

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | AA       | 5501                | 512673       | 931463       | N      |
| 20210120 | AAAU     | 0                   | 27068        | 27668        | N      |
| 20210120 | AACG     | 0                   | 600          | 610          | N      |
| 20210120 | AACQ     | 432                 | 11537        | 24588        | N      |
| 20210120 | AACQU    | 0                   | 0            | 2055         | N      |
| 20210120 | AACQW    | 0                   | 210          | 2010         | N      |
| 20210120 | AAIC     | 23                  | 22617        | 26829        | N      |
| 20210120 | AAIC PRB | 0                   | 0            | 90           | N      |
| 20210120 | AAIC PRC | 0                   | 0            | 50           | N      |
| 20210120 | AAL      | 3132                | 452169       | 796202       | N      |
| 20210120 | AAME     | 0                   | 16           | 16           | N      |
| 20210120 | AAN      | 178                 | 74045        | 102249       | N      |
| 20210120 | AAOI     | 150                 | 5078         | 13207        | N      |
| 20210120 | AAON     | 0                   | 591          | 964          | N      |
| 20210120 | AAP      | 20                  | 110867       | 163248       | N      |
| 20210120 | AAPL     | 5915                | 504472       | 1249001      | N      |
| 20210120 | AAT      | 2                   | 55224        | 114147       | N      |
| 20210120 | AAU      | 200                 | 36079        | 45318        | N      |
| 20210120 | AAWW     | 0                   | 2199         | 2830         | N      |
| 20210120 | AAXJ     | 200                 | 22389        | 27226        | N      |
| 20210120 | AAXN     | 0                   | 3998         | 5745         | N      |
| 20210120 | AB       | 5                   | 17127        | 35217        | N      |
| 20210120 | ABB      | 4427                | 157366       | 330397       | N      |
| 20210120 | ABBV     | 70265               | 1024958      | 1582879      | N      |
| 20210120 | ABC      | 2750                | 130280       | 314702       | N      |
| 20210120 | ABCB     | 0                   | 2235         | 2538         | N      |
| 20210120 | ABCL     | 0                   | 2415         | 4453         | N      |
| 20210120 | ABCM     | 0                   | 402          | 404          | N      |
| 20210120 | ABEO     | 200                 | 90962        | 108446       | N      |
| 20210120 | ABEQ     | 0                   | 300          | 300          | N      |
| 20210120 | ABEV     | 8903                | 5945994      | 6417946      | N      |
| 20210120 | ABG      | 363                 | 26137        | 57845        | N      |
| 20210120 | ABIO     | 0                   | 2842         | 10109        | N      |
| 20210120 | ABM      | 2                   | 73131        | 121217       | N      |
| 20210120 | ABMD     | 0                   | 7096         | 8020         | N      |
| 20210120 | ABNB     | 702                 | 62125        | 109609       | N      |
| 20210120 | ABR      | 3175                | 160065       | 262485       | N      |
| 20210120 | ABR PRA  | 0                   | 1800         | 2359         | N      |
| 20210120 | ABR PRC  | 0                   | 309          | 309          | N      |
| 20210120 | ABST     | 100                 | 929          | 1342         | N      |
| 20210120 | ABT      | 13600               | 420297       | 984243       | N      |
| 20210120 | ABTX     | 0                   | 36           | 45           | N      |
| 20210120 | ABUS     | 53                  | 15541        | 28198        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | AC      | 200                 | 2892         | 4363         | N      |
| 20210120 | ACA     | 0                   | 46685        | 94627        | N      |
| 20210120 | ACAC    | 0                   | 1100         | 1100         | N      |
| 20210120 | ACACU   | 0                   | 0            | 6400         | N      |
| 20210120 | ACAD    | 0                   | 2705         | 4055         | N      |
| 20210120 | ACAM    | 900                 | 30680        | 94167        | N      |
| 20210120 | ACAMW   | 0                   | 3300         | 14190        | N      |
| 20210120 | ACB     | 44094               | 1305600      | 2369645      | N      |
| 20210120 | ACBI    | 0                   | 449          | 809          | N      |
| 20210120 | ACC     | 1043                | 97864        | 271715       | N      |
| 20210120 | ACCD    | 100                 | 10527        | 16985        | N      |
| 20210120 | ACCO    | 0                   | 46595        | 93741        | N      |
| 20210120 | ACEL    | 2408                | 38338        | 67414        | N      |
| 20210120 | ACER    | 2427                | 9331         | 15170        | N      |
| 20210120 | ACES    | 0                   | 150          | 150          | N      |
| 20210120 | ACET    | 0                   | 225          | 225          | N      |
| 20210120 | ACEV    | 493                 | 7529         | 24166        | N      |
| 20210120 | ACEVU   | 0                   | 0            | 245          | N      |
| 20210120 | ACEVW   | 0                   | 300          | 3200         | N      |
| 20210120 | ACGL    | 0                   | 16926        | 35474        | N      |
| 20210120 | ACGLP   | 0                   | 0            | 121          | N      |
| 20210120 | ACH     | 16                  | 6991         | 14843        | N      |
| 20210120 | ACHC    | 0                   | 1651         | 2580         | N      |
| 20210120 | ACHV    | 0                   | 802          | 1302         | N      |
| 20210120 | ACI     | 1167                | 160405       | 417846       | N      |
| 20210120 | ACIA    | 4                   | 3193         | 11292        | N      |
| 20210120 | ACIC    | 0                   | 10863        | 122602       | N      |
| 20210120 | ACIC U  | 0                   | 2244         | 17453        | N      |
| 20210120 | ACIC WS | 0                   | 966          | 52275        | N      |
| 20210120 | ACIO    | 0                   | 300          | 300          | N      |
| 20210120 | ACIU    | 0                   | 6391         | 9332         | N      |
| 20210120 | ACIW    | 0                   | 3663         | 6473         | N      |
| 20210120 | ACKIU   | 0                   | 302          | 1602         | N      |
| 20210120 | ACLS    | 0                   | 8581         | 15643        | N      |
| 20210120 | ACM     | 0                   | 117784       | 281007       | N      |
| 20210120 | ACMR    | 0                   | 3576         | 9700         | N      |
| 20210120 | ACN     | 6547                | 325742       | 704965       | N      |
| 20210120 | ACND    | 103                 | 2235         | 2378         | N      |
| 20210120 | ACND U  | 0                   | 100          | 200          | N      |
| 20210120 | ACND WS | 2903                | 6500         | 13447        | N      |
| 20210120 | ACOR    | 400                 | 19953        | 34858        | N      |
| 20210120 | ACP     | 12                  | 14985        | 21450        | N      |
| 20210120 | ACRE    | 325                 | 19108        | 36418        | N      |
| 20210120 | ACRS    | 1476                | 89876        | 147043       | N      |

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|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | ACRX   | 21655               | 160493       | 754333       | N      |
| 20210120 | ACST   | 21160               | 588648       | 778473       | N      |
| 20210120 | ACTC   | 423                 | 20442        | 46982        | N      |
| 20210120 | ACTCU  | 0                   | 1000         | 8433         | N      |
| 20210120 | ACTCW  | 10                  | 747          | 2169         | N      |
| 20210120 | ACTG   | 0                   | 15834        | 38673        | N      |
| 20210120 | ACU    | 0                   | 0            | 14           | N      |
| 20210120 | ACV    | 155                 | 5487         | 7716         | N      |
| 20210120 | ACWI   | 0                   | 114552       | 162096       | N      |
| 20210120 | ACWV   | 0                   | 2450         | 9916         | N      |
| 20210120 | ACWX   | 0                   | 29435        | 45046        | N      |
| 20210120 | ACY    | 0                   | 37           | 37           | N      |
| 20210120 | ADAP   | 0                   | 11055        | 14023        | N      |
| 20210120 | ADBE   | 0                   | 19552        | 37016        | N      |
| 20210120 | ADC    | 179                 | 116278       | 204699       | N      |
| 20210120 | ADCT   | 100                 | 8218         | 14508        | N      |
| 20210120 | ADERU  | 0                   | 200          | 200          | N      |
| 20210120 | ADES   | 0                   | 200          | 400          | N      |
| 20210120 | ADEX U | 0                   | 2323         | 19014        | N      |
| 20210120 | ADI    | 0                   | 11486        | 16617        | N      |
| 20210120 | ADIL   | 0                   | 0            | 3000         | N      |
| 20210120 | ADM    | 1974                | 382226       | 753444       | N      |
| 20210120 | ADMA   | 0                   | 60772        | 141647       | N      |
| 20210120 | ADMP   | 30891               | 895069       | 1176981      | N      |
| 20210120 | ADMS   | 0                   | 504          | 604          | N      |
| 20210120 | ADNT   | 0                   | 109158       | 349822       | N      |
| 20210120 | ADOCW  | 0                   | 0            | 1000         | N      |
| 20210120 | ADP    | 12                  | 28063        | 41040        | N      |
| 20210120 | ADPT   | 0                   | 4435         | 7181         | N      |
| 20210120 | ADS    | 2514                | 57007        | 143041       | N      |
| 20210120 | ADSK   | 0                   | 11151        | 21234        | N      |
| 20210120 | ADT    | 2241                | 277399       | 646612       | N      |
| 20210120 | ADTN   | 0                   | 2831         | 6380         | N      |
| 20210120 | ADTX   | 0                   | 24389        | 25262        | N      |
| 20210120 | ADUS   | 0                   | 1470         | 1618         | N      |
| 20210120 | ADV    | 0                   | 1895         | 3783         | N      |
| 20210120 | ADVM   | 0                   | 6733         | 10814        | N      |
| 20210120 | ADVWW  | 800                 | 800          | 800          | N      |
| 20210120 | ADX    | 2545                | 12804        | 23629        | N      |
| 20210120 | ADXS   | 35692               | 106888       | 269771       | N      |
| 20210120 | AEACU  | 0                   | 0            | 8219         | N      |
| 20210120 | AEB    | 0                   | 10489        | 11103        | N      |
| 20210120 | AEE    | 552                 | 244074       | 645375       | N      |
| 20210120 | AEF    | 0                   | 0            | 100          | N      |

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|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | AEFC    | 0                   | 1101         | 36026        | N      |
| 20210120 | AEG     | 155                 | 109842       | 141682       | N      |
| 20210120 | AEGN    | 0                   | 434          | 622          | N      |
| 20210120 | AEHL    | 0                   | 100          | 525          | N      |
| 20210120 | AEHR    | 0                   | 507          | 607          | N      |
| 20210120 | AEIS    | 0                   | 1973         | 2481         | N      |
| 20210120 | AEL     | 5800                | 85752        | 201162       | N      |
| 20210120 | AEL PRA | 0                   | 722          | 4308         | N      |
| 20210120 | AEL PRB | 0                   | 964          | 5475         | N      |
| 20210120 | AEM     | 4846                | 258403       | 396252       | N      |
| 20210120 | AEMD    | 0                   | 1300         | 1300         | N      |
| 20210120 | AENZ    | 0                   | 105          | 12902        | N      |
| 20210120 | AEO     | 106                 | 515103       | 958995       | N      |
| 20210120 | AEP     | 0                   | 19712        | 41076        | N      |
| 20210120 | AEPPZ   | 0                   | 679          | 679          | N      |
| 20210120 | AER     | 224                 | 76170        | 161152       | N      |
| 20210120 | AERI    | 0                   | 18227        | 23302        | N      |
| 20210120 | AES     | 7451                | 916797       | 2173211      | N      |
| 20210120 | AESE    | 176                 | 39866        | 51292        | N      |
| 20210120 | AEY     | 0                   | 0            | 100          | N      |
| 20210120 | AEZS    | 100150              | 152055       | 206570       | N      |
| 20210120 | AFB     | 2651                | 3544         | 8223         | N      |
| 20210120 | AFC     | 203                 | 1208         | 5500         | N      |
| 20210120 | AFG     | 638                 | 71909        | 137220       | N      |
| 20210120 | AFGB    | 485                 | 5118         | 6283         | N      |
| 20210120 | AFGC    | 0                   | 1670         | 2038         | N      |
| 20210120 | AFGD    | 0                   | 2871         | 4325         | N      |
| 20210120 | AFGE    | 0                   | 650          | 1244         | N      |
| 20210120 | AFI     | 150                 | 6652         | 12374        | N      |
| 20210120 | AFIB    | 15                  | 1697         | 2593         | N      |
| 20210120 | AFIN    | 0                   | 6208         | 7774         | N      |
| 20210120 | AFINO   | 0                   | 40           | 1834         | N      |
| 20210120 | AFL     | 1014                | 437445       | 909856       | N      |
| 20210120 | AFMD    | 0                   | 24062        | 79735        | N      |
| 20210120 | AFRM    | 317                 | 35995        | 53873        | N      |
| 20210120 | AFT     | 0                   | 3736         | 11714        | N      |
| 20210120 | AFYA    | 0                   | 132          | 698          | N      |
| 20210120 | AG      | 37723               | 1731546      | 2458295      | N      |
| 20210120 | AGBAW   | 0                   | 405          | 405          | N      |
| 20210120 | AGCB    | 1100                | 14481        | 59050        | N      |
| 20210120 | AGCO    | 0                   | 64260        | 166538       | N      |
| 20210120 | AGD     | 1251                | 4224         | 8856         | N      |
| 20210120 | AGE     | 0                   | 2476         | 2676         | N      |
| 20210120 | AGEN    | 200                 | 23460        | 36571        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | AGFS    | 0                   | 150          | 340          | N      |
| 20210120 | AGG     | 0                   | 45285        | 50256        | N      |
| 20210120 | AGGY    | 0                   | 800          | 800          | N      |
| 20210120 | AGI     | 41833               | 371777       | 639043       | N      |
| 20210120 | AGIO    | 0                   | 2519         | 8922         | N      |
| 20210120 | AGLE    | 0                   | 700          | 800          | N      |
| 20210120 | AGM     | 88                  | 4602         | 8781         | N      |
| 20210120 | AGM A   | 0                   | 289          | 661          | N      |
| 20210120 | AGM PRC | 0                   | 108          | 1253         | N      |
| 20210120 | AGM PRD | 0                   | 0            | 64           | N      |
| 20210120 | AGM PRE | 0                   | 500          | 600          | N      |
| 20210120 | AGM PRF | 0                   | 200          | 358          | N      |
| 20210120 | AGNC    | 0                   | 55489        | 96199        | N      |
| 20210120 | AGNCM   | 0                   | 0            | 100          | N      |
| 20210120 | AGNCN   | 0                   | 447          | 500          | N      |
| 20210120 | AGNCO   | 0                   | 200          | 200          | N      |
| 20210120 | AGNCP   | 0                   | 2820         | 3120         | N      |
| 20210120 | AGO     | 0                   | 112745       | 183807       | N      |
| 20210120 | AGO PRB | 0                   | 750          | 2009         | N      |
| 20210120 | AGO PRE | 0                   | 0            | 3497         | N      |
| 20210120 | AGO PRF | 709                 | 2701         | 2805         | N      |
| 20210120 | AGQ     | 0                   | 3486         | 13936        | N      |
| 20210120 | AGR     | 300                 | 137668       | 234102       | N      |
| 20210120 | AGRO    | 200                 | 28861        | 58333        | N      |
| 20210120 | AGRX    | 0                   | 23949        | 29249        | N      |
| 20210120 | AGS     | 30                  | 46268        | 75853        | N      |
| 20210120 | AGTC    | 0                   | 500          | 1083         | N      |
| 20210120 | AGX     | 15                  | 9470         | 17054        | N      |
| 20210120 | AGYS    | 0                   | 441          | 807          | N      |
| 20210120 | AGZ     | 0                   | 106          | 110          | N      |
| 20210120 | AHACW   | 0                   | 0            | 900          | N      |
| 20210120 | AHC     | 2                   | 1358         | 3577         | N      |
| 20210120 | AHCO    | 0                   | 1652         | 5033         | N      |
| 20210120 | AHH     | 15                  | 39054        | 94819        | N      |
| 20210120 | AHH PRA | 0                   | 0            | 199          | N      |
| 20210120 | AHL PRC | 0                   | 1355         | 4422         | N      |
| 20210120 | AHL PRD | 0                   | 1520         | 3077         | N      |
| 20210120 | AHL PRE | 38                  | 3950         | 5215         | N      |
| 20210120 | AHPI    | 0                   | 2600         | 3340         | N      |
| 20210120 | AHT     | 6728                | 385151       | 588567       | N      |
| 20210120 | AHT PRD | 0                   | 0            | 200          | N      |
| 20210120 | AHT PRF | 0                   | 100          | 821          | N      |
| 20210120 | AHT PRG | 0                   | 5151         | 9288         | N      |
| 20210120 | AHT PRH | 500                 | 1195         | 1395         | N      |

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|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | AHT PRI | 0                   | 400          | 738          | N      |
| 20210120 | AI      | 7197                | 274904       | 388828       | N      |
| 20210120 | AIA     | 0                   | 2119         | 5829         | N      |
| 20210120 | AIC     | 0                   | 165          | 242          | N      |
| 20210120 | AIEQ    | 0                   | 100          | 100          | N      |
| 20210120 | AIF     | 0                   | 2088         | 11277        | N      |
| 20210120 | AIG     | 9610                | 1405601      | 2195882      | N      |
| 20210120 | AIG PRA | 0                   | 4026         | 6203         | N      |
| 20210120 | AIHS    | 1500                | 32699        | 67251        | N      |
| 20210120 | AIKI    | 4000                | 88170        | 107599       | N      |
| 20210120 | AIM     | 1800                | 45077        | 53157        | N      |
| 20210120 | AIMC    | 0                   | 1257         | 11904        | N      |
| 20210120 | AIN     | 1213                | 25782        | 38420        | N      |
| 20210120 | AINV    | 0                   | 888          | 2088         | N      |
| 20210120 | AIO     | 255                 | 19027        | 34987        | N      |
