230630 | TUYA   | 0                   | 0            | 100          | M      |
| 20230630 | TVTX   | 0                   | 111          | 167          | M      |
| 20230630 | TW     | 0                   | 1070         | 1538         | M      |
| 20230630 | TWI    | 0                   | 9            | 9            | M      |
| 20230630 | TWKS   | 0                   | 2            | 72           | M      |
| 20230630 | TWLO   | 0                   | 1967         | 4097         | M      |
| 20230630 | TWNK   | 0                   | 0            | 15           | M      |
| 20230630 | TWO    | 0                   | 278          | 278          | M      |
| 20230630 | TWST   | 0                   | 2999         | 3163         | M      |
| 20230630 | TX     | 100                 | 274          | 667          | M      |
| 20230630 | TXG    | 0                   | 1744         | 3638         | M      |
| 20230630 | TXN    | 0                   | 3739         | 4523         | M      |
| 20230630 | TXRH   | 0                   | 2533         | 2894         | M      |
| 20230630 | TXT    | 0                   | 243          | 298          | M      |
| 20230630 | TYL    | 0                   | 1221         | 1259         | M      |
| 20230630 | TYRA   | 0                   | 100          | 200          | M      |
| 20230630 | TZOO   | 0                   | 0            | 100          | M      |
| 20230630 | U      | 0                   | 5336         | 10066        | M      |
| 20230630 | UAA    | 0                   | 200          | 600          | M      |
| 20230630 | UAE    | 0                   | 0            | 30           | M      |
| 20230630 | UAL    | 0                   | 600          | 4001         | M      |
| 20230630 | UBER   | 0                   | 227          | 233346       | M      |
| 20230630 | UBOT   | 0                   | 300          | 908          | M      |
| 20230630 | UBS    | 0                   | 27           | 348          | M      |
| 20230630 | UBSI   | 0                   | 1079         | 1079         | M      |
| 20230630 | UBX    | 0                   | 595          | 595          | M      |
| 20230630 | UCAR   | 0                   | 100          | 100          | M      |
| 20230630 | UCBI   | 0                   | 681          | 697          | M      |
| 20230630 | UCTT   | 0                   | 457          | 476          | M      |
| 20230630 | UDEC   | 0                   | 200          | 200          | M      |
| 20230630 | UDMY   | 0                   | 9            | 19           | M      |
| 20230630 | UDR    | 0                   | 5686         | 5886         | M      |
| 20230630 | UE     | 0                   | 56           | 56           | M      |
| 20230630 | UEC    | 0                   | 0            | 500          | M      |
| 20230630 | UEIC   | 0                   | 176          | 214          | M      |
| 20230630 | UFCS   | 0                   | 119          | 209          | M      |
| 20230630 | UFI    | 0                   | 0            | 1            | M      |
| 20230630 | UFPI   | 0                   | 596          | 1720         | M      |
| 20230630 | UFPT   | 0                   | 446          | 662          | M      |
| 20230630 | UGA    | 0                   | 0            | 16           | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | UGI    | 0                   | 15           | 15           | M      |
| 20230630 | UHAL   | 0                   | 117          | 646          | M      |
| 20230630 | UHAL B | 0                   | 103          | 447          | M      |
| 20230630 | UHG    | 0                   | 200          | 200          | M      |
| 20230630 | UHS    | 0                   | 1468         | 1960         | M      |
| 20230630 | UHT    | 0                   | 439          | 592          | M      |
| 20230630 | UI     | 0                   | 445          | 575          | M      |
| 20230630 | UIHC   | 0                   | 300          | 300          | M      |
| 20230630 | UJUL   | 0                   | 1500         | 1500         | M      |
| 20230630 | UL     | 0                   | 5            | 5            | M      |
| 20230630 | ULCC   | 0                   | 164          | 164          | M      |
| 20230630 | ULH    | 0                   | 446          | 458          | M      |
| 20230630 | ULTA   | 21                  | 7186         | 8580         | M      |
| 20230630 | UMBF   | 17                  | 455          | 868          | M      |