| 20210120 | AIQ     | 0                   | 100          | 100          | N      |
| 20210120 | AIR     | 0                   | 28798        | 57579        | N      |
| 20210120 | AIRC    | 1195                | 112745       | 201270       | N      |
| 20210120 | AIRG    | 505                 | 6347         | 7070         | N      |
| 20210120 | AIRI    | 0                   | 602          | 1806         | N      |
| 20210120 | AIRTW   | 0                   | 400          | 400          | N      |
| 20210120 | AIT     | 733                 | 32721        | 58387        | N      |
| 20210120 | AIV     | 3629                | 644229       | 1150672      | N      |
| 20210120 | AIW     | 0                   | 50           | 50           | N      |
| 20210120 | AIZ     | 70                  | 48427        | 108030       | N      |
| 20210120 | AIZN    | 0                   | 0            | 781          | N      |
| 20210120 | AIZP    | 0                   | 6            | 391          | N      |
| 20210120 | AJAX    | 688                 | 56281        | 134966       | N      |
| 20210120 | AJAX U  | 100                 | 3118         | 27365        | N      |
| 20210120 | AJAX WS | 976                 | 5779         | 27823        | N      |
| 20210120 | AJG     | 1091                | 123160       | 232604       | N      |
| 20210120 | AJRD    | 4314                | 85983        | 210578       | N      |
| 20210120 | AJX     | 3                   | 11387        | 13659        | N      |
| 20210120 | AJXA    | 0                   | 1359         | 3095         | N      |
| 20210120 | AKAM    | 491                 | 6496         | 10346        | N      |
| 20210120 | AKBA    | 0                   | 166126       | 297468       | N      |
| 20210120 | AKER    | 0                   | 6600         | 8580         | N      |
| 20210120 | AKICU   | 0                   | 100          | 100          | N      |
| 20210120 | AKO A   | 0                   | 698          | 1421         | N      |
| 20210120 | AKO B   | 0                   | 200          | 242          | N      |
| 20210120 | AKR     | 0                   | 50347        | 169362       | N      |
| 20210120 | AKRO    | 0                   | 1528         | 2973         | N      |
| 20210120 | AKTS    | 0                   | 1896         | 2908         | N      |
| 20210120 | AKTX    | 0                   | 1600         | 2882         | N      |

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|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | AKU      | 0                   | 100          | 200          | N      |
| 20210120 | AKUS     | 0                   | 44           | 44           | N      |
| 20210120 | AL       | 677                 | 286090       | 366325       | N      |
| 20210120 | AL PRA   | 223                 | 850          | 965          | N      |
| 20210120 | ALAC     | 0                   | 0            | 209          | N      |
| 20210120 | ALACR    | 0                   | 0            | 500          | N      |
| 20210120 | ALACW    | 500                 | 500          | 2300         | N      |
| 20210120 | ALB      | 776                 | 283314       | 394578       | N      |
| 20210120 | ALBO     | 0                   | 1302         | 1924         | N      |
| 20210120 | ALC      | 217                 | 98383        | 170277       | N      |
| 20210120 | ALDX     | 1192                | 10721        | 38820        | N      |
| 20210120 | ALE      | 121                 | 90102        | 139633       | N      |
| 20210120 | ALEC     | 0                   | 2930         | 4208         | N      |
| 20210120 | ALEX     | 0                   | 51319        | 137957       | N      |
| 20210120 | ALG      | 385                 | 9278         | 13208        | N      |
| 20210120 | ALGM     | 0                   | 2387         | 5417         | N      |
| 20210120 | ALGN     | 0                   | 2075         | 3112         | N      |
| 20210120 | ALGS     | 0                   | 1814         | 1850         | N      |
| 20210120 | ALGT     | 0                   | 957          | 1077         | N      |
| 20210120 | ALIM     | 0                   | 107          | 6307         | N      |
| 20210120 | ALIN PRA | 0                   | 840          | 1331         | N      |
| 20210120 | ALIN PRB | 0                   | 1220         | 1300         | N      |
| 20210120 | ALIN PRE | 110                 | 1214         | 1620         | N      |
| 20210120 | ALJJ     | 0                   | 1000         | 1000         | N      |
| 20210120 | ALK      | 1340                | 144145       | 345448       | N      |
| 20210120 | ALKS     | 0                   | 6186         | 32537        | N      |
| 20210120 | ALL      | 2946                | 396972       | 749969       | N      |
| 20210120 | ALL PRB  | 0                   | 7338         | 8341         | N      |
| 20210120 | ALL PRG  | 0                   | 10510        | 13977        | N      |
| 20210120 | ALL PRH  | 0                   | 10597        | 35697        | N      |
| 20210120 | ALL PRI  | 0                   | 1809         | 5672         | N      |
| 20210120 | ALLE     | 619                 | 95504        | 299862       | N      |
| 20210120 | ALLK     | 0                   | 3289         | 4810         | N      |
| 20210120 | ALLO     | 0                   | 6382         | 8388         | N      |
| 20210120 | ALLT     | 0                   | 4212         | 6563         | N      |
| 20210120 | ALLY     | 290                 | 271173       | 759742       | N      |
| 20210120 | ALLY PRA | 0                   | 50903        | 70590        | N      |
| 20210120 | ALNA     | 0                   | 4619         | 4939         | N      |
| 20210120 | ALNY     | 0                   | 3375         | 5765         | N      |
| 20210120 | ALP PRQ  | 0                   | 4449         | 5271         | N      |
| 20210120 | ALPN     | 0                   | 1806         | 5608         | N      |
| 20210120 | ALRM     | 0                   | 6490         | 7288         | N      |
| 20210120 | ALRN     | 2556                | 76031        | 86464        | N      |
| 20210120 | ALRS     | 0                   | 0            | 204          | N      |

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|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | ALSK     | 0                   | 11924        | 19024        | N      |
| 20210120 | ALSN     | 720                 | 103194       | 193811       | N      |
| 20210120 | ALT      | 0                   | 8062         | 17145        | N      |
| 20210120 | ALTA     | 0                   | 205          | 229          | N      |
| 20210120 | ALTG     | 0                   | 4304         | 8393         | N      |
| 20210120 | ALTG PRA | 0                   | 764          | 997          | N      |
| 20210120 | ALTG WS  | 0                   | 12450        | 12450        | N      |
| 20210120 | ALTL     | 0                   | 100          | 100          | N      |
| 20210120 | ALTM     | 0                   | 0            | 192          | N      |
| 20210120 | ALTR     | 0                   | 891          | 1336         | N      |
| 20210120 | ALUS     | 0                   | 14097        | 28452        | N      |
| 20210120 | ALUS WS  | 0                   | 14823        | 34546        | N      |
| 20210120 | ALV      | 7                   | 97086        | 183578       | N      |
| 20210120 | ALVR     | 343                 | 1126         | 1400         | N      |
| 20210120 | ALX      | 98                  | 981          | 2228         | N      |
| 20210120 | ALXN     | 0                   | 38781        | 68846        | N      |
| 20210120 | ALXO     | 0                   | 101          | 285          | N      |
| 20210120 | AM       | 1022                | 1381839      | 2202189      | N      |
| 20210120 | AMAL     | 0                   | 600          | 600          | N      |
| 20210120 | AMAT     | 257                 | 88367        | 172556       | N      |
| 20210120 | AMBA     | 0                   | 2488         | 5774         | N      |
| 20210120 | AMBC     | 0                   | 41962        | 111153       | N      |
| 20210120 | AMBC WS  | 0                   | 0            | 97           | N      |
| 20210120 | AMBO     | 0                   | 1407         | 1988         | N      |
| 20210120 | AMC      | 1207717             | 8653700      | 13357498     | N      |
| 20210120 | AMCI     | 96                  | 9403         | 11691        | N      |
| 20210120 | AMCIW    | 800                 | 5174         | 22635        | N      |
| 20210120 | AMCR     | 14357               | 1310896      | 2367390      | N      |
| 20210120 | AMCX     | 0                   | 6659         | 7859         | N      |
| 20210120 | AMD      | 1795                | 476903       | 1019716      | N      |
| 20210120 | AME      | 710                 | 96022        | 253247       | N      |
| 20210120 | AMED     | 0                   | 2210         | 3719         | N      |
| 20210120 | AMEH     | 0                   | 87           | 311          | N      |
| 20210120 | AMG      | 0                   | 75757        | 142725       | N      |
| 20210120 | AMGN     | 0                   | 9352         | 15735        | N      |
| 20210120 | AMH      | 277                 | 198882       | 425675       | N      |
| 20210120 | AMH PRD  | 0                   | 1489         | 3205         | N      |
| 20210120 | AMH PRE  | 0                   | 100          | 6210         | N      |
| 20210120 | AMH PRF  | 0                   | 200          | 4016         | N      |
| 20210120 | AMH PRG  | 0                   | 713          | 1793         | N      |
| 20210120 | AMH PRH  | 0                   | 200          | 1018         | N      |
| 20210120 | AMHC     | 0                   | 0            | 160          | N      |
| 20210120 | AMJ      | 0                   | 300          | 1530         | N      |
| 20210120 | AMK      | 343                 | 6588         | 17216        | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | AMKR    | 0                   | 3568         | 10627        | N      |
| 20210120 | AMLP    | 100                 | 20024        | 35253        | N      |
| 20210120 | AMN     | 2259                | 63161        | 103503       | N      |
| 20210120 | AMNB    | 0                   | 330          | 1216         | N      |
| 20210120 | AMOT    | 0                   | 2            | 62           | N      |
| 20210120 | AMOV    | 0                   | 20           | 37           | N      |
| 20210120 | AMP     | 6571                | 106709       | 221732       | N      |
| 20210120 | AMPE    | 175                 | 83278        | 104523       | N      |
| 20210120 | AMPH    | 0                   | 1098         | 2034         | N      |
| 20210120 | AMPY    | 12959               | 137371       | 218843       | N      |
| 20210120 | AMRC    | 5232                | 85380        | 109597       | N      |
| 20210120 | AMRN    | 0                   | 151543       | 220007       | N      |
| 20210120 | AMRS    | 500                 | 17953        | 68271        | N      |
| 20210120 | AMRX    | 5334                | 82761        | 189512       | N      |
| 20210120 | AMSC    | 0                   | 8994         | 14522        | N      |
| 20210120 | AMSF    | 0                   | 248          | 1148         | N      |
| 20210120 | AMSWA   | 0                   | 520          | 520          | N      |
| 20210120 | AMT     | 9171                | 392709       | 923047       | N      |
| 20210120 | AMTI    | 0                   | 518          | 524          | N      |
| 20210120 | AMTX    | 705                 | 20622        | 26831        | N      |
| 20210120 | AMUB    | 0                   | 0            | 100          | N      |
| 20210120 | AMWD    | 0                   | 612          | 654          | N      |
| 20210120 | AMWL    | 1922                | 443706       | 741016       | N      |
| 20210120 | AMX     | 830                 | 426995       | 720525       | N      |
| 20210120 | AMZA    | 0                   | 0            | 100          | N      |
| 20210120 | AMZN    | 220                 | 40409        | 77096        | N      |
| 20210120 | AN      | 32                  | 144289       | 224376       | N      |
| 20210120 | ANAB    | 0                   | 732          | 754          | N      |
| 20210120 | ANAT    | 0                   | 468          | 472          | N      |
| 20210120 | ANCN    | 143                 | 421          | 2721         | N      |
| 20210120 | ANDA    | 0                   | 117          | 217          | N      |
| 20210120 | ANDAW   | 0                   | 2900         | 3700         | N      |
| 20210120 | ANDE    | 0                   | 1253         | 2636         | N      |
| 20210120 | ANET    | 2845                | 59387        | 125236       | N      |
| 20210120 | ANF     | 0                   | 85772        | 224637       | N      |
| 20210120 | ANGI    | 0                   | 29414        | 70922        | N      |
| 20210120 | ANGL    | 0                   | 64482        | 70816        | N      |
| 20210120 | ANGO    | 0                   | 1724         | 2939         | N      |
| 20210120 | ANH     | 6910                | 120371       | 243685       | N      |
| 20210120 | ANH PRA | 0                   | 0            | 200          | N      |
| 20210120 | ANH PRB | 0                   | 99           | 100          | N      |
| 20210120 | ANH PRC | 0                   | 1150         | 1150         | N      |
| 20210120 | ANIK    | 0                   | 846          | 948          | N      |
| 20210120 | ANIP    | 0                   | 162          | 170          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | ANIX    | 0                   | 700          | 808          | N      |
| 20210120 | ANNX    | 0                   | 400          | 555          | N      |
| 20210120 | ANPC    | 0                   | 0            | 300          | N      |
| 20210120 | ANSS    | 0                   | 1750         | 2329         | N      |
| 20210120 | ANTE    | 0                   | 241          | 691          | N      |
| 20210120 | ANTM    | 4114                | 125082       | 351314       | N      |
| 20210120 | ANVS    | 0                   | 0            | 300          | N      |
| 20210120 | ANY     | 0                   | 400          | 500          | N      |
| 20210120 | AOD     | 2175                | 41638        | 104032       | N      |
| 20210120 | AOK     | 0                   | 1100         | 1201         | N      |
| 20210120 | AOM     | 0                   | 0            | 55           | N      |
| 20210120 | AON     | 3736                | 313147       | 476933       | N      |
| 20210120 | AONE    | 200                 | 2850         | 12959        | N      |
| 20210120 | AONE U  | 47                  | 52           | 197          | N      |
| 20210120 | AONE WS | 0                   | 400          | 2975         | N      |
| 20210120 | AOS     | 1054                | 170913       | 301923       | N      |
| 20210120 | AOSL    | 0                   | 294          | 296          | N      |
| 20210120 | AOUT    | 0                   | 424          | 776          | N      |
| 20210120 | AP      | 1                   | 10276        | 16530        | N      |
| 20210120 | APA     | 510                 | 103634       | 148988       | N      |
| 20210120 | APAM    | 4309                | 87835        | 121698       | N      |
| 20210120 | APD     | 509                 | 117900       | 277873       | N      |
| 20210120 | APDN    | 100                 | 9259         | 13153        | N      |
| 20210120 | APEN    | 0                   | 100          | 1100         | N      |
| 20210120 | APG     | 1023                | 119249       | 237273       | N      |
| 20210120 | APH     | 2808                | 103024       | 261649       | N      |
| 20210120 | APHA    | 35017               | 769532       | 1028782      | N      |
| 20210120 | API     | 500                 | 27189        | 70392        | N      |
| 20210120 | APLE    | 3773                | 299650       | 597689       | N      |
| 20210120 | APLS    | 0                   | 6053         | 8575         | N      |
| 20210120 | APLT    | 0                   | 1601         | 1792         | N      |
| 20210120 | APM     | 1200                | 32806        | 40231        | N      |
| 20210120 | APO     | 201                 | 80313        | 155505       | N      |
| 20210120 | APO PRA | 0                   | 716          | 2058         | N      |
| 20210120 | APO PRB | 0                   | 491          | 7017         | N      |
| 20210120 | APOG    | 0                   | 4298         | 6358         | N      |
| 20210120 | APOP    | 0                   | 200          | 300          | N      |
| 20210120 | APPF    | 0                   | 964          | 1004         | N      |
| 20210120 | APPN    | 0                   | 16400        | 30965        | N      |
| 20210120 | APPS    | 0                   | 28907        | 53529        | N      |
| 20210120 | APRE    | 0                   | 5001         | 6528         | N      |
| 20210120 | APRN    | 2240                | 38970        | 73406        | N      |
| 20210120 | APSG    | 10493               | 52491        | 96846        | N      |
| 20210120 | APSG U  | 0                   | 12617        | 94536        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | APSG WS  | 27460               | 38230        | 122711       | N      |
| 20210120 | APT      | 0                   | 2280         | 5189         | N      |
| 20210120 | APTO     | 200                 | 9436         | 32681        | N      |
| 20210120 | APTS     | 905                 | 47072        | 99485        | N      |
| 20210120 | APTV     | 40061               | 370105       | 693721       | N      |
| 20210120 | APTV PRA | 0                   | 859          | 988          | N      |
| 20210120 | APTX     | 0                   | 10006        | 13392        | N      |
| 20210120 | APVO     | 0                   | 298          | 298          | N      |
| 20210120 | APWC     | 0                   | 100          | 200          | N      |
| 20210120 | APXT     | 100                 | 6675         | 9824         | N      |
| 20210120 | APXTW    | 0                   | 190          | 1990         | N      |
| 20210120 | APYX     | 0                   | 606          | 1413         | N      |
| 20210120 | AQB      | 0                   | 23979        | 54302        | N      |
| 20210120 | AQMS     | 24954               | 102111       | 164398       | N      |
| 20210120 | AQN      | 4094                | 105870       | 151897       | N      |
| 20210120 | AQNA     | 0                   | 856          | 7125         | N      |
| 20210120 | AQNB     | 0                   | 565          | 4226         | N      |
| 20210120 | AQST     | 0                   | 7927         | 17569        | N      |
| 20210120 | AQUA     | 4595                | 123971       | 223503       | N      |
| 20210120 | AR       | 9616                | 1037776      | 1984291      | N      |
| 20210120 | ARA      | 0                   | 5709         | 31832        | N      |
| 20210120 | ARAV     | 0                   | 200          | 250          | N      |
| 20210120 | ARAY     | 200                 | 50244        | 68370        | N      |
| 20210120 | ARBGU    | 0                   | 500          | 1300         | N      |
| 20210120 | ARBGW    | 0                   | 500          | 500          | N      |
| 20210120 | ARC      | 233                 | 5379         | 17882        | N      |
| 20210120 | ARCB     | 0                   | 2284         | 3570         | N      |
| 20210120 | ARCC     | 100                 | 5390         | 11252        | N      |
| 20210120 | ARCE     | 0                   | 745          | 1246         | N      |
| 20210120 | ARCH     | 113                 | 45276        | 78042        | N      |
| 20210120 | ARCO     | 21                  | 49005        | 127043       | N      |
| 20210120 | ARCT     | 0                   | 23248        | 31148        | N      |
| 20210120 | ARD      | 14                  | 7558         | 22773        | N      |
| 20210120 | ARDC     | 0                   | 30036        | 48652        | N      |
| 20210120 | ARDX     | 0                   | 2801         | 4711         | N      |
| 20210120 | ARE      | 858                 | 115842       | 316443       | N      |
| 20210120 | AREC     | 4790                | 74968        | 108392       | N      |
| 20210120 | ARES     | 954                 | 96459        | 242112       | N      |
| 20210120 | ARES PRA | 210                 | 381          | 1946         | N      |
| 20210120 | ARGD     | 0                   | 98           | 233          | N      |
| 20210120 | ARGO     | 0                   | 15495        | 31471        | N      |
| 20210120 | ARGO PRA | 0                   | 2864         | 4597         | N      |
| 20210120 | ARGT     | 0                   | 0            | 100          | N      |
| 20210120 | ARGX     | 199                 | 2110         | 3733         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | ARI     | 13                  | 92870        | 220301       | N      |
| 20210120 | ARKF    | 0                   | 51006        | 51870        | N      |
| 20210120 | ARKG    | 55820               | 166291       | 219388       | N      |
| 20210120 | ARKK    | 85229               | 171837       | 201025       | N      |
| 20210120 | ARKO    | 0                   | 2856         | 3580         | N      |
| 20210120 | ARKQ    | 11490               | 27672        | 28999        | N      |
| 20210120 | ARKW    | 6249                | 19213        | 22185        | N      |
| 20210120 | ARL     | 0                   | 246          | 694          | N      |
| 20210120 | ARLO    | 215                 | 65396        | 178937       | N      |
| 20210120 | ARLP    | 0                   | 2989         | 7016         | N      |
| 20210120 | ARMK    | 44                  | 157678       | 390346       | N      |
| 20210120 | ARNA    | 0                   | 3426         | 5122         | N      |
| 20210120 | ARNC    | 317                 | 119240       | 182862       | N      |
| 20210120 | AROC    | 8502                | 130865       | 231267       | N      |
| 20210120 | AROW    | 0                   | 910          | 1472         | N      |
| 20210120 | ARPO    | 0                   | 8600         | 12993        | N      |
| 20210120 | ARQT    | 6                   | 429          | 760          | N      |
| 20210120 | ARR     | 668                 | 103371       | 210266       | N      |
| 20210120 | ARR PRC | 0                   | 300          | 2209         | N      |
| 20210120 | ARRY    | 0                   | 5855         | 10313        | N      |
| 20210120 | ARTL    | 4100                | 29256        | 54007        | N      |
| 20210120 | ARVN    | 0                   | 9002         | 12751        | N      |
| 20210120 | ARW     | 62                  | 74415        | 161871       | N      |
| 20210120 | ARWR    | 0                   | 9749         | 32424        | N      |
| 20210120 | ARYA    | 0                   | 200          | 200          | N      |
| 20210120 | ASA     | 4                   | 9714         | 15780        | N      |
| 20210120 | ASAN    | 712                 | 123904       | 282214       | N      |
| 20210120 | ASAQ    | 772                 | 6948         | 13756        | N      |
| 20210120 | ASAQ U  | 0                   | 1300         | 2780         | N      |
| 20210120 | ASAQ WS | 650                 | 7608         | 26127        | N      |
| 20210120 | ASB     | 2730                | 183266       | 392634       | N      |
| 20210120 | ASB PRD | 159                 | 159          | 159          | N      |
| 20210120 | ASB PRE | 0                   | 72           | 428          | N      |
| 20210120 | ASB PRF | 0                   | 18721        | 24063        | N      |
| 20210120 | ASC     | 994                 | 20642        | 103553       | N      |
| 20210120 | ASET    | 0                   | 100          | 100          | N      |
| 20210120 | ASG     | 501                 | 38763        | 57449        | N      |
| 20210120 | ASGI    | 0                   | 1134         | 2436         | N      |
| 20210120 | ASGN    | 2858                | 70527        | 102249       | N      |
| 20210120 | ASH     | 40                  | 73217        | 175727       | N      |
| 20210120 | ASHR    | 0                   | 42723        | 66046        | N      |
| 20210120 | ASIX    | 7                   | 19418        | 36480        | N      |
| 20210120 | ASLE    | 0                   | 512          | 612          | N      |
| 20210120 | ASLN    | 0                   | 0            | 471          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | ASM      | 600                 | 10230        | 13695        | N      |
| 20210120 | ASMB     | 600                 | 23992        | 34385        | N      |
| 20210120 | ASML     | 0                   | 6868         | 11321        | N      |
| 20210120 | ASND     | 0                   | 759          | 1021         | N      |
| 20210120 | ASO      | 0                   | 2038         | 7205         | N      |
| 20210120 | ASPL     | 0                   | 400          | 2325         | N      |
| 20210120 | ASPL WS  | 0                   | 0            | 66           | N      |
| 20210120 | ASPN     | 15                  | 20863        | 46848        | N      |
| 20210120 | ASPS     | 0                   | 1            | 101          | N      |
| 20210120 | ASPU     | 0                   | 200          | 200          | N      |
| 20210120 | ASR      | 0                   | 1801         | 4814         | N      |
| 20210120 | ASRT     | 3250                | 155395       | 202705       | N      |
| 20210120 | ASRV     | 0                   | 0            | 100          | N      |
| 20210120 | ASTC     | 0                   | 690          | 1490         | N      |
| 20210120 | ASTE     | 0                   | 913          | 1810         | N      |
| 20210120 | ASUR     | 0                   | 19           | 617          | N      |
| 20210120 | ASX      | 31219               | 405806       | 701542       | N      |
| 20210120 | AT       | 14052               | 498861       | 1033613      | N      |
| 20210120 | ATA U    | 0                   | 165          | 11355        | N      |
| 20210120 | ATAC     | 1244                | 36400        | 91358        | N      |
| 20210120 | ATAC U   | 0                   | 1180         | 39008        | N      |
| 20210120 | ATAC WS  | 2985                | 16040        | 27754        | N      |
| 20210120 | ATAX     | 0                   | 100          | 100          | N      |
| 20210120 | ATCO     | 556                 | 274975       | 410092       | N      |
| 20210120 | ATCO PRD | 1000                | 2521         | 2996         | N      |
| 20210120 | ATCO PRE | 0                   | 563          | 1143         | N      |
| 20210120 | ATCO PRG | 0                   | 526          | 1264         | N      |
| 20210120 | ATCO PRH | 183                 | 1249         | 2211         | N      |
| 20210120 | ATCO PRI | 0                   | 1338         | 3140         | N      |
| 20210120 | ATCX     | 0                   | 4            | 4            | N      |
| 20210120 | A TEC    | 0                   | 2505         | 4339         | N      |
| 20210120 | ATEN     | 5299                | 150307       | 263944       | N      |
| 20210120 | ATEX     | 0                   | 2325         | 3145         | N      |
| 20210120 | ATGE     | 0                   | 90374        | 124133       | N      |
| 20210120 | ATH      | 46                  | 97257        | 226225       | N      |
| 20210120 | ATH PRA  | 0                   | 8707         | 13625        | N      |
| 20210120 | ATH PRB  | 0                   | 1483         | 10166        | N      |
| 20210120 | ATH PRC  | 38                  | 388          | 14223        | N      |
| 20210120 | ATH PRD  | 1031                | 9855         | 19387        | N      |
| 20210120 | ATHA     | 0                   | 610          | 780          | N      |
| 20210120 | ATHE     | 0                   | 1268         | 1839         | N      |
| 20210120 | ATHM     | 10                  | 58907        | 85455        | N      |
| 20210120 | ATHX     | 0                   | 20186        | 21305        | N      |
| 20210120 | ATI      | 1198                | 219362       | 294775       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | ATIF    | 1775                | 39410        | 52758        | N      |
| 20210120 | ATKR    | 2515                | 46358        | 119130       | N      |
| 20210120 | ATLC    | 0                   | 476          | 676          | N      |
| 20210120 | ATLO    | 0                   | 0            | 80           | N      |
| 20210120 | ATNF    | 300                 | 14547        | 17415        | N      |
| 20210120 | ATNFW   | 500                 | 500          | 800          | N      |
| 20210120 | ATNI    | 0                   | 0            | 5            | N      |
| 20210120 | ATNM    | 0                   | 4010         | 5510         | N      |
| 20210120 | ATNX    | 0                   | 1645         | 2665         | N      |
| 20210120 | ATO     | 830                 | 165058       | 326803       | N      |
| 20210120 | ATOM    | 0                   | 16115        | 17981        | N      |
| 20210120 | ATOS    | 5135                | 653375       | 826915       | N      |
| 20210120 | ATR     | 500                 | 54747        | 89562        | N      |
| 20210120 | ATRA    | 0                   | 3185         | 5213         | N      |
| 20210120 | ATRC    | 0                   | 4204         | 8900         | N      |
| 20210120 | ATRI    | 0                   | 2            | 2            | N      |
| 20210120 | ATRO    | 0                   | 1611         | 4277         | N      |
| 20210120 | ATRS    | 0                   | 17922        | 22173        | N      |
| 20210120 | ATSG    | 0                   | 1159         | 1398         | N      |
| 20210120 | ATTO    | 2                   | 1609         | 6684         | N      |
| 20210120 | ATUS    | 2899                | 503037       | 1096722      | N      |
| 20210120 | ATV     | 0                   | 85           | 163          | N      |
| 20210120 | ATVI    | 167                 | 78429        | 159012       | N      |
| 20210120 | ATXI    | 0                   | 886          | 986          | N      |
| 20210120 | AU      | 3407                | 365618       | 709161       | N      |
| 20210120 | AUB     | 0                   | 501          | 1113         | N      |
| 20210120 | AUBAP   | 0                   | 1200         | 1800         | N      |
| 20210120 | AUDC    | 0                   | 2401         | 2701         | N      |
| 20210120 | AUMN    | 0                   | 9995         | 15489        | N      |
| 20210120 | AUPH    | 1700                | 94431        | 232919       | N      |
| 20210120 | AUTL    | 0                   | 105          | 105          | N      |
| 20210120 | AUTO    | 0                   | 9501         | 17106        | N      |
| 20210120 | AUVI    | 353                 | 4418         | 6169         | N      |
| 20210120 | AUY     | 19666               | 1156980      | 2546851      | N      |
| 20210120 | AVA     | 712                 | 68396        | 126016       | N      |
| 20210120 | AVAL    | 137                 | 4798         | 20903        | N      |
| 20210120 | AVAN    | 12892               | 103207       | 312245       | N      |
| 20210120 | AVAN U  | 0                   | 2817         | 19849        | N      |
| 20210120 | AVAN WS | 3984                | 16781        | 29681        | N      |
| 20210120 | AVAV    | 0                   | 4366         | 5601         | N      |
| 20210120 | AVB     | 220                 | 209213       | 388381       | N      |
| 20210120 | AVCO    | 0                   | 200          | 900          | N      |
| 20210120 | AVCT    | 0                   | 2            | 369          | N      |
| 20210120 | AVCTW   | 0                   | 0            | 600          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | AVD      | 196                 | 26659        | 56403        | N      |
| 20210120 | AVDL     | 0                   | 2025         | 2704         | N      |
| 20210120 | AVEO     | 0                   | 3324         | 3840         | N      |
| 20210120 | AVGO     | 0                   | 4936         | 7625         | N      |
| 20210120 | AVGR     | 2200                | 255332       | 291970       | N      |
| 20210120 | AVID     | 0                   | 3562         | 4293         | N      |
| 20210120 | AVIR     | 0                   | 4803         | 5670         | N      |
| 20210120 | AVK      | 1753                | 8806         | 12711        | N      |
| 20210120 | AVLR     | 604                 | 49592        | 96755        | N      |
| 20210120 | AVNS     | 216                 | 66390        | 100912       | N      |
| 20210120 | AVNT     | 500                 | 70205        | 191405       | N      |
| 20210120 | AVNW     | 0                   | 96           | 96           | N      |
| 20210120 | AVO      | 0                   | 613          | 1817         | N      |
| 20210120 | AVRO     | 0                   | 1586         | 17149        | N      |
| 20210120 | AVT      | 0                   | 4510         | 10299        | N      |
| 20210120 | AVTR     | 9394                | 352680       | 804812       | N      |
| 20210120 | AVTR PRA | 0                   | 341          | 1002         | N      |
| 20210120 | AVXL     | 0                   | 2923         | 3577         | N      |
| 20210120 | AVY      | 438                 | 49893        | 145660       | N      |
| 20210120 | AVYA     | 3958                | 89245        | 189883       | N      |
| 20210120 | AWAY     | 0                   | 200          | 200          | N      |
| 20210120 | AWF      | 51                  | 25917        | 33881        | N      |
| 20210120 | AWH      | 0                   | 2853         | 4595         | N      |
| 20210120 | AWI      | 124                 | 103661       | 157948       | N      |
| 20210120 | AWK      | 871                 | 238006       | 366574       | N      |
| 20210120 | AWP      | 1113                | 56374        | 86681        | N      |
| 20210120 | AWR      | 1764                | 33405        | 65339        | N      |
| 20210120 | AWRE     | 0                   | 0            | 620          | N      |
| 20210120 | AX       | 619                 | 57367        | 127649       | N      |
| 20210120 | AXAS     | 0                   | 7269         | 8280         | N      |
| 20210120 | AXDX     | 0                   | 2932         | 4959         | N      |
| 20210120 | AXGN     | 0                   | 3972         | 5376         | N      |
| 20210120 | AXL      | 7949                | 109778       | 304131       | N      |
| 20210120 | AXLA     | 0                   | 200          | 200          | N      |
| 20210120 | AXNX     | 0                   | 3021         | 6510         | N      |
| 20210120 | AXO      | 0                   | 0            | 4            | N      |
| 20210120 | AXP      | 5520                | 468859       | 1028553      | N      |
| 20210120 | AXR      | 0                   | 31           | 490          | N      |
| 20210120 | AXS      | 0                   | 35802        | 94592        | N      |
| 20210120 | AXS PRE  | 0                   | 5554         | 7598         | N      |
| 20210120 | AXSM     | 0                   | 1006         | 1693         | N      |
| 20210120 | AXTA     | 806                 | 97437        | 376763       | N      |
| 20210120 | AXTI     | 0                   | 3451         | 4055         | N      |
| 20210120 | AXU      | 0                   | 10223        | 12323        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | AY       | 0                   | 11987        | 23465        | N      |
| 20210120 | AYI      | 18                  | 79971        | 141701       | N      |
| 20210120 | AYLA     | 0                   | 588          | 1910         | N      |
| 20210120 | AYRO     | 20                  | 7955         | 11211        | N      |
| 20210120 | AYTU     | 0                   | 4866         | 5266         | N      |
| 20210120 | AYX      | 1006                | 113181       | 203375       | N      |
| 20210120 | AZEK     | 803                 | 117585       | 283944       | N      |
| 20210120 | AZN      | 2642                | 360421       | 498563       | N      |
| 20210120 | AZO      | 217                 | 30353        | 49448        | N      |
| 20210120 | AZPN     | 0                   | 1848         | 3660         | N      |
| 20210120 | AZRE     | 20                  | 39150        | 159452       | N      |
| 20210120 | AZRX     | 180                 | 6833         | 9473         | N      |
| 20210120 | AZUL     | 6077                | 114992       | 215094       | N      |
| 20210120 | AZZ      | 81                  | 40876        | 52930        | N      |
| 20210120 | B        | 0                   | 31597        | 62145        | N      |
| 20210120 | BA       | 11060               | 731539       | 1455924      | N      |
| 20210120 | BAB      | 0                   | 403          | 4456         | N      |
| 20210120 | BABA     | 55778               | 3266521      | 7447524      | N      |
| 20210120 | BAC      | 85015               | 4767575      | 15965860     | N      |
| 20210120 | BAC PRA  | 0                   | 2718         | 12824        | N      |
| 20210120 | BAC PRB  | 0                   | 1424         | 27470        | N      |
| 20210120 | BAC PRC  | 0                   | 4285         | 6845         | N      |
| 20210120 | BAC PRE  | 600                 | 8064         | 14014        | N      |
| 20210120 | BAC PRK  | 0                   | 3080         | 11876        | N      |
| 20210120 | BAC PRL  | 21                  | 1157         | 9730         | N      |
| 20210120 | BAC PRM  | 0                   | 23847        | 38404        | N      |
| 20210120 | BAC PRN  | 2088                | 8314         | 17701        | N      |
| 20210120 | BAC PRO  | 0                   | 29499        | 43175        | N      |
| 20210120 | BAF      | 0                   | 186          | 1033         | N      |
| 20210120 | BAH      | 1200                | 69633        | 209586       | N      |
| 20210120 | BAK      | 0                   | 12913        | 27319        | N      |
| 20210120 | BALY     | 882                 | 28686        | 59020        | N      |
| 20210120 | BAM      | 3557                | 638631       | 956296       | N      |
| 20210120 | BAMH     | 0                   | 4095         | 20561        | N      |
| 20210120 | BAMI     | 0                   | 5586         | 10851        | N      |
| 20210120 | BANC     | 0                   | 36054        | 64752        | N      |
| 20210120 | BANC PRD | 0                   | 7030         | 11800        | N      |
| 20210120 | BAND     | 0                   | 889          | 1809         | N      |
| 20210120 | BANF     | 0                   | 667          | 993          | N      |
| 20210120 | BANR     | 0                   | 386          | 658          | N      |
| 20210120 | BAP      | 0                   | 32149        | 70311        | N      |
| 20210120 | BAR      | 0                   | 15891        | 18791        | N      |
| 20210120 | BASI     | 0                   | 0            | 38           | N      |
| 20210120 | BATL     | 0                   | 58           | 58           | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | BATRA  | 0                   | 444          | 544          | N      |