| 20230630 | UMH    | 0                   | 104          | 110          | M      |
| 20230630 | UNF    | 0                   | 740          | 1074         | M      |
| 20230630 | UNFI   | 0                   | 198          | 391          | M      |
| 20230630 | UNH    | 0                   | 5949         | 33152        | M      |
| 20230630 | UNL    | 0                   | 339          | 1004         | M      |
| 20230630 | UNM    | 0                   | 5            | 266          | M      |
| 20230630 | UNP    | 0                   | 4013         | 6534         | M      |
| 20230630 | UNTY   | 0                   | 402          | 402          | M      |
| 20230630 | UONE   | 0                   | 0            | 300          | M      |
| 20230630 | UPBD   | 0                   | 939          | 1710         | M      |
| 20230630 | UPS    | 0                   | 5316         | 6807         | M      |
| 20230630 | UPST   | 0                   | 6621         | 8862         | M      |
| 20230630 | UPWK   | 0                   | 304          | 304          | M      |
| 20230630 | UPXI   | 0                   | 10           | 10           | M      |
| 20230630 | URBN   | 69                  | 171          | 571          | M      |
| 20230630 | URG    | 0                   | 209          | 2938         | M      |
| 20230630 | URGN   | 0                   | 263          | 1063         | M      |
| 20230630 | URI    | 0                   | 5222         | 6380         | M      |
| 20230630 | URNM   | 0                   | 200          | 600          | M      |
| 20230630 | URTH   | 0                   | 0            | 2            | M      |
| 20230630 | URTY   | 0                   | 100          | 100          | M      |
| 20230630 | USAC   | 0                   | 514          | 514          | M      |
| 20230630 | USB    | 0                   | 1698         | 2923         | M      |
| 20230630 | USFD   | 0                   | 557          | 1084         | M      |
| 20230630 | USFR   | 0                   | 0            | 200          | M      |
| 20230630 | USHY   | 0                   | 197          | 197          | M      |
| 20230630 | USM    | 0                   | 400          | 400          | M      |
| 20230630 | USNA   | 0                   | 382          | 593          | M      |
| 20230630 | USO    | 0                   | 636          | 127487       | M      |
| 20230630 | USOI   | 0                   | 2            | 102          | M      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | USPH   | 0                   | 325          | 584          | M      |
| 20230630 | UST    | 0                   | 0            | 100          | M      |
| 20230630 | UTHR   | 0                   | 566          | 852          | M      |
| 20230630 | UTL    | 0                   | 219          | 337          | M      |
| 20230630 | UTMD   | 0                   | 0            | 3            | M      |
| 20230630 | UTME   | 0                   | 0            | 397          | M      |
| 20230630 | UTSL   | 0                   | 300          | 300          | M      |
| 20230630 | UTZ    | 0                   | 406          | 406          | M      |
| 20230630 | UUP    | 0                   | 0            | 79500        | M      |
| 20230630 | UVE    | 0                   | 10           | 177          | M      |
| 20230630 | UVSP   | 0                   | 208          | 213          | M      |
| 20230630 | UVV    | 0                   | 297          | 399          | M      |
| 20230630 | UWMC   | 0                   | 145          | 469          | M      |
| 20230630 | V      | 100                 | 4976         | 11923        | M      |
| 20230630 | VABK   | 0                   | 941          | 1741         | M      |
| 20230630 | VAC    | 0                   | 1129         | 3068         | M      |
| 20230630 | VAL    | 0                   | 3054         | 16841        | M      |
| 20230630 | VALE   | 311                 | 4995         | 14180        | M      |
| 20230630 | VATE   | 0                   | 200          | 200          | M      |
| 20230630 | VAXX   | 0                   | 4            | 4            | M      |
| 20230630 | VBIV   | 0                   | 320          | 320          | M      |
| 20230630 | VBTX   | 0                   | 113          | 241          | M      |
| 20230630 | VC     | 0                   | 381          | 1299         | M      |