| 20210120 | BATRK  | 0                   | 850          | 1579         | N      |
| 20210120 | BATT   | 0                   | 100          | 100          | N      |
| 20210120 | BAX    | 18363               | 395207       | 752780       | N      |
| 20210120 | BB     | 451423              | 12041301     | 17448248     | N      |
| 20210120 | BBAR   | 195                 | 36616        | 47998        | N      |
| 20210120 | BBAX   | 0                   | 2427         | 4340         | N      |
| 20210120 | BBBY   | 400                 | 95938        | 155942       | N      |
| 20210120 | BBCA   | 0                   | 1616         | 18197        | N      |
| 20210120 | BBCP   | 0                   | 2270         | 5474         | N      |
| 20210120 | BBD    | 3793                | 1996777      | 3611293      | N      |
| 20210120 | BBDC   | 100                 | 11317        | 34015        | N      |
| 20210120 | BBDO   | 0                   | 1015         | 6659         | N      |
| 20210120 | BBEU   | 0                   | 11209        | 13219        | N      |
| 20210120 | BBF    | 0                   | 16328        | 24429        | N      |
| 20210120 | BBGI   | 0                   | 800          | 2582         | N      |
| 20210120 | BBI    | 0                   | 11065        | 35183        | N      |
| 20210120 | BBIG   | 0                   | 0            | 300          | N      |
| 20210120 | BBIO   | 0                   | 6010         | 6305         | N      |
| 20210120 | BBJP   | 0                   | 15804        | 30148        | N      |
| 20210120 | BBK    | 0                   | 2915         | 4068         | N      |
| 20210120 | BBL    | 225                 | 161937       | 344606       | N      |
| 20210120 | BBN    | 1583                | 13027        | 34363        | N      |
| 20210120 | BBQ    | 0                   | 100          | 100          | N      |
| 20210120 | BBRE   | 0                   | 112          | 112          | N      |
| 20210120 | BBSI   | 0                   | 43           | 94           | N      |
| 20210120 | BBU    | 200                 | 917          | 1926         | N      |
| 20210120 | BBVA   | 2525                | 349905       | 425572       | N      |
| 20210120 | BBW    | 20                  | 6590         | 9334         | N      |
| 20210120 | BBY    | 8824                | 274987       | 526278       | N      |
| 20210120 | BC     | 310                 | 111802       | 229578       | N      |
| 20210120 | BC PRA | 0                   | 663          | 3744         | N      |
| 20210120 | BC PRB | 0                   | 4            | 3287         | N      |
| 20210120 | BC PRC | 0                   | 2658         | 7938         | N      |
| 20210120 | BCAB   | 0                   | 2458         | 6099         | N      |
| 20210120 | BCAT   | 436                 | 8281         | 16793        | N      |
| 20210120 | BCC    | 383                 | 82411        | 141550       | N      |
| 20210120 | BCD    | 0                   | 200          | 200          | N      |
| 20210120 | BCDA   | 0                   | 2469         | 5269         | N      |
| 20210120 | BCE    | 3023                | 145622       | 199144       | N      |
| 20210120 | BCEI   | 114                 | 34503        | 74763        | N      |
| 20210120 | BCEL   | 0                   | 837          | 2501         | N      |
| 20210120 | BCH    | 0                   | 7397         | 11408        | N      |
| 20210120 | BCI    | 0                   | 304          | 904          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | BCLI    | 0                   | 1917         | 3850         | N      |
| 20210120 | BCML    | 0                   | 0            | 4            | N      |
| 20210120 | BCO     | 2872                | 69182        | 117038       | N      |
| 20210120 | BCOR    | 0                   | 573          | 1858         | N      |
| 20210120 | BCOV    | 0                   | 54           | 506          | N      |
| 20210120 | BCPC    | 0                   | 793          | 1104         | N      |
| 20210120 | BCRX    | 0                   | 30185        | 79025        | N      |
| 20210120 | BCS     | 484                 | 621291       | 733866       | N      |
| 20210120 | BCSF    | 0                   | 23316        | 46783        | N      |
| 20210120 | BCV     | 0                   | 100          | 300          | N      |
| 20210120 | BCX     | 834                 | 37661        | 125854       | N      |
| 20210120 | BCYC    | 0                   | 340          | 340          | N      |
| 20210120 | BDC     | 0                   | 79240        | 137208       | N      |
| 20210120 | BDCX    | 0                   | 0            | 100          | N      |
| 20210120 | BDGE    | 0                   | 228          | 1414         | N      |
| 20210120 | BDJ     | 2470                | 94052        | 138138       | N      |
| 20210120 | BDN     | 100                 | 280074       | 389372       | N      |
| 20210120 | BDR     | 0                   | 675          | 2825         | N      |
| 20210120 | BDSI    | 0                   | 23600        | 28265        | N      |
| 20210120 | BDSX    | 0                   | 124          | 425          | N      |
| 20210120 | BDTX    | 0                   | 1684         | 3127         | N      |
| 20210120 | BDX     | 4060                | 252287       | 435637       | N      |
| 20210120 | BDXB    | 0                   | 4082         | 9215         | N      |
| 20210120 | BE      | 9251                | 821361       | 1359074      | N      |
| 20210120 | BEAM    | 0                   | 33701        | 42131        | N      |
| 20210120 | BEAT    | 0                   | 6839         | 14255        | N      |
| 20210120 | BECN    | 0                   | 2679         | 4566         | N      |
| 20210120 | BEDU    | 0                   | 9956         | 27529        | N      |
| 20210120 | BEEM    | 0                   | 5703         | 8566         | N      |
| 20210120 | BEKE    | 14557               | 920561       | 1782366      | N      |
| 20210120 | BELFB   | 0                   | 4            | 9            | N      |
| 20210120 | BEN     | 326                 | 391268       | 580678       | N      |
| 20210120 | BENEU   | 0                   | 400          | 400          | N      |
| 20210120 | BEP     | 5953                | 67206        | 165800       | N      |
| 20210120 | BEP PRA | 0                   | 3            | 1066         | N      |
| 20210120 | BEPC    | 1688                | 90291        | 153021       | N      |
| 20210120 | BERY    | 196                 | 80009        | 150125       | N      |
| 20210120 | BEST    | 33544               | 760611       | 1929718      | N      |
| 20210120 | BETZ    | 0                   | 1527         | 4953         | N      |
| 20210120 | BF A    | 382                 | 5338         | 19830        | N      |
| 20210120 | BF B    | 1801                | 156953       | 382146       | N      |
| 20210120 | BFAM    | 293                 | 32123        | 94293        | N      |
| 20210120 | BFI     | 0                   | 634          | 643          | N      |
| 20210120 | BFIW    | 0                   | 200          | 300          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | BFIN    | 0                   | 100          | 100          | N      |
| 20210120 | BFIT    | 0                   | 40           | 40           | N      |
| 20210120 | BFK     | 0                   | 5430         | 12238        | N      |
| 20210120 | BFS     | 0                   | 9925         | 25950        | N      |
| 20210120 | BFS PRD | 1                   | 380          | 723          | N      |
| 20210120 | BFS PRE | 0                   | 502          | 1180         | N      |
| 20210120 | BFT     | 13276               | 274603       | 723181       | N      |
| 20210120 | BFT U   | 0                   | 618          | 8526         | N      |
| 20210120 | BFT WS  | 1620                | 30981        | 90677        | N      |
| 20210120 | BFTR    | 0                   | 100          | 100          | N      |
| 20210120 | BFY     | 0                   | 0            | 741          | N      |
| 20210120 | BFZ     | 0                   | 4458         | 15664        | N      |
| 20210120 | BG      | 374                 | 139259       | 292310       | N      |
| 20210120 | BGB     | 1                   | 17210        | 25626        | N      |
| 20210120 | BGCP    | 0                   | 47064        | 56166        | N      |
| 20210120 | BGFV    | 0                   | 9488         | 11799        | N      |
| 20210120 | BGH     | 1                   | 2373         | 14416        | N      |
| 20210120 | BGI     | 0                   | 51           | 1151         | N      |
| 20210120 | BGIO    | 1                   | 506          | 14232        | N      |
| 20210120 | BGNE    | 0                   | 1944         | 3426         | N      |
| 20210120 | BGR     | 61                  | 10201        | 14624        | N      |
| 20210120 | BGRN    | 0                   | 166          | 166          | N      |
| 20210120 | BGS     | 5069                | 209030       | 319729       | N      |
| 20210120 | BGSF    | 115                 | 4873         | 8094         | N      |
| 20210120 | BGT     | 825                 | 6105         | 37644        | N      |
| 20210120 | BGX     | 1342                | 3490         | 7792         | N      |
| 20210120 | BGY     | 0                   | 30849        | 82848        | N      |
| 20210120 | BH      | 147                 | 856          | 1784         | N      |
| 20210120 | BH A    | 0                   | 45           | 128          | N      |
| 20210120 | BHAT    | 100                 | 11708        | 28453        | N      |
| 20210120 | BHC     | 3255                | 363023       | 936253       | N      |
| 20210120 | BHE     | 0                   | 30152        | 62173        | N      |
| 20210120 | BHF     | 2400                | 17650        | 42603        | N      |
| 20210120 | BHFAN   | 0                   | 398          | 398          | N      |
| 20210120 | BHFAO   | 0                   | 100          | 100          | N      |
| 20210120 | BHFAP   | 0                   | 0            | 1160         | N      |
| 20210120 | BHK     | 1036                | 13184        | 19620        | N      |
| 20210120 | BHLB    | 0                   | 54850        | 116159       | N      |
| 20210120 | BHP     | 496                 | 284594       | 431714       | N      |
| 20210120 | BHR     | 20                  | 10490        | 30540        | N      |
| 20210120 | BHR PRB | 0                   | 3565         | 4342         | N      |
| 20210120 | BHR PRD | 0                   | 352          | 2926         | N      |
| 20210120 | BHTG    | 0                   | 700          | 1000         | N      |
| 20210120 | BHV     | 0                   | 50           | 179          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | BHVN    | 11793               | 68460        | 179049       | N      |
| 20210120 | BIDU    | 0                   | 68912        | 115645       | N      |
| 20210120 | BIF     | 0                   | 9925         | 33588        | N      |
| 20210120 | BIG     | 605                 | 217737       | 343611       | N      |
| 20210120 | BIGC    | 0                   | 2103         | 3291         | N      |
| 20210120 | BIIB    | 0                   | 7778         | 20240        | N      |
| 20210120 | BIL     | 0                   | 30           | 30           | N      |
| 20210120 | BILI    | 0                   | 34193        | 53585        | N      |
| 20210120 | BILL    | 556                 | 135176       | 196178       | N      |
| 20210120 | BIMI    | 0                   | 1800         | 2100         | N      |
| 20210120 | BIO     | 29                  | 18945        | 54421        | N      |
| 20210120 | BIO B   | 0                   | 0            | 12           | N      |
| 20210120 | BIOC    | 0                   | 234          | 234          | N      |
| 20210120 | BIOL    | 7577                | 211559       | 344156       | N      |
| 20210120 | BIP     | 1360                | 56583        | 86127        | N      |
| 20210120 | BIP PRA | 0                   | 21           | 2907         | N      |
| 20210120 | BIPC    | 1026                | 15132        | 27920        | N      |
| 20210120 | BIS     | 0                   | 75           | 75           | N      |
| 20210120 | BIT     | 1                   | 7106         | 13120        | N      |
| 20210120 | BIV     | 0                   | 1699         | 2365         | N      |
| 20210120 | BIVI    | 100                 | 800          | 2460         | N      |
| 20210120 | BIZD    | 0                   | 100          | 100          | N      |
| 20210120 | BJ      | 12848               | 429784       | 681834       | N      |
| 20210120 | BJAN    | 0                   | 300          | 300          | N      |
| 20210120 | BJRI    | 0                   | 633          | 1242         | N      |
| 20210120 | BK      | 4077                | 812244       | 2210829      | N      |
| 20210120 | BKCC    | 0                   | 200          | 858          | N      |
| 20210120 | BKD     | 0                   | 144649       | 341851       | N      |
| 20210120 | BKE     | 0                   | 46214        | 84751        | N      |
| 20210120 | BKEP    | 0                   | 0            | 100          | N      |
| 20210120 | BKH     | 2                   | 48506        | 130020       | N      |
| 20210120 | BKI     | 1499                | 81460        | 314571       | N      |
| 20210120 | BKLN    | 0                   | 172373       | 206696       | N      |
| 20210120 | BKN     | 303                 | 3696         | 4850         | N      |
| 20210120 | BKNG    | 0                   | 1375         | 3218         | N      |
| 20210120 | BKR     | 8107                | 755239       | 1504529      | N      |
| 20210120 | BKT     | 4941                | 51749        | 64251        | N      |
| 20210120 | BKU     | 1366                | 122191       | 210486       | N      |
| 20210120 | BKYI    | 0                   | 11268        | 17411        | N      |
| 20210120 | BL      | 0                   | 4046         | 4343         | N      |
| 20210120 | BLBD    | 0                   | 805          | 943          | N      |
| 20210120 | BLCM    | 0                   | 6050         | 17313        | N      |
| 20210120 | BLCT    | 0                   | 2408         | 4203         | N      |
| 20210120 | BLD     | 195                 | 91255        | 152737       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | BLDP    | 700                 | 131452       | 361083       | N      |
| 20210120 | BLDR    | 0                   | 17172        | 56207        | N      |
| 20210120 | BLE     | 290                 | 3851         | 10820        | N      |
| 20210120 | BLFS    | 0                   | 1135         | 2644         | N      |
| 20210120 | BLI     | 0                   | 6892         | 24152        | N      |
| 20210120 | BLIN    | 0                   | 1500         | 1500         | N      |
| 20210120 | BLK     | 1047                | 118652       | 212828       | N      |
| 20210120 | BLKB    | 0                   | 1112         | 4226         | N      |
| 20210120 | BLL     | 904                 | 250814       | 653241       | N      |
| 20210120 | BLMN    | 100                 | 30513        | 36555        | N      |
| 20210120 | BLNK    | 100                 | 59650        | 98190        | N      |
| 20210120 | BLOK    | 0                   | 730          | 1930         | N      |
| 20210120 | BLRX    | 42311               | 127342       | 346354       | N      |
| 20210120 | BLTSU   | 0                   | 400          | 1200         | N      |
| 20210120 | BLU     | 4748                | 36215        | 57504        | N      |
| 20210120 | BLUE    | 0                   | 4073         | 17007        | N      |
| 20210120 | BLV     | 0                   | 100          | 300          | N      |
| 20210120 | BLW     | 0                   | 1639         | 7197         | N      |
| 20210120 | BLX     | 300                 | 14787        | 32221        | N      |
| 20210120 | BMA     | 1783                | 21097        | 39701        | N      |
| 20210120 | BME     | 0                   | 1303         | 3406         | N      |
| 20210120 | BMEZ    | 2367                | 14353        | 25734        | N      |
| 20210120 | BMI     | 1395                | 58761        | 85893        | N      |
| 20210120 | BML PRG | 0                   | 2499         | 3453         | N      |
| 20210120 | BML PRH | 0                   | 500          | 3087         | N      |
| 20210120 | BML PRJ | 0                   | 1271         | 2732         | N      |
| 20210120 | BML PRL | 0                   | 6091         | 7081         | N      |
| 20210120 | BMO     | 1920                | 78300        | 118487       | N      |
| 20210120 | BMRA    | 0                   | 1051         | 1301         | N      |
| 20210120 | BMRC    | 0                   | 323          | 545          | N      |
| 20210120 | BMRN    | 0                   | 4200         | 9458         | N      |
| 20210120 | BMTC    | 0                   | 89           | 114          | N      |
| 20210120 | BMTX    | 0                   | 200          | 300          | N      |
| 20210120 | BMTX WS | 0                   | 0            | 21           | N      |
| 20210120 | BMY     | 66302               | 1071903      | 2497985      | N      |
| 20210120 | BND     | 0                   | 28919        | 39994        | N      |
| 20210120 | BNDC    | 0                   | 0            | 100          | N      |
| 20210120 | BNDW    | 0                   | 0            | 300          | N      |
| 20210120 | BNDX    | 0                   | 9413         | 23346        | N      |
| 20210120 | BNED    | 84                  | 65478        | 159253       | N      |
| 20210120 | BNFT    | 0                   | 2788         | 3941         | N      |
| 20210120 | BNGO    | 104524              | 416740       | 1101249      | N      |
| 20210120 | BNGOW   | 500                 | 1500         | 2100         | N      |
| 20210120 | BNKU    | 0                   | 0            | 200          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | BNL     | 218                 | 32305        | 53415        | N      |
| 20210120 | BNO     | 0                   | 10800        | 43410        | N      |
| 20210120 | BNR     | 0                   | 601          | 2101         | N      |
| 20210120 | BNS     | 1215                | 136414       | 213981       | N      |
| 20210120 | BNSO    | 0                   | 4            | 4            | N      |
| 20210120 | BNTC    | 0                   | 2245         | 2727         | N      |
| 20210120 | BNTX    | 1100                | 9015         | 15201        | N      |
| 20210120 | BNY     | 0                   | 2777         | 4518         | N      |
| 20210120 | BOAC    | 61                  | 5438         | 66456        | N      |
| 20210120 | BOAC U  | 0                   | 866          | 3880         | N      |
| 20210120 | BOAC WS | 250                 | 2320         | 10277        | N      |
| 20210120 | BOE     | 200                 | 14806        | 28849        | N      |
| 20210120 | BOH     | 598                 | 48481        | 75693        | N      |
| 20210120 | BOIL    | 8536                | 19362        | 28459        | N      |
| 20210120 | BOKF    | 0                   | 4593         | 5912         | N      |
| 20210120 | BOMN    | 0                   | 100          | 300          | N      |
| 20210120 | BOND    | 0                   | 154          | 154          | N      |
| 20210120 | BOOM    | 0                   | 1355         | 1401         | N      |
| 20210120 | BOOT    | 1284                | 84600        | 134710       | N      |