| 20230630 | VCEL   | 0                   | 404          | 925          | M      |
| 20230630 | VCIT   | 0                   | 4            | 1504         | M      |
| 20230630 | VCSA   | 100                 | 3600         | 3900         | M      |
| 20230630 | VGSH   | 0                   | 1410         | 1410         | M      |
| 20230630 | VCTR   | 0                   | 690          | 691          | M      |
| 20230630 | VCYT   | 0                   | 509          | 1213         | M      |
| 20230630 | VECO   | 0                   | 404          | 540          | M      |
| 20230630 | VEEV   | 0                   | 3534         | 4650         | M      |
| 20230630 | VEON   | 0                   | 400          | 452          | M      |
| 20230630 | VERA   | 0                   | 1426         | 2729         | M      |
| 20230630 | VERU   | 0                   | 488          | 488          | M      |
| 20230630 | VERV   | 0                   | 716          | 920          | M      |
| 20230630 | VERX   | 0                   | 2090         | 2505         | M      |
| 20230630 | VFC    | 0                   | 900          | 1029         | M      |
| 20230630 | VGAS   | 0                   | 4            | 4            | M      |
| 20230630 | VGLT   | 0                   | 200          | 200          | M      |
| 20230630 | VGR    | 0                   | 53           | 59           | M      |
| 20230630 | VHI    | 0                   | 0            | 16           | M      |
| 20230630 | VHT    | 0                   | 0            | 24           | M      |
| 20230630 | VIAV   | 0                   | 410          | 410          | M      |
| 20230630 | VICI   | 0                   | 443          | 443          | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | VICR   | 0                   | 505          | 1279         | M      |
| 20230630 | VIEW   | 0                   | 0            | 500          | M      |
| 20230630 | VIGI   | 0                   | 0            | 528          | M      |
| 20230630 | VIOT   | 0                   | 0            | 4828         | M      |
| 20230630 | VIPS   | 0                   | 297          | 497          | M      |
| 20230630 | VIR    | 0                   | 1738         | 2545         | M      |
| 20230630 | VIRI   | 0                   | 425          | 476          | M      |
| 20230630 | VIRT   | 0                   | 110          | 313          | M      |
| 20230630 | VIST   | 0                   | 515          | 715          | M      |
| 20230630 | VITL   | 0                   | 19           | 53           | M      |
| 20230630 | VKTX   | 0                   | 2328         | 3784         | M      |
| 20230630 | VLO    | 439                 | 7062         | 9636         | M      |
| 20230630 | VLY    | 0                   | 200          | 200          | M      |
| 20230630 | VMC    | 0                   | 3945         | 4555         | M      |
| 20230630 | VMD    | 0                   | 610          | 921          | M      |
| 20230630 | VMI    | 0                   | 730          | 890          | M      |
| 20230630 | VMO    | 0                   | 0            | 100          | M      |
| 20230630 | VMW    | 0                   | 3892         | 38184        | M      |
| 20230630 | VNET   | 0                   | 100          | 100          | M      |
| 20230630 | VNO    | 0                   | 7713         | 10543        | M      |
| 20230630 | VNOM   | 0                   | 0            | 30           | M      |
| 20230630 | VNQ    | 0                   | 300          | 300          | M      |
| 20230630 | VNT    | 0                   | 400          | 500          | M      |
| 20230630 | VOO    | 0                   | 100          | 100          | M      |
| 20230630 | VOOG   | 0                   | 0            | 100          | M      |
| 20230630 | VOR    | 0                   | 24           | 24           | M      |
| 20230630 | VOXX   | 0                   | 133          | 135          | M      |
| 20230630 | VOYA   | 0                   | 429          | 1476         | M      |
| 20230630 | VPG    | 0                   | 80           | 141          | M      |
| 20230630 | VRA    | 0                   | 0            | 3            | M      |
| 20230630 | VRCA   | 0                   | 32           | 32           | M      |
| 20230630 | VRDN   | 0                   | 1998         | 2398         | M      |
| 20230630 | VRE    | 0                   | 413          | 413          | M      |
| 20230630 | VREX   | 0                   | 300          | 446          | M      |
| 20230630 | VRM    | 0                   | 1700         | 2500         | M      |
| 20230630 | VRNA   | 0                   | 13           | 434          | M      |
| 20230630 | VRNS   | 0                   | 746          | 1084         | M      |
| 20230630 | VRNT   | 0                   | 104          | 104          | M      |
| 20230630 | VRRM   | 0                   | 12           | 12           | M      |
| 20230630 | VRSK   | 0                   | 817          | 7392         | M      |
| 20230630 | VRSN   | 0                   | 3155         | 6457         | M      |
| 20230630 | VRT    | 0                   | 200          | 300          | M      |
| 20230630 | VRTS   | 0                   | 434          | 484          | M      |
| 20230630 | VRTV   | 0                   | 1899         | 2358         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | VRTX   | 0                   | 7231         | 10486        | M      |
| 20230630 | VSAT   | 0                   | 993          | 1562         | M      |
| 20230630 | VSCO   | 0                   | 1119         | 2584         | M      |
| 20230630 | VSEC   | 0                   | 114          | 118          | M      |
| 20230630 | VSH    | 0                   | 0            | 3            | M      |
| 20230630 | VSS    | 0                   | 35           | 35           | M      |
| 20230630 | VST    | 0                   | 5            | 605          | M      |
| 20230630 | VSTM   | 0                   | 387          | 387          | M      |
| 20230630 | VSTO   | 0                   | 321          | 328          | M      |
| 20230630 | VTEX   | 0                   | 0            | 212          | M      |
| 20230630 | VTGN   | 0                   | 400          | 400          | M      |
| 20230630 | VTLE   | 0                   | 1289         | 1418         | M      |
| 20230630 | VTNR   | 0                   | 10           | 10           | M      |
| 20230630 | VTOL   | 0                   | 12           | 113          | M      |
| 20230630 | VTR    | 0                   | 855          | 1137         | M      |
| 20230630 | VTRS   | 0                   | 1023         | 1247         | M      |
| 20230630 | VTS    | 0                   | 15           | 18           | M      |
| 20230630 | VTSI   | 0                   | 400          | 735          | M      |
| 20230630 | VTYX   | 0                   | 4182         | 4900         | M      |
| 20230630 | VUG    | 0                   | 1            | 201          | M      |
| 20230630 | VV     | 0                   | 100          | 100          | M      |
| 20230630 | VVI    | 0                   | 1144         | 1257         | M      |
| 20230630 | VVV    | 0                   | 3346         | 8165         | M      |
| 20230630 | VVX    | 0                   | 157          | 486          | M      |
| 20230630 | VWO    | 0                   | 400          | 902          | M      |
| 20230630 | VXF    | 0                   | 8            | 8            | M      |
| 20230630 | VXRT   | 0                   | 204          | 859          | M      |
| 20230630 | VXUS   | 0                   | 0            | 66           | M      |
| 20230630 | VYGR   | 0                   | 1133         | 1826         | M      |
| 20230630 | VZ     | 0                   | 136          | 242          | M      |
| 20230630 | VZIO   | 0                   | 11           | 11           | M      |
| 20230630 | W      | 0                   | 9862         | 12903        | M      |
| 20230630 | WAB    | 0                   | 1249         | 2366         | M      |
| 20230630 | WABC   | 41                  | 205          | 957          | M      |
| 20230630 | WAFD   | 0                   | 33           | 324          | M      |
| 20230630 | WAL    | 0                   | 1290         | 1590         | M      |
| 20230630 | WASH   | 0                   | 354          | 1017         | M      |
| 20230630 | WAT    | 0                   | 2392         | 3171         | M      |
| 20230630 | WB     | 0                   | 466          | 466          | M      |
| 20230630 | WBA    | 0                   | 2612         | 8610         | M      |
| 20230630 | WBD    | 0                   | 200          | 321          | M      |
| 20230630 | WBS    | 10                  | 150          | 2115         | M      |
| 20230630 | WCC    | 0                   | 4595         | 7664         | M      |