| 20210120 | BORR    | 12821               | 197824       | 490463       | N      |
| 20210120 | BOSC    | 0                   | 0            | 300          | N      |
| 20210120 | BOTZ    | 0                   | 35053        | 36627        | N      |
| 20210120 | BOWX    | 0                   | 3626         | 6326         | N      |
| 20210120 | BOWXU   | 0                   | 49           | 1307         | N      |
| 20210120 | BOWXW   | 0                   | 184          | 984          | N      |
| 20210120 | BOX     | 12873               | 118711       | 322376       | N      |
| 20210120 | BOXL    | 0                   | 67380        | 90748        | N      |
| 20210120 | BP      | 7760                | 684513       | 1444992      | N      |
| 20210120 | BPFH    | 0                   | 24518        | 30501        | N      |
| 20210120 | BPMC    | 0                   | 3398         | 3774         | N      |
| 20210120 | BPMP    | 200                 | 49677        | 125390       | N      |
| 20210120 | BPOP    | 0                   | 724          | 1818         | N      |
| 20210120 | BPT     | 101                 | 16231        | 24695        | N      |
| 20210120 | BPTH    | 0                   | 1570         | 1670         | N      |
| 20210120 | BPY     | 66508               | 285087       | 362711       | N      |
| 20210120 | BPYPN   | 0                   | 3229         | 3329         | N      |
| 20210120 | BPYPO   | 0                   | 141          | 141          | N      |
| 20210120 | BPYPP   | 0                   | 0            | 300          | N      |
| 20210120 | BPYU    | 0                   | 2630         | 9404         | N      |
| 20210120 | BPYUP   | 0                   | 0            | 100          | N      |
| 20210120 | BQ      | 17689               | 178283       | 540066       | N      |
| 20210120 | BR      | 1027                | 93023        | 148028       | N      |
| 20210120 | BRBR    | 413                 | 50537        | 98198        | N      |
| 20210120 | BRC     | 1689                | 53240        | 124595       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | BREZ   | 0                   | 17           | 21           | N      |
| 20210120 | BREZW  | 100                 | 2200         | 6100         | N      |
| 20210120 | BRFS   | 7700                | 559187       | 805691       | N      |
| 20210120 | BRG    | 0                   | 1117         | 1842         | N      |
| 20210120 | BRK A  | 0                   | 103          | 165          | N      |
| 20210120 | BRK B  | 14981               | 648820       | 1564344      | N      |
| 20210120 | BRKL   | 0                   | 10657        | 12587        | N      |
| 20210120 | BRKR   | 0                   | 5716         | 17182        | N      |
| 20210120 | BRKS   | 0                   | 21207        | 28098        | N      |
| 20210120 | BRMK   | 54                  | 128924       | 166221       | N      |
| 20210120 | BRN    | 0                   | 0            | 1            | N      |
| 20210120 | BRO    | 392                 | 142990       | 374315       | N      |
| 20210120 | BROGW  | 0                   | 100          | 100          | N      |
| 20210120 | BRP    | 0                   | 705          | 1630         | N      |
| 20210120 | BRPAW  | 0                   | 300          | 300          | N      |
| 20210120 | BRQS   | 400                 | 30356        | 39670        | N      |
| 20210120 | BRT    | 3                   | 7947         | 10802        | N      |
| 20210120 | BRX    | 121                 | 399421       | 843997       | N      |
| 20210120 | BRY    | 0                   | 1189         | 2857         | N      |
| 20210120 | BRZU   | 0                   | 200          | 200          | N      |
| 20210120 | BSA    | 835                 | 930          | 1554         | N      |
| 20210120 | BSAC   | 0                   | 61741        | 81408        | N      |
| 20210120 | BSBR   | 0                   | 214271       | 319477       | N      |
| 20210120 | BSCL   | 0                   | 5100         | 8850         | N      |
| 20210120 | BSCM   | 0                   | 3151         | 5551         | N      |
| 20210120 | BSCN   | 495                 | 695          | 1695         | N      |
| 20210120 | BSCO   | 0                   | 2000         | 3700         | N      |
| 20210120 | BSCP   | 0                   | 100          | 1600         | N      |
| 20210120 | BSCQ   | 0                   | 100          | 500          | N      |
| 20210120 | BSCR   | 0                   | 0            | 500          | N      |
| 20210120 | BSCS   | 0                   | 100          | 600          | N      |
| 20210120 | BSCT   | 0                   | 600          | 800          | N      |
| 20210120 | BSD    | 11                  | 703          | 1023         | N      |
| 20210120 | BSDE   | 0                   | 0            | 48           | N      |
| 20210120 | BSE    | 0                   | 725          | 6809         | N      |
| 20210120 | BSET   | 0                   | 142          | 532          | N      |
| 20210120 | BSGM   | 0                   | 687          | 988          | N      |
| 20210120 | BSIG   | 2992                | 38528        | 108699       | N      |
| 20210120 | BSJL   | 0                   | 1340         | 3140         | N      |
| 20210120 | BSJM   | 0                   | 100          | 700          | N      |
| 20210120 | BSJN   | 0                   | 200          | 2000         | N      |
| 20210120 | BSJO   | 0                   | 1900         | 5250         | N      |
| 20210120 | BSJP   | 0                   | 1400         | 4400         | N      |
| 20210120 | BSJQ   | 11                  | 111          | 3511         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | BSJR    | 0                   | 0            | 100          | N      |
| 20210120 | BSL     | 2                   | 3190         | 8089         | N      |
| 20210120 | BSM     | 1                   | 23361        | 39035        | N      |
| 20210120 | BSML    | 0                   | 487          | 487          | N      |
| 20210120 | BSMR    | 0                   | 0            | 200          | N      |
| 20210120 | BSMS    | 0                   | 0            | 291          | N      |
| 20210120 | BSMT    | 0                   | 200          | 400          | N      |
| 20210120 | BSMX    | 4705                | 42103        | 58718        | N      |
| 20210120 | BSN     | 0                   | 3845         | 30187        | N      |
| 20210120 | BSN U   | 0                   | 0            | 200          | N      |
| 20210120 | BSN WS  | 0                   | 502          | 22548        | N      |
| 20210120 | BSQR    | 0                   | 0            | 100          | N      |
| 20210120 | BSRR    | 0                   | 20           | 26           | N      |
| 20210120 | BST     | 3000                | 5417         | 15687        | N      |
| 20210120 | BSTZ    | 1300                | 6258         | 40704        | N      |
| 20210120 | BSV     | 0                   | 2485         | 5685         | N      |
| 20210120 | BSX     | 19916               | 828065       | 2039238      | N      |
| 20210120 | BSX PRA | 0                   | 665          | 815          | N      |
| 20210120 | BSY     | 0                   | 1260         | 1481         | N      |
| 20210120 | BTA     | 0                   | 5434         | 9430         | N      |
| 20210120 | BTAI    | 0                   | 2831         | 3873         | N      |
| 20210120 | BTAQ    | 100                 | 3000         | 26113        | N      |
| 20210120 | BTAQU   | 0                   | 400          | 883          | N      |
| 20210120 | BTAQW   | 0                   | 600          | 2982         | N      |
| 20210120 | BTBT    | 4907                | 17169        | 32457        | N      |
| 20210120 | BTG     | 10200               | 321150       | 1327691      | N      |
| 20210120 | BTI     | 644                 | 157037       | 219485       | N      |
| 20210120 | BTN     | 0                   | 0            | 2500         | N      |
| 20210120 | BTO     | 135                 | 9376         | 12524        | N      |
| 20210120 | BTRS    | 0                   | 1136         | 1716         | N      |
| 20210120 | BTRSW   | 0                   | 26           | 1433         | N      |
| 20210120 | BTT     | 4                   | 2512         | 13013        | N      |
| 20210120 | BTU     | 5521                | 313798       | 501401       | N      |
| 20210120 | BTWN    | 682                 | 9398         | 20424        | N      |
| 20210120 | BTWNU   | 92                  | 1589         | 8651         | N      |
| 20210120 | BTWNW   | 0                   | 1666         | 3399         | N      |
| 20210120 | BTZ     | 300                 | 7727         | 22372        | N      |
| 20210120 | BUD     | 6336                | 72230        | 157832       | N      |
| 20210120 | BUFF    | 0                   | 100          | 100          | N      |
| 20210120 | BUG     | 0                   | 500          | 500          | N      |
| 20210120 | BUI     | 2                   | 395          | 3805         | N      |
| 20210120 | BUR     | 0                   | 5739         | 27012        | N      |
| 20210120 | BURL    | 473                 | 33130        | 65771        | N      |
| 20210120 | BUSE    | 0                   | 271          | 281          | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | BUYZ    | 0                   | 100          | 100          | N      |
| 20210120 | BV      | 0                   | 34343        | 50513        | N      |
| 20210120 | BVH     | 0                   | 7248         | 16886        | N      |
| 20210120 | BVN     | 2115                | 145415       | 370209       | N      |
| 20210120 | BVXV    | 1400                | 14507        | 17236        | N      |
| 20210120 | BW      | 102                 | 19055        | 48434        | N      |
| 20210120 | BWA     | 1000                | 268481       | 609451       | N      |
| 20210120 | BWAC    | 0                   | 13           | 213          | N      |
| 20210120 | BWACU   | 0                   | 94           | 95           | N      |
| 20210120 | BWACW   | 0                   | 319          | 519          | N      |
| 20210120 | BWAY    | 0                   | 0            | 100          | N      |
| 20210120 | BWB     | 0                   | 0            | 112          | N      |
| 20210120 | BWEN    | 0                   | 18166        | 28875        | N      |
| 20210120 | BWFG    | 0                   | 369          | 612          | N      |
| 20210120 | BWG     | 0                   | 570          | 5305         | N      |
| 20210120 | BWX     | 0                   | 2002         | 3579         | N      |
| 20210120 | BWXT    | 468                 | 47145        | 85223        | N      |
| 20210120 | BWZ     | 0                   | 0            | 100          | N      |
| 20210120 | BX      | 739                 | 175118       | 550131       | N      |
| 20210120 | BXC     | 1000                | 11120        | 24258        | N      |
| 20210120 | BXG     | 0                   | 5873         | 9762         | N      |
| 20210120 | BXMT    | 179                 | 75281        | 222522       | N      |
| 20210120 | BXMX    | 3511                | 19948        | 54830        | N      |
| 20210120 | BXP     | 1374                | 120854       | 344336       | N      |
| 20210120 | BXP PRB | 0                   | 7843         | 22462        | N      |
| 20210120 | BXRX    | 2415                | 211257       | 287399       | N      |
| 20210120 | BXS     | 2018                | 86970        | 171590       | N      |
| 20210120 | BXS PRA | 0                   | 670          | 1285         | N      |
| 20210120 | BY      | 0                   | 5341         | 15441        | N      |
| 20210120 | BYD     | 53                  | 135555       | 265745       | N      |
| 20210120 | BYFC    | 0                   | 0            | 300          | N      |
| 20210120 | BYM     | 100                 | 6175         | 9331         | N      |
| 20210120 | BYND    | 0                   | 39646        | 65704        | N      |
| 20210120 | BYSI    | 100                 | 5100         | 6456         | N      |
| 20210120 | BZH     | 5762                | 118843       | 322970       | N      |
| 20210120 | BZM     | 0                   | 0            | 103          | N      |
| 20210120 | BZQ     | 0                   | 1176         | 1700         | N      |
| 20210120 | BZUN    | 0                   | 9985         | 19953        | N      |
| 20210120 | C       | 50731               | 1545691      | 4268057      | N      |
| 20210120 | C PRJ   | 0                   | 16810        | 60017        | N      |
| 20210120 | C PRK   | 0                   | 10822        | 26333        | N      |
| 20210120 | C PRN   | 0                   | 6562         | 13668        | N      |
| 20210120 | C PRS   | 0                   | 1800         | 36622        | N      |
| 20210120 | CAAP    | 17                  | 16067        | 32846        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | CAAS    | 0                   | 1053         | 2492         | N      |
| 20210120 | CABO    | 48                  | 4262         | 10416        | N      |
| 20210120 | CACC    | 0                   | 933          | 1390         | N      |
| 20210120 | CACI    | 48                  | 34831        | 73758        | N      |
| 20210120 | CADE    | 2276                | 194171       | 460070       | N      |
| 20210120 | CAE     | 1626                | 48459        | 103067       | N      |
| 20210120 | CAF     | 0                   | 2195         | 10672        | N      |
| 20210120 | CAG     | 5560                | 505765       | 753190       | N      |
| 20210120 | CAH     | 17498               | 177044       | 499612       | N      |
| 20210120 | CAI     | 134                 | 22756        | 37663        | N      |
| 20210120 | CAI PRA | 0                   | 100          | 101          | N      |
| 20210120 | CAI PRB | 0                   | 0            | 1            | N      |
| 20210120 | CAJ     | 100                 | 101814       | 150213       | N      |
| 20210120 | CAKE    | 0                   | 15026        | 20265        | N      |
| 20210120 | CAL     | 0                   | 83034        | 143967       | N      |
| 20210120 | CALA    | 0                   | 26262        | 45785        | N      |
| 20210120 | CALM    | 0                   | 868          | 1979         | N      |
| 20210120 | CALT    | 0                   | 200          | 200          | N      |
| 20210120 | CALX    | 2631                | 65218        | 152630       | N      |
| 20210120 | CAMP    | 0                   | 192          | 865          | N      |
| 20210120 | CAMT    | 0                   | 851          | 1474         | N      |
| 20210120 | CAN     | 0                   | 37749        | 55564        | N      |
| 20210120 | CANF    | 0                   | 0            | 300          | N      |
| 20210120 | CANG    | 455                 | 13532        | 54932        | N      |
| 20210120 | CAP U   | 0                   | 2900         | 14021        | N      |
| 20210120 | CAPL    | 4                   | 2312         | 9819         | N      |
| 20210120 | CAPR    | 0                   | 2177         | 3020         | N      |
| 20210120 | CAR     | 0                   | 21991        | 31970        | N      |
| 20210120 | CARA    | 0                   | 2777         | 4013         | N      |
| 20210120 | CARE    | 0                   | 0            | 2            | N      |
| 20210120 | CARG    | 0                   | 3904         | 6344         | N      |
| 20210120 | CARR    | 31453               | 485482       | 2216548      | N      |
| 20210120 | CARS    | 7                   | 43843        | 96144        | N      |
| 20210120 | CARV    | 0                   | 383          | 975          | N      |
| 20210120 | CAS     | 398                 | 1373         | 10402        | N      |
| 20210120 | CAS U   | 0                   | 1            | 1934         | N      |
| 20210120 | CAS WS  | 399                 | 5649         | 46334        | N      |
| 20210120 | CASA    | 0                   | 741          | 2918         | N      |
| 20210120 | CASH    | 0                   | 1625         | 7317         | N      |
| 20210120 | CASI    | 0                   | 806          | 1406         | N      |
| 20210120 | CASS    | 0                   | 7            | 428          | N      |
| 20210120 | CASY    | 0                   | 3175         | 3639         | N      |
| 20210120 | CAT     | 5510                | 374178       | 768172       | N      |
| 20210120 | CATB    | 0                   | 8948         | 13075        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | CATH    | 0                   | 100          | 600          | N      |
| 20210120 | CATM    | 0                   | 1735         | 6186         | N      |
| 20210120 | CATO    | 0                   | 21646        | 40862        | N      |
| 20210120 | CATY    | 0                   | 2138         | 3265         | N      |
| 20210120 | CB      | 4586                | 234969       | 644261       | N      |
| 20210120 | CBAH U  | 0                   | 204          | 1604         | N      |
| 20210120 | CBAN    | 0                   | 0            | 100          | N      |
| 20210120 | CBAT    | 3595                | 49238        | 81036        | N      |
| 20210120 | CBAY    | 375                 | 2843         | 6456         | N      |
| 20210120 | CBB     | 831                 | 43921        | 185237       | N      |
| 20210120 | CBB PRB | 0                   | 585          | 985          | N      |
| 20210120 | CBD     | 780                 | 98330        | 179498       | N      |
| 20210120 | CBFV    | 0                   | 350          | 587          | N      |
| 20210120 | CBH     | 0                   | 500          | 1312         | N      |
| 20210120 | CBIO    | 0                   | 1203         | 2004         | N      |
| 20210120 | CBLI    | 0                   | 2982         | 4229         | N      |
| 20210120 | CBOE    | 0                   | 3774         | 6112         | N      |
| 20210120 | CBON    | 0                   | 329          | 729          | N      |
| 20210120 | CBPO    | 0                   | 796          | 2030         | N      |
| 20210120 | CBRE    | 1579                | 434338       | 669670       | N      |
| 20210120 | CBRL    | 0                   | 1658         | 2869         | N      |
| 20210120 | CBSH    | 0                   | 7162         | 8289         | N      |
| 20210120 | CBT     | 0                   | 30537        | 105140       | N      |
| 20210120 | CBTX    | 0                   | 3            | 211          | N      |
| 20210120 | CBU     | 678                 | 103470       | 147027       | N      |
| 20210120 | CBZ     | 640                 | 37038        | 83299        | N      |
| 20210120 | CC      | 391                 | 93629        | 310061       | N      |
| 20210120 | CCAC    | 0                   | 25087        | 86991        | N      |
| 20210120 | CCAC U  | 0                   | 300          | 2169         | N      |
| 20210120 | CCAC WS | 0                   | 11123        | 51934        | N      |
| 20210120 | CCAP    | 0                   | 0            | 92           | N      |
| 20210120 | CCB     | 0                   | 100          | 300          | N      |
| 20210120 | CCBG    | 0                   | 0            | 100          | N      |
| 20210120 | CCC     | 123                 | 109340       | 175193       | N      |
| 20210120 | CCCC    | 0                   | 897          | 1142         | N      |
| 20210120 | CCEP    | 119                 | 109977       | 213700       | N      |
| 20210120 | CCF     | 0                   | 177          | 208          | N      |