| 20230630 | WCN    | 0                   | 1421         | 4905         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | WD     | 0                   | 1065         | 1748         | M      |
| 20230630 | WDAY   | 45                  | 5567         | 6569         | M      |
| 20230630 | WDC    | 0                   | 849          | 52622        | M      |
| 20230630 | WDFC   | 0                   | 551          | 744          | M      |
| 20230630 | WDH    | 200                 | 300          | 1000         | M      |
| 20230630 | WDI    | 0                   | 300          | 300          | M      |
| 20230630 | WDS    | 0                   | 122          | 122          | M      |
| 20230630 | WE     | 0                   | 2300         | 2300         | M      |
| 20230630 | WEAT   | 0                   | 0            | 750          | M      |
| 20230630 | WEAV   | 0                   | 1            | 401          | M      |
| 20230630 | WEBL   | 0                   | 0            | 100          | M      |
| 20230630 | WEC    | 0                   | 231          | 447          | M      |
| 20230630 | WELL   | 38                  | 490          | 1736         | M      |
| 20230630 | WERN   | 0                   | 400          | 513          | M      |
| 20230630 | WES    | 0                   | 150          | 350          | M      |
| 20230630 | WEST   | 0                   | 545          | 545          | M      |
| 20230630 | WEX    | 0                   | 722          | 984          | M      |
| 20230630 | WEYS   | 0                   | 0            | 2            | M      |
| 20230630 | WF     | 0                   | 112          | 112          | M      |
| 20230630 | WFC    | 0                   | 2186         | 124741       | M      |
| 20230630 | WFG    | 0                   | 141          | 142          | M      |
| 20230630 | WFRD   | 0                   | 2320         | 3915         | M      |
| 20230630 | WGO    | 0                   | 711          | 734          | M      |
| 20230630 | WGS    | 0                   | 600          | 769          | M      |
| 20230630 | WH     | 0                   | 696          | 1003         | M      |
| 20230630 | WHD    | 0                   | 503          | 569          | M      |
| 20230630 | WHR    | 0                   | 2645         | 3237         | M      |
| 20230630 | WINA   | 52                  | 1106         | 1563         | M      |
| 20230630 | WING   | 0                   | 561          | 2853         | M      |
| 20230630 | WIRE   | 0                   | 1997         | 4909         | M      |
| 20230630 | WISH   | 4                   | 4            | 4            | M      |
| 20230630 | WIT    | 0                   | 2733         | 2733         | M      |
| 20230630 | WIX    | 0                   | 2175         | 2993         | M      |
| 20230630 | WK     | 0                   | 723          | 3463         | M      |
| 20230630 | WKC    | 0                   | 1478         | 1867         | M      |
| 20230630 | WKHS   | 0                   | 1664         | 3264         | M      |
| 20230630 | WKME   | 0                   | 483          | 665          | M      |
| 20230630 | WLDN   | 0                   | 0            | 10           | M      |
| 20230630 | WLFC   | 0                   | 0            | 24           | M      |
| 20230630 | WLK    | 0                   | 1525         | 1887         | M      |
| 20230630 | WLKP   | 0                   | 292          | 383          | M      |
| 20230630 | WLY    | 2                   | 492          | 500          | M      |
| 20230630 | WM     | 16                  | 9970         | 13917        | M      |
| 20230630 | WMB    | 0                   | 549          | 1603         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | WMG    | 0                   | 1130         | 1386         | M      |
| 20230630 | WMK    | 0                   | 241          | 421          | M      |
| 20230630 | WMS    | 0                   | 2402         | 4958         | M      |
| 20230630 | WMT    | 0                   | 8647         | 13693        | M      |
| 20230630 | WNC    | 0                   | 111          | 431          | M      |
| 20230630 | WNS    | 0                   | 942          | 1766         | M      |
| 20230630 | WOLF   | 0                   | 3894         | 5346         | M      |
| 20230630 | WOOF   | 0                   | 180          | 180          | M      |