| 20210120 | CCI     | 11209               | 281934       | 529671       | N      |
| 20210120 | CCIV    | 68494               | 736191       | 2147612      | N      |
| 20210120 | CCIV U  | 200                 | 42626        | 129854       | N      |
| 20210120 | CCIV WS | 15305               | 144882       | 386408       | N      |
| 20210120 | CCJ     | 37517               | 488750       | 1054985      | N      |
| 20210120 | CCK     | 41                  | 74157        | 221119       | N      |
| 20210120 | CCL     | 24564               | 1513249      | 2757352      | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | CCLP    | 0                   | 1000         | 1500         | N      |
| 20210120 | CCM     | 100                 | 1752         | 5113         | N      |
| 20210120 | CCMP    | 0                   | 2648         | 6618         | N      |
| 20210120 | CCNC    | 0                   | 400          | 400          | N      |
| 20210120 | CCNE    | 0                   | 516          | 518          | N      |
| 20210120 | CCO     | 3014                | 233734       | 976719       | N      |
| 20210120 | CCOI    | 0                   | 3622         | 4054         | N      |
| 20210120 | CCRC    | 100                 | 1017         | 2217         | N      |
| 20210120 | CCRN    | 0                   | 812          | 912          | N      |
| 20210120 | CCS     | 88                  | 80479        | 270924       | N      |
| 20210120 | CCU     | 0                   | 34098        | 46171        | N      |
| 20210120 | CCV U   | 0                   | 769          | 26331        | N      |
| 20210120 | CCX     | 2121                | 35157        | 113045       | N      |
| 20210120 | CCX U   | 0                   | 200          | 1200         | N      |
| 20210120 | CCX WS  | 200                 | 7047         | 16304        | N      |
| 20210120 | CCXI    | 0                   | 3949         | 8008         | N      |
| 20210120 | CCZ     | 0                   | 0            | 13           | N      |
| 20210120 | CD      | 0                   | 632          | 2846         | N      |
| 20210120 | CDAK    | 0                   | 889          | 987          | N      |
| 20210120 | CDAY    | 2279                | 220272       | 268439       | N      |
| 20210120 | CDC     | 0                   | 1891         | 2191         | N      |
| 20210120 | CDE     | 27909               | 381522       | 841946       | N      |
| 20210120 | CDEV    | 100                 | 193320       | 278737       | N      |
| 20210120 | CDK     | 0                   | 6061         | 7202         | N      |
| 20210120 | CDL     | 0                   | 100          | 102          | N      |
| 20210120 | CDLX    | 0                   | 4016         | 5662         | N      |
| 20210120 | CDMO    | 0                   | 7696         | 11714        | N      |
| 20210120 | CDNA    | 0                   | 10712        | 16886        | N      |
| 20210120 | CDNS    | 0                   | 7431         | 11072        | N      |
| 20210120 | CDR     | 0                   | 4300         | 9383         | N      |
| 20210120 | CDR PRB | 100                 | 4160         | 4690         | N      |
| 20210120 | CDR PRC | 66                  | 1642         | 3496         | N      |
| 20210120 | CDTX    | 0                   | 2011         | 2701         | N      |
| 20210120 | CDW     | 0                   | 5413         | 6865         | N      |
| 20210120 | CDXC    | 0                   | 776          | 876          | N      |
| 20210120 | CDXS    | 0                   | 10104        | 15104        | N      |
| 20210120 | CDZI    | 0                   | 380          | 492          | N      |
| 20210120 | CE      | 401                 | 56897        | 225399       | N      |
| 20210120 | CEA     | 1                   | 641          | 6049         | N      |
| 20210120 | CECE    | 0                   | 1282         | 1632         | N      |
| 20210120 | CEE     | 400                 | 1078         | 2992         | N      |
| 20210120 | CEF     | 0                   | 7126         | 16122        | N      |
| 20210120 | CEI     | 900                 | 66080        | 87852        | N      |
| 20210120 | CEIX    | 1                   | 73311        | 155080       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | CEL     | 5598                | 8716         | 145299       | N      |
| 20210120 | CELG RT | 0                   | 109          | 2680         | N      |
| 20210120 | CELH    | 0                   | 17358        | 26690        | N      |
| 20210120 | CELP    | 0                   | 1488         | 6574         | N      |
| 20210120 | CEM     | 289                 | 31643        | 45864        | N      |
| 20210120 | CEMB    | 0                   | 100          | 100          | N      |
| 20210120 | CEMI    | 0                   | 21303        | 33578        | N      |
| 20210120 | CEN     | 508                 | 10816        | 15566        | N      |
| 20210120 | CENT    | 0                   | 858          | 1401         | N      |
| 20210120 | CENTA   | 0                   | 1557         | 2240         | N      |
| 20210120 | CENX    | 0                   | 4817         | 11007        | N      |
| 20210120 | CEO     | 50                  | 8612         | 48266        | N      |
| 20210120 | CEPU    | 5                   | 12113        | 18189        | N      |
| 20210120 | CEQP    | 965                 | 75303        | 151812       | N      |
| 20210120 | CEQP PR | 0                   | 5896         | 8725         | N      |
| 20210120 | CERC    | 1034                | 25262        | 39971        | N      |
| 20210120 | CERE    | 0                   | 400          | 610          | N      |
| 20210120 | CERN    | 0                   | 4466         | 6887         | N      |
| 20210120 | CERS    | 274                 | 19168        | 22352        | N      |
| 20210120 | CERT    | 0                   | 1656         | 3202         | N      |
| 20210120 | CETX    | 300                 | 12469        | 16122        | N      |
| 20210120 | CEV     | 0                   | 100          | 218          | N      |
| 20210120 | CEVA    | 0                   | 6650         | 10572        | N      |
| 20210120 | CEY     | 0                   | 0            | 100          | N      |
| 20210120 | CF      | 1379                | 201284       | 472013       | N      |
| 20210120 | CFA     | 0                   | 0            | 3330         | N      |
| 20210120 | CFAC    | 100                 | 7541         | 9580         | N      |
| 20210120 | CFACU   | 0                   | 700          | 2300         | N      |
| 20210120 | CFACW   | 0                   | 30           | 30           | N      |
| 20210120 | CFB     | 0                   | 359          | 770          | N      |
| 20210120 | CFBI    | 0                   | 200          | 200          | N      |
| 20210120 | CFFN    | 0                   | 13306        | 17314        | N      |
| 20210120 | CFG     | 22137               | 329448       | 882415       | N      |
| 20210120 | CFG PRD | 31                  | 1554         | 16046        | N      |
| 20210120 | CFG PRE | 0                   | 9636         | 11407        | N      |
| 20210120 | CFII    | 300                 | 22160        | 31250        | N      |
| 20210120 | CFIIU   | 0                   | 300          | 2695         | N      |
| 20210120 | CFIIW   | 84                  | 1684         | 4700         | N      |
| 20210120 | CFIVU   | 0                   | 0            | 1400         | N      |
| 20210120 | CFMS    | 613                 | 4446         | 21315        | N      |
| 20210120 | CFR     | 1018                | 96668        | 128237       | N      |
| 20210120 | CFR PRB | 0                   | 29007        | 29821        | N      |
| 20210120 | CFRX    | 0                   | 226          | 536          | N      |
| 20210120 | CFX     | 0                   | 111639       | 252558       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | CFXA     | 0                   | 314          | 552          | N      |
| 20210120 | CG       | 0                   | 2908         | 5820         | N      |
| 20210120 | CGA      | 516                 | 3631         | 8128         | N      |
| 20210120 | CGBD     | 0                   | 0            | 417          | N      |
| 20210120 | CGC      | 1513                | 70001        | 81000        | N      |
| 20210120 | CGEM     | 0                   | 1085         | 1621         | N      |
| 20210120 | CGEN     | 0                   | 18279        | 27640        | N      |
| 20210120 | CGIX     | 1500                | 28730        | 38877        | N      |
| 20210120 | CGNX     | 0                   | 1175         | 2545         | N      |
| 20210120 | CGO      | 0                   | 100          | 100          | N      |
| 20210120 | CGRO     | 0                   | 1205         | 2225         | N      |
| 20210120 | CGROW    | 0                   | 800          | 800          | N      |
| 20210120 | CGW      | 0                   | 395          | 495          | N      |
| 20210120 | CHAQ     | 0                   | 0            | 700          | N      |
| 20210120 | CHAU     | 0                   | 932          | 1480         | N      |
| 20210120 | CHCI     | 0                   | 198          | 900          | N      |
| 20210120 | CHCO     | 0                   | 4204         | 4957         | N      |
| 20210120 | CHCT     | 1069                | 16283        | 33576        | N      |
| 20210120 | CHD      | 5777                | 191217       | 372722       | N      |
| 20210120 | CHDN     | 0                   | 609          | 850          | N      |
| 20210120 | CHE      | 116                 | 20122        | 31434        | N      |
| 20210120 | CHEF     | 0                   | 3477         | 4619         | N      |
| 20210120 | CHEK     | 362                 | 20372        | 31815        | N      |
| 20210120 | CHFW U   | 0                   | 0            | 100          | N      |
| 20210120 | CHFW WS  | 0                   | 0            | 15           | N      |
| 20210120 | CHGG     | 1130                | 253443       | 439151       | N      |
| 20210120 | CHH      | 11                  | 54850        | 92944        | N      |
| 20210120 | CHI      | 0                   | 13599        | 13812        | N      |
| 20210120 | CHIK     | 0                   | 100          | 100          | N      |
| 20210120 | CHIQ     | 0                   | 4565         | 8597         | N      |
| 20210120 | CHKP     | 0                   | 4157         | 7213         | N      |
| 20210120 | CHMA     | 0                   | 35455        | 55504        | N      |
| 20210120 | CHMG     | 0                   | 0            | 22           | N      |
| 20210120 | CHMI     | 257                 | 21434        | 28117        | N      |
| 20210120 | CHMI PRA | 0                   | 636          | 1041         | N      |
| 20210120 | CHMI PRB | 126                 | 424          | 849          | N      |
| 20210120 | CHN      | 1                   | 3222         | 10088        | N      |
| 20210120 | CHNG     | 0                   | 43793        | 81827        | N      |
| 20210120 | CHNR     | 10605               | 15805        | 22621        | N      |
| 20210120 | CHPM     | 0                   | 0            | 2665         | N      |
| 20210120 | CHPMW    | 1900                | 2200         | 3600         | N      |
| 20210120 | CHRA     | 11721               | 39606        | 123674       | N      |
| 20210120 | CHRS     | 0                   | 2027         | 5910         | N      |
| 20210120 | CHRW     | 20                  | 8892         | 17459        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | CHS     | 22                  | 176102       | 247800       | N      |
| 20210120 | CHSCM   | 0                   | 131          | 131          | N      |
| 20210120 | CHSCP   | 0                   | 330          | 330          | N      |
| 20210120 | CHT     | 0                   | 7649         | 18449        | N      |
| 20210120 | CHTR    | 0                   | 5975         | 7353         | N      |
| 20210120 | CHUY    | 0                   | 625          | 625          | N      |
| 20210120 | CHW     | 0                   | 1225         | 1325         | N      |
| 20210120 | CHWY    | 1502                | 243060       | 398041       | N      |
| 20210120 | CHX     | 100                 | 20707        | 29258        | N      |
| 20210120 | CHY     | 0                   | 4661         | 8026         | N      |
| 20210120 | CI      | 21169               | 415755       | 658614       | N      |
| 20210120 | CIA     | 0                   | 10052        | 24111        | N      |
| 20210120 | CIB     | 0                   | 15950        | 23665        | N      |
| 20210120 | CIBR    | 0                   | 4200         | 5706         | N      |
| 20210120 | CIDM    | 11614               | 231725       | 275159       | N      |
| 20210120 | CIEN    | 3425                | 170321       | 397488       | N      |
| 20210120 | CIF     | 0                   | 2599         | 12638        | N      |
| 20210120 | CIG     | 3882                | 1325762      | 2220256      | N      |
| 20210120 | CIG C   | 227                 | 3776         | 19428        | N      |
| 20210120 | CIGI    | 0                   | 4280         | 5547         | N      |
| 20210120 | CIH     | 0                   | 100          | 100          | N      |
| 20210120 | CII     | 655                 | 14177        | 18751        | N      |
| 20210120 | CIIC    | 0                   | 6230         | 11702        | N      |
| 20210120 | CIICU   | 0                   | 0            | 200          | N      |
| 20210120 | CIICW   | 0                   | 300          | 3725         | N      |
| 20210120 | CIK     | 0                   | 1483         | 9984         | N      |
| 20210120 | CIM     | 4319                | 113815       | 271081       | N      |
| 20210120 | CIM PRA | 201                 | 8295         | 14728        | N      |
| 20210120 | CIM PRB | 0                   | 908          | 3908         | N      |
| 20210120 | CIM PRC | 7                   | 2491         | 3915         | N      |
| 20210120 | CIM PRD | 0                   | 1076         | 5438         | N      |
| 20210120 | CINF    | 0                   | 2752         | 3250         | N      |
| 20210120 | CINR    | 0                   | 153          | 2191         | N      |
| 20210120 | CIO     | 12                  | 51828        | 85870        | N      |
| 20210120 | CIO PRA | 0                   | 0            | 383          | N      |
| 20210120 | CIR     | 0                   | 10645        | 28318        | N      |
| 20210120 | CIT     | 1202                | 120303       | 240036       | N      |
| 20210120 | CIT PRB | 0                   | 2739         | 3757         | N      |
| 20210120 | CIXX    | 0                   | 1333         | 1569         | N      |
| 20210120 | CJJD    | 0                   | 800          | 800          | N      |
| 20210120 | CKH     | 410                 | 47651        | 150378       | N      |
| 20210120 | CKPT    | 0                   | 12361        | 33121        | N      |
| 20210120 | CL      | 1156                | 1288846      | 2251823      | N      |
| 20210120 | CLA     | 3501                | 35876        | 82327        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | CLA U    | 0                   | 3897         | 5612         | N      |
| 20210120 | CLA WS   | 1195                | 15333        | 51242        | N      |
| 20210120 | CLAR     | 0                   | 77           | 201          | N      |
| 20210120 | CLAS U   | 0                   | 0            | 19864        | N      |
| 20210120 | CLB      | 2799                | 62065        | 119445       | N      |
| 20210120 | CLBK     | 0                   | 2109         | 2649         | N      |
| 20210120 | CLBS     | 18987               | 522159       | 625237       | N      |
| 20210120 | CLCT     | 0                   | 1650         | 7326         | N      |
| 20210120 | CLDR     | 8381                | 363499       | 731687       | N      |
| 20210120 | CLDT     | 2                   | 27258        | 96611        | N      |
| 20210120 | CLDX     | 0                   | 7089         | 10155        | N      |
| 20210120 | CLEU     | 0                   | 617          | 700          | N      |
| 20210120 | CLF      | 10570               | 1087895      | 1672836      | N      |
| 20210120 | CLFD     | 0                   | 475          | 1688         | N      |
| 20210120 | CLGN     | 0                   | 0            | 100          | N      |
| 20210120 | CLGX     | 99                  | 99561        | 373030       | N      |
| 20210120 | CLH      | 343                 | 40164        | 95579        | N      |
| 20210120 | CLI      | 0                   | 78856        | 145654       | N      |
| 20210120 | CLII     | 2445                | 30225        | 56953        | N      |
| 20210120 | CLII U   | 0                   | 26           | 11054        | N      |
| 20210120 | CLII WS  | 1411                | 10029        | 21512        | N      |
| 20210120 | CLIR     | 0                   | 0            | 1100         | N      |
| 20210120 | CLLS     | 0                   | 3634         | 6282         | N      |
| 20210120 | CLM      | 0                   | 2151         | 2151         | N      |
| 20210120 | CLMT     | 0                   | 2200         | 2695         | N      |
| 20210120 | CLNC     | 52                  | 40936        | 127608       | N      |
| 20210120 | CLNE     | 976                 | 130299       | 237197       | N      |
| 20210120 | CLNN     | 0                   | 0            | 1104         | N      |
| 20210120 | CLNY     | 1628                | 264012       | 512439       | N      |
| 20210120 | CLNY PRG | 0                   | 6609         | 7768         | N      |
| 20210120 | CLNY PRH | 1                   | 99           | 7011         | N      |
| 20210120 | CLNY PRI | 0                   | 1291         | 2627         | N      |
| 20210120 | CLNY PRJ | 214                 | 383          | 837          | N      |
| 20210120 | CLOU     | 0                   | 40942        | 58566        | N      |
| 20210120 | CLOV     | 766                 | 29106        | 75828        | N      |
| 20210120 | CLOVW    | 0                   | 4087         | 4472         | N      |
| 20210120 | CLPR     | 407                 | 7608         | 11966        | N      |
| 20210120 | CLPS     | 0                   | 686          | 730          | N      |
| 20210120 | CLPT     | 0                   | 542          | 944          | N      |
| 20210120 | CLR      | 2777                | 274044       | 458624       | N      |
| 20210120 | CLRB     | 0                   | 83723        | 176774       | N      |
| 20210120 | CLRO     | 0                   | 0            | 200          | N      |
| 20210120 | CLS      | 300                 | 44480        | 91703        | N      |
| 20210120 | CLSD     | 0                   | 2703         | 36129        | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | CLSK     | 2111                | 18258        | 23800        | N      |
| 20210120 | CLSN     | 5189                | 120411       | 297619       | N      |
| 20210120 | CLVR     | 0                   | 5111         | 9549         | N      |
| 20210120 | CLVRW    | 0                   | 700          | 700          | N      |
| 20210120 | CLVS     | 400                 | 62346        | 105193       | N      |
| 20210120 | CLW      | 4                   | 26337        | 38830        | N      |
| 20210120 | CLX      | 959                 | 257819       | 488204       | N      |
| 20210120 | CLXT     | 519                 | 3095         | 4822         | N      |
| 20210120 | CM       | 875                 | 32610        | 56832        | N      |