| 20230630 | WOR    | 0                   | 880          | 3150         | M      |
| 20230630 | WOW    | 0                   | 146          | 146          | M      |
| 20230630 | WPC    | 0                   | 394          | 774          | M      |
| 20230630 | WPM    | 0                   | 356          | 556          | M      |
| 20230630 | WPP    | 0                   | 0            | 11           | M      |
| 20230630 | WRB    | 0                   | 446          | 1127         | M      |
| 20230630 | WRBY   | 0                   | 436          | 1062         | M      |
| 20230630 | WRK    | 0                   | 213          | 413          | M      |
| 20230630 | WRLD   | 0                   | 10           | 656          | M      |
| 20230630 | WSBC   | 0                   | 0            | 212          | M      |
| 20230630 | WSBF   | 0                   | 123          | 268          | M      |
| 20230630 | WSC    | 0                   | 400          | 2088         | M      |
| 20230630 | WSFS   | 0                   | 205          | 827          | M      |
| 20230630 | WSM    | 0                   | 2231         | 6393         | M      |
| 20230630 | WSO    | 0                   | 1961         | 3382         | M      |
| 20230630 | WSR    | 0                   | 8            | 108          | M      |
| 20230630 | WST    | 0                   | 734          | 1104         | M      |
| 20230630 | WTER   | 0                   | 10           | 10           | M      |
| 20230630 | WTFC   | 0                   | 1250         | 3832         | M      |
| 20230630 | WTS    | 0                   | 720          | 881          | M      |
| 20230630 | WTTR   | 0                   | 10           | 10           | M      |
| 20230630 | WTV    | 0                   | 90           | 90           | M      |
| 20230630 | WTW    | 0                   | 708          | 2582         | M      |
| 20230630 | WU     | 0                   | 2700         | 3500         | M      |
| 20230630 | WVVI   | 0                   | 121          | 121          | M      |
| 20230630 | WW     | 0                   | 411          | 445          | M      |
| 20230630 | WWD    | 0                   | 943          | 1382         | M      |
| 20230630 | WWE    | 0                   | 546          | 739          | M      |
| 20230630 | WWW    | 0                   | 108          | 772          | M      |
| 20230630 | WY     | 0                   | 2231         | 3524         | M      |
| 20230630 | WYNN   | 0                   | 3245         | 10854        | M      |
| 20230630 | X      | 0                   | 2098         | 16258        | M      |
| 20230630 | XAIR   | 0                   | 224          | 1834         | M      |
| 20230630 | XBI    | 0                   | 700          | 800          | M      |
| 20230630 | XBIT   | 0                   | 0            | 15           | M      |
| 20230630 | XCUR   | 0                   | 0            | 600          | M      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20230630 | XEL      | 0                   | 500          | 533          | M      |
| 20230630 | XENE     | 0                   | 235          | 909          | M      |
| 20230630 | XFLT     | 0                   | 179          | 1128         | M      |
| 20230630 | XFOR     | 0                   | 100          | 348          | M      |
| 20230630 | XHB      | 0                   | 600          | 600          | M      |
| 20230630 | XHR      | 0                   | 300          | 300          | M      |
| 20230630 | XLB      | 0                   | 100          | 5350         | M      |
| 20230630 | XLE      | 0                   | 2257         | 113959       | M      |
| 20230630 | XLF      | 0                   | 20514        | 280540       | M      |
| 20230630 | XLI      | 0                   | 0            | 40950        | M      |
| 20230630 | XLP      | 0                   | 100          | 100          | M      |
| 20230630 | XLV      | 0                   | 100          | 100          | M      |
| 20230630 | XLY      | 0                   | 200          | 20700        | M      |
| 20230630 | XME      | 0                   | 4603         | 5413         | M      |
| 20230630 | XMTR     | 0                   | 1704         | 2072         | M      |
| 20230630 | XNCR     | 0                   | 288          | 634          | M      |
| 20230630 | XOM      | 200                 | 3364         | 38242        | M      |
| 20230630 | XOMA     | 0                   | 10           | 137          | M      |
| 20230630 | XOP      | 0                   | 0            | 65020        | M      |
| 20230630 | XP       | 0                   | 3183         | 43896        | M      |
| 20230630 | XPEL     | 0                   | 160          | 160          | M      |
| 20230630 | XPER     | 0                   | 204          | 514          | M      |
| 20230630 | XPEV     | 0                   | 21340        | 29192        | M      |
| 20230630 | XPO      | 0                   | 3948         | 5277         | M      |
| 20230630 | XPOF     | 0                   | 958          | 1021         | M      |
| 20230630 | XPRO     | 0                   | 203          | 223          | M      |
| 20230630 | XRT      | 0                   | 457          | 557          | M      |
| 20230630 | XRX      | 0                   | 0            | 100          | M      |
| 20230630 | XSD      | 0                   | 8            | 8            | M      |
| 20230630 | XYF      | 0                   | 600          | 1100         | M      |
| 20230630 | XYL      | 0                   | 2324         | 3011         | M      |
| 20230630 | YALA     | 0                   | 191          | 191          | M      |
| 20230630 | YCBD PRA | 0                   | 0            | 19           | M      |
| 20230630 | YELL     | 0                   | 100          | 100          | M      |
| 20230630 | YELP     | 0                   | 123          | 123          | M      |
| 20230630 | YETI     | 0                   | 1783         | 2458         | M      |
| 20230630 | YEXT     | 0                   | 526          | 879          | M      |
| 20230630 | YMAB     | 0                   | 3            | 416          | M      |
| 20230630 | YMM      | 0                   | 100          | 300          | M      |
| 20230630 | YORW     | 0                   | 403          | 403          | M      |
| 20230630 | YOU      | 0                   | 720          | 3225         | M      |
| 20230630 | YPF      | 0                   | 10           | 979          | M      |
| 20230630 | YUM      | 0                   | 3112         | 5027         | M      |
| 20230630 | YUMC     | 0                   | 1380         | 1731         | M      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20230630 | YY     | 0                   | 461          | 999          | M      |
| 20230630 | YYY    | 0                   | 100          | 100          | M      |
| 20230630 | Z      | 0                   | 1092         | 3078         | M      |
| 20230630 | ZBH    | 0                   | 1861         | 5424         | M      |
| 20230630 | ZBRA   | 95                  | 894          | 1309         | M      |
| 20230630 | ZD     | 0                   | 592          | 636          | M      |
| 20230630 | ZETA   | 0                   | 19           | 29           | M      |
| 20230630 | ZEUS   | 0                   | 300          | 300          | M      |
| 20230630 | ZG     | 0                   | 428          | 782          | M      |
| 20230630 | ZGN    | 0                   | 436          | 859          | M      |
| 20230630 | ZI     | 0                   | 100          | 100          | M      |
| 20230630 | ZIMV   | 0                   | 203          | 213          | M      |
| 20230630 | ZION   | 0                   | 407          | 407          | M      |
| 20230630 | ZIP    | 0                   | 0            | 100          | M      |
| 20230630 | ZLAB   | 0                   | 715          | 1201         | M      |
| 20230630 | ZM     | 0                   | 2328         | 3585         | M      |
| 20230630 | ZNTL   | 0                   | 437          | 1513         | M      |
| 20230630 | ZS     | 0                   | 3838         | 7030         | M      |
| 20230630 | ZTO    | 0                   | 100          | 200          | M      |
| 20230630 | ZTS    | 0                   | 4835         | 7894         | M      |
| 20230630 | ZUMZ   | 0                   | 251          | 709          | M      |
| 20230630 | ZUO    | 0                   | 100          | 100          | M      |
| 20230630 | ZVIA   | 0                   | 21           | 51           | M      |
| 20230630 | ZWS    | 0                   | 100          | 104          | M      |
| 20230630 | ZYME   | 0                   | 209          | 435          | M      |
| 20230630 | ZYXI   | 0                   | 285          | 285          | M      |