| 20210120 | CMA      | 2348                | 244956       | 370530       | N      |
| 20210120 | CMBM     | 0                   | 2080         | 2804         | N      |
| 20210120 | CMC      | 10598               | 130669       | 362486       | N      |
| 20210120 | CMCL     | 0                   | 200          | 300          | N      |
| 20210120 | CMCM     | 30                  | 23601        | 138505       | N      |
| 20210120 | CMCO     | 0                   | 781          | 791          | N      |
| 20210120 | CMCSA    | 100                 | 169225       | 321449       | N      |
| 20210120 | CMCT     | 0                   | 2            | 2            | N      |
| 20210120 | CMD      | 1875                | 37408        | 105391       | N      |
| 20210120 | CME      | 0                   | 5633         | 11475        | N      |
| 20210120 | CMG      | 929                 | 37702        | 76467        | N      |
| 20210120 | CMI      | 980                 | 179084       | 314720       | N      |
| 20210120 | CMLF     | 0                   | 1635         | 2895         | N      |
| 20210120 | CMLFU    | 0                   | 1100         | 4326         | N      |
| 20210120 | CMLS     | 0                   | 600          | 1717         | N      |
| 20210120 | CMO      | 7568                | 105504       | 200924       | N      |
| 20210120 | CMO PRE  | 388                 | 772          | 4722         | N      |
| 20210120 | CMP      | 3540                | 42335        | 72321        | N      |
| 20210120 | CMPI     | 0                   | 200          | 200          | N      |
| 20210120 | CMPR     | 0                   | 753          | 755          | N      |
| 20210120 | CMPS     | 0                   | 2320         | 2376         | N      |
| 20210120 | CMRE     | 1107                | 65476        | 198492       | N      |
| 20210120 | CMRE PRB | 99                  | 200          | 2347         | N      |
| 20210120 | CMRE PRC | 0                   | 132          | 500          | N      |
| 20210120 | CMRE PRD | 200                 | 247          | 1488         | N      |
| 20210120 | CMRE PRE | 0                   | 131          | 3092         | N      |
| 20210120 | CMRX     | 5                   | 9029         | 14455        | N      |
| 20210120 | CMS      | 119                 | 521636       | 682723       | N      |
| 20210120 | CMS PRB  | 0                   | 176          | 339          | N      |
| 20210120 | CMSA     | 1143                | 1628         | 4493         | N      |
| 20210120 | CMSC     | 0                   | 1443         | 2845         | N      |
| 20210120 | CMSD     | 0                   | 2599         | 16451        | N      |
| 20210120 | CMTL     | 0                   | 2959         | 6697         | N      |
| 20210120 | CMU      | 0                   | 3278         | 12181        | N      |
| 20210120 | CNA      | 257                 | 49234        | 69503        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | CNBS     | 0                   | 1            | 1            | N      |
| 20210120 | CNC      | 19120               | 388785       | 931864       | N      |
| 20210120 | CNCE     | 0                   | 1647         | 2298         | N      |
| 20210120 | CND U    | 0                   | 448          | 4170         | N      |
| 20210120 | CNDT     | 0                   | 4002         | 12648        | N      |
| 20210120 | CNET     | 0                   | 23768        | 35632        | N      |
| 20210120 | CNF      | 0                   | 2788         | 10108        | N      |
| 20210120 | CNHI     | 10913               | 203709       | 371424       | N      |
| 20210120 | CNI      | 2296                | 108076       | 163180       | N      |
| 20210120 | CNK      | 1212                | 492192       | 810732       | N      |
| 20210120 | CNMD     | 1301                | 36413        | 70784        | N      |
| 20210120 | CNNE     | 0                   | 76684        | 238040       | N      |
| 20210120 | CNO      | 0                   | 102471       | 233727       | N      |
| 20210120 | CNO PRA  | 0                   | 677          | 6328         | N      |
| 20210120 | CNOB     | 0                   | 516          | 616          | N      |
| 20210120 | CNP      | 331                 | 488358       | 956641       | N      |
| 20210120 | CNP PRB  | 0                   | 1124         | 2969         | N      |
| 20210120 | CNQ      | 21769               | 338079       | 618930       | N      |
| 20210120 | CNR      | 2836                | 126681       | 284720       | N      |
| 20210120 | CNRG     | 0                   | 423          | 423          | N      |
| 20210120 | CNS      | 1270                | 16827        | 30961        | N      |
| 20210120 | CNSL     | 0                   | 1969         | 2701         | N      |
| 20210120 | CNSP     | 400                 | 10199        | 11597        | N      |
| 20210120 | CNST     | 0                   | 5507         | 6502         | N      |
| 20210120 | CNTG     | 0                   | 200          | 485          | N      |
| 20210120 | CNTY     | 0                   | 668          | 768          | N      |
| 20210120 | CNX      | 4605                | 742135       | 1321717      | N      |
| 20210120 | CNXC     | 0                   | 782          | 1154         | N      |
| 20210120 | CNXN     | 0                   | 437          | 747          | N      |
| 20210120 | CNYA     | 0                   | 0            | 900          | N      |
| 20210120 | CO       | 2554                | 14166        | 136892       | N      |
| 20210120 | COCP     | 106571              | 607746       | 720561       | N      |
| 20210120 | CODI     | 2                   | 10634        | 28159        | N      |
| 20210120 | CODI PRA | 0                   | 961          | 3764         | N      |
| 20210120 | CODI PRB | 0                   | 2233         | 3466         | N      |
| 20210120 | CODI PRC | 0                   | 2023         | 3614         | N      |
| 20210120 | CODX     | 100                 | 3427         | 6925         | N      |
| 20210120 | COE      | 50                  | 564          | 3064         | N      |
| 20210120 | COF      | 9380                | 302306       | 885532       | N      |
| 20210120 | COF PRG  | 0                   | 4076         | 6248         | N      |
| 20210120 | COF PRH  | 0                   | 1459         | 5110         | N      |
| 20210120 | COF PRI  | 515                 | 13359        | 40122        | N      |
| 20210120 | COF PRJ  | 1335                | 8341         | 31692        | N      |
| 20210120 | COF PRK  | 150                 | 1189         | 8566         | N      |

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|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | COG      | 2109                | 1166656      | 1546027      | N      |
| 20210120 | COGT     | 0                   | 2359         | 3149         | N      |
| 20210120 | COHR     | 220                 | 29657        | 38206        | N      |
| 20210120 | COHU     | 200                 | 9345         | 11514        | N      |
| 20210120 | COKE     | 0                   | 26           | 28           | N      |
| 20210120 | COLB     | 0                   | 2193         | 2417         | N      |
| 20210120 | COLD     | 814                 | 506546       | 903475       | N      |
| 20210120 | COLL     | 0                   | 7952         | 10281        | N      |
| 20210120 | COLM     | 0                   | 955          | 1070         | N      |
| 20210120 | COM      | 0                   | 0            | 100          | N      |
| 20210120 | COMB     | 0                   | 0            | 100          | N      |
| 20210120 | COMM     | 102                 | 12547        | 25288        | N      |
| 20210120 | COMT     | 0                   | 600          | 600          | N      |
| 20210120 | CONE     | 0                   | 2696         | 8126         | N      |
| 20210120 | CONN     | 0                   | 925          | 1264         | N      |
| 20210120 | CONX     | 402                 | 9975         | 14529        | N      |
| 20210120 | CONXU    | 0                   | 100          | 8802         | N      |
| 20210120 | CONXW    | 0                   | 900          | 1300         | N      |
| 20210120 | COO      | 1278                | 25580        | 46743        | N      |
| 20210120 | COOLU    | 0                   | 88           | 1588         | N      |
| 20210120 | COOP     | 0                   | 3155         | 5370         | N      |
| 20210120 | COP      | 18674               | 1812313      | 9779227      | N      |
| 20210120 | COPX     | 0                   | 200          | 329          | N      |
| 20210120 | COR      | 344                 | 71026        | 110512       | N      |
| 20210120 | CORE     | 0                   | 1184         | 2144         | N      |
| 20210120 | CORN     | 0                   | 2500         | 3801         | N      |
| 20210120 | CORP     | 0                   | 300          | 350          | N      |
| 20210120 | CORR     | 14                  | 31946        | 47227        | N      |
| 20210120 | CORR PRA | 0                   | 9304         | 10877        | N      |
| 20210120 | CORT     | 0                   | 10524        | 11421        | N      |
| 20210120 | COST     | 500                 | 6921         | 20747        | N      |
| 20210120 | COTY     | 5961                | 402689       | 924545       | N      |
| 20210120 | COUP     | 0                   | 7108         | 8344         | N      |
| 20210120 | COWN     | 0                   | 5333         | 6780         | N      |
| 20210120 | COWNL    | 0                   | 649          | 700          | N      |
| 20210120 | CP       | 178                 | 28212        | 37515        | N      |
| 20210120 | CPA      | 0                   | 47315        | 106164       | N      |
| 20210120 | CPAC     | 0                   | 150          | 150          | N      |
| 20210120 | CPB      | 5401                | 448044       | 779760       | N      |
| 20210120 | CPE      | 754                 | 218991       | 439808       | N      |
| 20210120 | CPER     | 0                   | 0            | 500          | N      |
| 20210120 | CPF      | 0                   | 30649        | 58567        | N      |
| 20210120 | CPG      | 82475               | 1383785      | 1765199      | N      |
| 20210120 | CPHI     | 200                 | 10807        | 16107        | N      |

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|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | CPIX    | 0                   | 100          | 223          | N      |
| 20210120 | CPK     | 773                 | 19938        | 22090        | N      |
| 20210120 | CPLG    | 0                   | 13802        | 46768        | N      |
| 20210120 | CPLP    | 0                   | 0            | 100          | N      |
| 20210120 | CPRI    | 200                 | 216852       | 486753       | N      |
| 20210120 | CPRT    | 0                   | 5092         | 11962        | N      |
| 20210120 | CPRX    | 800                 | 38804        | 40287        | N      |
| 20210120 | CPS     | 0                   | 19025        | 35574        | N      |
| 20210120 | CPSH    | 811                 | 3859         | 5940         | N      |
| 20210120 | CPSI    | 0                   | 556          | 605          | N      |
| 20210120 | CPSR    | 0                   | 1114         | 42863        | N      |
| 20210120 | CPSR WS | 1362                | 2337         | 13950        | N      |
| 20210120 | CPST    | 0                   | 6558         | 7214         | N      |
| 20210120 | CPT     | 40                  | 86727        | 217563       | N      |
| 20210120 | CPZ     | 0                   | 1300         | 3001         | N      |
| 20210120 | CQP     | 0                   | 1536         | 2181         | N      |
| 20210120 | CQQQ    | 0                   | 300          | 640          | N      |
| 20210120 | CR      | 23                  | 50632        | 99653        | N      |
| 20210120 | CRBP    | 0                   | 63497        | 75449        | N      |
| 20210120 | CRC     | 0                   | 11372        | 24039        | N      |
| 20210120 | CRD A   | 0                   | 3337         | 12458        | N      |
| 20210120 | CRD B   | 0                   | 474          | 1766         | N      |
| 20210120 | CRDF    | 6857                | 22392        | 49684        | N      |
| 20210120 | CREE    | 0                   | 11487        | 21905        | N      |
| 20210120 | CREG    | 0                   | 100          | 200          | N      |
| 20210120 | CRESY   | 399                 | 622          | 2735         | N      |
| 20210120 | CREX    | 0                   | 200          | 575          | N      |
| 20210120 | CRF     | 0                   | 655          | 2055         | N      |
| 20210120 | CRH     | 809                 | 43893        | 57271        | N      |
| 20210120 | CRHC    | 148                 | 23481        | 125179       | N      |
| 20210120 | CRHC U  | 0                   | 1175         | 7530         | N      |
| 20210120 | CRHC WS | 18766               | 18976        | 111678       | N      |
| 20210120 | CRHM    | 0                   | 815          | 2415         | N      |
| 20210120 | CRI     | 299                 | 98225        | 121437       | N      |
| 20210120 | CRIS    | 494                 | 10497        | 19104        | N      |
| 20210120 | CRK     | 2627                | 407873       | 833798       | N      |
| 20210120 | CRL     | 435                 | 52973        | 113900       | N      |
| 20210120 | CRM     | 18406               | 790728       | 1704110      | N      |
| 20210120 | CRMD    | 0                   | 1901         | 2001         | N      |
| 20210120 | CRMT    | 0                   | 35           | 85           | N      |
| 20210120 | CRNC    | 0                   | 5490         | 7036         | N      |
| 20210120 | CRNT    | 17401               | 58974        | 107856       | N      |
| 20210120 | CRNX    | 0                   | 2057         | 2247         | N      |
| 20210120 | CRON    | 2905                | 29737        | 69514        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | CROX    | 0                   | 1610         | 4628         | N      |
| 20210120 | CRS     | 1420                | 81061        | 124632       | N      |
| 20210120 | CRSA    | 0                   | 4300         | 11271        | N      |
| 20210120 | CRSAU   | 0                   | 100          | 100          | N      |
| 20210120 | CRSAW   | 0                   | 2000         | 5300         | N      |
| 20210120 | CRSP    | 0                   | 6314         | 17063        | N      |
| 20210120 | CRSR    | 200                 | 30432        | 39646        | N      |
| 20210120 | CRT     | 0                   | 1429         | 1756         | N      |
| 20210120 | CRTD    | 0                   | 1100         | 1753         | N      |
| 20210120 | CRTO    | 0                   | 1496         | 1692         | N      |
| 20210120 | CRTX    | 0                   | 615          | 619          | N      |
| 20210120 | CRU U   | 0                   | 12033        | 41148        | N      |
| 20210120 | CRUS    | 0                   | 2002         | 2239         | N      |
| 20210120 | CRVL    | 0                   | 90           | 199          | N      |
| 20210120 | CRVS    | 0                   | 0            | 2049         | N      |
| 20210120 | CRWD    | 0                   | 15377        | 30471        | N      |
| 20210120 | CRWS    | 0                   | 200          | 200          | N      |
| 20210120 | CRY     | 1550                | 40183        | 58318        | N      |
| 20210120 | CS      | 16104               | 324602       | 410025       | N      |
| 20210120 | CSCO    | 0                   | 113076       | 230603       | N      |
| 20210120 | CSCW    | 8400                | 88885        | 136047       | N      |
| 20210120 | CSGP    | 0                   | 1136         | 1729         | N      |
| 20210120 | CSGS    | 0                   | 1210         | 1440         | N      |
| 20210120 | CSII    | 0                   | 1757         | 2639         | N      |
| 20210120 | CSIQ    | 0                   | 21647        | 44771        | N      |
| 20210120 | CSL     | 4                   | 53613        | 89165        | N      |
| 20210120 | CSLT    | 139                 | 27423        | 101068       | N      |
| 20210120 | CSOD    | 0                   | 2390         | 3633         | N      |
| 20210120 | CSPR    | 14710               | 117112       | 203997       | N      |
| 20210120 | CSQ     | 600                 | 2732         | 3632         | N      |
| 20210120 | CSR     | 1                   | 12601        | 18391        | N      |
| 20210120 | CSSE    | 0                   | 300          | 304          | N      |
| 20210120 | CSTE    | 0                   | 0            | 903          | N      |
| 20210120 | CSTL    | 0                   | 965          | 1329         | N      |
| 20210120 | CSTM    | 55                  | 41592        | 136601       | N      |
| 20210120 | CSTR    | 0                   | 2            | 18           | N      |
| 20210120 | CSU     | 0                   | 5412         | 11448        | N      |
| 20210120 | CSV     | 0                   | 14280        | 21927        | N      |
| 20210120 | CSWCL   | 0                   | 0            | 100          | N      |
| 20210120 | CSWI    | 0                   | 669          | 726          | N      |
| 20210120 | CSX     | 0                   | 14280        | 21591        | N      |
| 20210120 | CTA PRA | 0                   | 1            | 1            | N      |
| 20210120 | CTA PRB | 0                   | 180          | 278          | N      |
| 20210120 | CTAA    | 500                 | 1138         | 4735         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | CTAC     | 2400                | 8907         | 59189        | N      |
| 20210120 | CTAC U   | 0                   | 1570         | 3118         | N      |
| 20210120 | CTAC WS  | 20                  | 2839         | 9006         | N      |
| 20210120 | CTAS     | 3                   | 5280         | 9094         | N      |
| 20210120 | CTB      | 0                   | 43064        | 89311        | N      |
| 20210120 | CTBB     | 0                   | 4927         | 28805        | N      |
| 20210120 | CTBI     | 0                   | 48           | 133          | N      |
| 20210120 | CTDD     | 0                   | 2730         | 7414         | N      |
| 20210120 | CTEC     | 0                   | 400          | 410          | N      |
| 20210120 | CTEK     | 0                   | 0            | 1300         | N      |
| 20210120 | CTHR     | 0                   | 0            | 400          | N      |
| 20210120 | CTIC     | 0                   | 19103        | 29021        | N      |
| 20210120 | CTK      | 6916                | 53076        | 67547        | N      |
| 20210120 | CTLT     | 2349                | 141626       | 218890       | N      |
| 20210120 | CTMX     | 0                   | 15193        | 50520        | N      |
| 20210120 | CTO      | 0                   | 0            | 5            | N      |
| 20210120 | CTR      | 0                   | 3062         | 24782        | N      |
| 20210120 | CTRA     | 0                   | 8243         | 20398        | N      |
| 20210120 | CTRE     | 0                   | 2027         | 4231         | N      |
| 20210120 | CTRM     | 74942               | 2658540      | 2905991      | N      |
| 20210120 | CTRN     | 0                   | 1997         | 2740         | N      |
| 20210120 | CTS      | 0                   | 17564        | 34890        | N      |
| 20210120 | CTSH     | 0                   | 4980         | 11254        | N      |
| 20210120 | CTSO     | 0                   | 1050         | 3505         | N      |
| 20210120 | CTT      | 1159                | 13660        | 25431        | N      |
| 20210120 | CTVA     | 8874                | 418029       | 837460       | N      |
| 20210120 | CTXR     | 3597                | 30950        | 40580        | N      |
| 20210120 | CTXS     | 100                 | 12239        | 18505        | N      |
| 20210120 | CUB      | 492                 | 87415        | 101884       | N      |
| 20210120 | CUBB     | 0                   | 1100         | 2448         | N      |
| 20210120 | CUBE     | 817                 | 148117       | 449238       | N      |
| 20210120 | CUBI     | 56                  | 50417        | 76896        | N      |
| 20210120 | CUBI PRC | 0                   | 1697         | 1697         | N      |
| 20210120 | CUBI PRD | 0                   | 2            | 2            | N      |
| 20210120 | CUBI PRE | 0                   | 840          | 2680         | N      |
| 20210120 | CUBI PRF | 0                   | 200          | 3008         | N      |
| 20210120 | CUE      | 0                   | 1189         | 1709         | N      |
| 20210120 | CUK      | 826                 | 154867       | 234594       | N      |
| 20210120 | CULP     | 1                   | 2463         | 7108         | N      |
| 20210120 | CURI     | 2137                | 8718         | 13573        | N      |
| 20210120 | CURIW    | 0                   | 0            | 200          | N      |
| 20210120 | CURO     | 784                 | 52749        | 110729       | N      |
| 20210120 | CUT      | 0                   | 100          | 100          | N      |
| 20210120 | CUTR     | 0                   | 223          | 305          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | CUZ    | 1304                | 205304       | 415872       | N      |
| 20210120 | CVA    | 5048                | 167141       | 223446       | N      |
| 20210120 | CVAC   | 0                   | 307          | 465          | N      |
| 20210120 | CVBF   | 0                   | 5941         | 7248         | N      |
| 20210120 | CVCO   | 0                   | 546          | 1298         | N      |
| 20210120 | CVE    | 7479                | 859643       | 1756964      | N      |
| 20210120 | CVE WS | 0                   | 86           | 1192         | N      |
| 20210120 | CVEO   | 0                   | 2209         | 4600         | N      |
| 20210120 | CVET   | 0                   | 15166        | 17815        | N      |
| 20210120 | CVGI   | 100                 | 572          | 2025         | N      |
| 20210120 | CVGW   | 0                   | 663          | 855          | N      |
| 20210120 | CVI    | 974                 | 102304       | 149350       | N      |
| 20210120 | CVLB   | 0                   | 800          | 3998         | N      |
| 20210120 | CVLG   | 0                   | 106          | 133          | N      |
| 20210120 | CVLT   | 0                   | 1548         | 6365         | N      |
| 20210120 | CVLY   | 0                   | 233          | 827          | N      |
| 20210120 | CVM    | 0                   | 700          | 3569         | N      |
| 20210120 | CVNA   | 11871               | 178614       | 332391       | N      |
| 20210120 | CVS    | 27805               | 498214       | 1000862      | N      |
| 20210120 | CVV    | 0                   | 80           | 90           | N      |
| 20210120 | CVX    | 16821               | 838148       | 2495357      | N      |
| 20210120 | CW     | 6                   | 20278        | 57374        | N      |
| 20210120 | CWB    | 400                 | 7036         | 15546        | N      |
| 20210120 | CWBR   | 0                   | 1900         | 1997         | N      |
| 20210120 | CWCO   | 0                   | 2            | 202          | N      |
| 20210120 | CWEN   | 808                 | 133892       | 214137       | N      |
| 20210120 | CWEN A | 345                 | 46262        | 72079        | N      |
| 20210120 | CWH    | 5038                | 62024        | 186424       | N      |
| 20210120 | CWI    | 0                   | 3300         | 5180         | N      |
| 20210120 | CWK    | 3302                | 54797        | 113517       | N      |
| 20210120 | CWST   | 0                   | 1572         | 2303         | N      |
| 20210120 | CWT    | 2182                | 56210        | 83769        | N      |
| 20210120 | CX     | 955                 | 659332       | 1503185      | N      |
| 20210120 | CXDO   | 0                   | 76           | 1100         | N      |
| 20210120 | CXE    | 452                 | 4540         | 17906        | N      |
| 20210120 | CXH    | 2364                | 2570         | 2822         | N      |
| 20210120 | CXP    | 291                 | 181710       | 295023       | N      |
| 20210120 | CXSE   | 0                   | 502          | 1002         | N      |
| 20210120 | CXW    | 822                 | 311972       | 826239       | N      |
| 20210120 | CYBE   | 0                   | 300          | 306          | N      |
| 20210120 | CYBR   | 0                   | 539          | 711          | N      |
| 20210120 | CYCC   | 0                   | 1208         | 2788         | N      |
| 20210120 | CYCN   | 0                   | 100          | 105          | N      |
| 20210120 | CYD    | 0                   | 2842         | 11688        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | CYH     | 2268                | 239947       | 450983       | N      |
| 20210120 | CYRN    | 5857                | 22743        | 26176        | N      |
| 20210120 | CYRX    | 0                   | 8206         | 12050        | N      |
| 20210120 | CYTH    | 0                   | 1200         | 4614         | N      |
| 20210120 | CYTK    | 0                   | 11946        | 17253        | N      |
| 20210120 | CZNC    | 0                   | 8            | 8            | N      |
| 20210120 | CZR     | 0                   | 31247        | 37835        | N      |
| 20210120 | CZZ     | 1104                | 127338       | 246261       | N      |
| 20210120 | D       | 8994                | 527825       | 1001052      | N      |
| 20210120 | DAC     | 15                  | 69011        | 110680       | N      |
| 20210120 | DADA    | 0                   | 21276        | 32128        | N      |
| 20210120 | DAKT    | 0                   | 1262         | 4195         | N      |
| 20210120 | DAL     | 26549               | 732360       | 1804026      | N      |
| 20210120 | DAN     | 47                  | 126805       | 291688       | N      |
| 20210120 | DAO     | 6840                | 53528        | 191035       | N      |
| 20210120 | DAR     | 415                 | 434604       | 581515       | N      |
| 20210120 | DARE    | 6093                | 168740       | 194464       | N      |
| 20210120 | DASH    | 235                 | 182373       | 249097       | N      |
| 20210120 | DAVA    | 0                   | 11049        | 31984        | N      |
| 20210120 | DB      | 6857                | 288677       | 483207       | N      |
| 20210120 | DBA     | 0                   | 10078        | 15136        | N      |
| 20210120 | DBB     | 0                   | 1800         | 5100         | N      |
| 20210120 | DBC     | 0                   | 55280        | 62097        | N      |
| 20210120 | DBD     | 1074                | 64318        | 137514       | N      |
| 20210120 | DBDR    | 0                   | 0            | 200          | N      |
| 20210120 | DBEF    | 0                   | 25712        | 32034        | N      |
| 20210120 | DBEU    | 0                   | 0            | 10           | N      |
| 20210120 | DBI     | 1817                | 172699       | 307726       | N      |
| 20210120 | DBL     | 0                   | 1347         | 7633         | N      |
| 20210120 | DBO     | 0                   | 1173         | 1173         | N      |
| 20210120 | DBVT    | 0                   | 14756        | 22816        | N      |
| 20210120 | DBX     | 0                   | 51071        | 137323       | N      |
| 20210120 | DCBO    | 0                   | 200          | 300          | N      |
| 20210120 | DCF     | 0                   | 100          | 841          | N      |
| 20210120 | DCI     | 92                  | 101937       | 191397       | N      |
| 20210120 | DCO     | 0                   | 4259         | 10336        | N      |
| 20210120 | DCOM    | 0                   | 942          | 1118         | N      |
| 20210120 | DCP     | 443                 | 64192        | 248676       | N      |
| 20210120 | DCP PRB | 0                   | 2322         | 6030         | N      |
| 20210120 | DCP PRC | 0                   | 3386         | 4137         | N      |
| 20210120 | DCPH    | 0                   | 2721         | 3431         | N      |
| 20210120 | DCRB    | 0                   | 700          | 700          | N      |
| 20210120 | DCT     | 0                   | 5699         | 7550         | N      |
| 20210120 | DCUE    | 0                   | 2739         | 7826         | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | DD      | 40264               | 1379092      | 4033318      | N      |
| 20210120 | DDD     | 18746               | 704019       | 1310198      | N      |
| 20210120 | DDEC    | 0                   | 200          | 200          | N      |
| 20210120 | DDF     | 0                   | 2712         | 3629         | N      |
| 20210120 | DDM     | 0                   | 100          | 300          | N      |
| 20210120 | DDOG    | 521                 | 18030        | 32931        | N      |
| 20210120 | DDS     | 259                 | 40094        | 97485        | N      |
| 20210120 | DDT     | 400                 | 5466         | 15365        | N      |
| 20210120 | DE      | 359                 | 203776       | 416154       | N      |
| 20210120 | DEA     | 3945                | 58352        | 197569       | N      |
| 20210120 | DECK    | 1371                | 54732        | 114388       | N      |
| 20210120 | DEEP    | 0                   | 0            | 1            | N      |
| 20210120 | DEF     | 0                   | 1            | 1            | N      |
| 20210120 | DEH     | 3673                | 9330         | 16141        | N      |
| 20210120 | DEH U   | 0                   | 0            | 12861        | N      |
| 20210120 | DEH WS  | 3081                | 9978         | 18522        | N      |
| 20210120 | DEI     | 453                 | 240452       | 746446       | N      |
| 20210120 | DELL    | 352                 | 899024       | 1207825      | N      |
| 20210120 | DEM     | 0                   | 2700         | 3200         | N      |
| 20210120 | DEN     | 12                  | 14008        | 35532        | N      |
| 20210120 | DENN    | 300                 | 6141         | 9411         | N      |
| 20210120 | DEO     | 986                 | 23961        | 38186        | N      |
| 20210120 | DES     | 0                   | 1848         | 2148         | N      |
| 20210120 | DESP    | 50                  | 50306        | 57754        | N      |
| 20210120 | DEUS    | 0                   | 600          | 600          | N      |
| 20210120 | DEX     | 0                   | 1286         | 4208         | N      |
| 20210120 | DFAE    | 0                   | 0            | 100          | N      |
| 20210120 | DFAU    | 0                   | 900          | 900          | N      |
| 20210120 | DFE     | 0                   | 100          | 100          | N      |
| 20210120 | DFEN    | 0                   | 19582        | 23634        | N      |
| 20210120 | DFFN    | 46348               | 66919        | 94967        | N      |
| 20210120 | DFHY    | 0                   | 100          | 200          | N      |
| 20210120 | DFIN    | 546                 | 34679        | 64837        | N      |
| 20210120 | DFNS    | 2                   | 1131         | 6089         | N      |
| 20210120 | DFNS U  | 0                   | 0            | 1050         | N      |
| 20210120 | DFNS WS | 0                   | 100          | 9852         | N      |
| 20210120 | DFP     | 17                  | 7727         | 11211        | N      |
| 20210120 | DFPH    | 0                   | 0            | 100          | N      |
| 20210120 | DFPHU   | 0                   | 0            | 1800         | N      |
| 20210120 | DFPHW   | 0                   | 0            | 100          | N      |
| 20210120 | DFS     | 4480                | 362023       | 774692       | N      |
| 20210120 | DG      | 95922               | 437323       | 925161       | N      |
| 20210120 | DGICA   | 0                   | 0            | 8            | N      |
| 20210120 | DGII    | 0                   | 1046         | 1155         | N      |

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|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | DGLY    | 31966               | 187710       | 386297       | N      |
| 20210120 | DGNR    | 400                 | 2538         | 7491         | N      |
| 20210120 | DGNR U  | 0                   | 245          | 2353         | N      |
| 20210120 | DGNR WS | 225                 | 760          | 13090        | N      |
| 20210120 | DGP     | 0                   | 0            | 4            | N      |
| 20210120 | DGRO    | 0                   | 59886        | 64160        | N      |
| 20210120 | DGRW    | 100                 | 1523         | 1992         | N      |
| 20210120 | DGX     | 3292                | 347174       | 500418       | N      |
| 20210120 | DHC     | 500                 | 31375        | 36059        | N      |
| 20210120 | DHCNI   | 0                   | 53           | 153          | N      |
| 20210120 | DHCNL   | 0                   | 100          | 620          | N      |
| 20210120 | DHF     | 0                   | 18733        | 53287        | N      |
| 20210120 | DHI     | 3464                | 518550       | 1373816      | N      |
| 20210120 | DHIL    | 0                   | 9            | 9            | N      |
| 20210120 | DHR     | 2796                | 194532       | 634649       | N      |
| 20210120 | DHR PRA | 0                   | 4            | 278          | N      |
| 20210120 | DHR PRB | 0                   | 393          | 901          | N      |
| 20210120 | DHS     | 0                   | 0            | 1            | N      |
| 20210120 | DHT     | 5783                | 278304       | 344229       | N      |
| 20210120 | DHX     | 50                  | 19534        | 31777        | N      |
| 20210120 | DHY     | 250                 | 17637        | 35892        | N      |
| 20210120 | DIA     | 0                   | 36277        | 41187        | N      |
| 20210120 | DIAL    | 0                   | 600          | 900          | N      |
| 20210120 | DIAX    | 439                 | 4836         | 40784        | N      |
| 20210120 | DIN     | 50                  | 60140        | 99481        | N      |
| 20210120 | DINT    | 0                   | 1300         | 1300         | N      |
| 20210120 | DIOD    | 0                   | 1473         | 2360         | N      |
| 20210120 | DIS     | 9177                | 940920       | 2286847      | N      |
| 20210120 | DISCA   | 0                   | 99118        | 141256       | N      |
| 20210120 | DISCK   | 200                 | 167789       | 273194       | N      |
| 20210120 | DISH    | 0                   | 20714        | 30402        | N      |
| 20210120 | DIV     | 0                   | 854          | 909          | N      |
| 20210120 | DIVB    | 0                   | 103          | 103          | N      |
| 20210120 | DJAN    | 0                   | 100          | 100          | N      |
| 20210120 | DJCO    | 0                   | 12           | 12           | N      |
| 20210120 | DJP     | 0                   | 1840         | 5340         | N      |
| 20210120 | DK      | 288                 | 133755       | 248964       | N      |
| 20210120 | DKL     | 338                 | 9775         | 22767        | N      |
| 20210120 | DKNG    | 1720                | 94457        | 123238       | N      |
| 20210120 | DKS     | 10                  | 137306       | 272955       | N      |
| 20210120 | DL      | 0                   | 1107         | 1340         | N      |
| 20210120 | DLA     | 0                   | 0            | 9            | N      |
| 20210120 | DLB     | 169                 | 58325        | 123416       | N      |
| 20210120 | DLCAU   | 0                   | 200          | 1600         | N      |

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|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | DLHC     | 46                  | 146          | 146          | N      |
| 20210120 | DLN      | 0                   | 400          | 800          | N      |
| 20210120 | DLNG     | 1                   | 6827         | 16504        | N      |
| 20210120 | DLNG PRA | 0                   | 347          | 592          | N      |
| 20210120 | DLNG PRB | 0                   | 1337         | 6190         | N      |
| 20210120 | DLPN     | 0                   | 100          | 100          | N      |
| 20210120 | DLR      | 2290                | 584186       | 778282       | N      |
| 20210120 | DLR PRC  | 0                   | 1142         | 6551         | N      |
| 20210120 | DLR PRJ  | 0                   | 3306         | 6321         | N      |
| 20210120 | DLR PRK  | 0                   | 261          | 1973         | N      |
| 20210120 | DLR PRL  | 6                   | 2528         | 4298         | N      |
| 20210120 | DLTH     | 0                   | 210          | 210          | N      |
| 20210120 | DLTR     | 0                   | 10951        | 15960        | N      |
| 20210120 | DLX      | 1                   | 32497        | 65523        | N      |
| 20210120 | DLY      | 0                   | 8774         | 15983        | N      |
| 20210120 | DM       | 7798                | 224275       | 597697       | N      |
| 20210120 | DM WS    | 13407               | 25391        | 303675       | N      |
| 20210120 | DMAC     | 0                   | 1218         | 1218         | N      |
| 20210120 | DMB      | 100                 | 5835         | 6336         | N      |
| 20210120 | DMF      | 0                   | 0            | 100          | N      |
| 20210120 | DMLP     | 0                   | 100          | 180          | N      |
| 20210120 | DMO      | 105                 | 3964         | 14466        | N      |
| 20210120 | DMRC     | 0                   | 226          | 235          | N      |
| 20210120 | DMS      | 150                 | 1246         | 3477         | N      |
| 20210120 | DMS WS   | 0                   | 10000        | 12390        | N      |
| 20210120 | DMTK     | 0                   | 9550         | 19506        | N      |
| 20210120 | DMYD     | 2911                | 317235       | 574029       | N      |
| 20210120 | DMYD U   | 0                   | 1923         | 3326         | N      |
| 20210120 | DMYD WS  | 5216                | 27451        | 187410       | N      |
| 20210120 | DMYI     | 924                 | 7348         | 33120        | N      |
| 20210120 | DMYI U   | 0                   | 510          | 2814         | N      |
| 20210120 | DMYI WS  | 1700                | 10010        | 26018        | N      |
| 20210120 | DNB      | 441                 | 214161       | 387922       | N      |
| 20210120 | DNK      | 38184               | 84858        | 191802       | N      |
| 20210120 | DNLI     | 0                   | 7053         | 15711        | N      |
| 20210120 | DNMR     | 7296                | 225318       | 485196       | N      |
| 20210120 | DNMR WS  | 0                   | 8841         | 55036        | N      |
| 20210120 | DNN      | 200                 | 21396        | 34949        | N      |
| 20210120 | DNOW     | 10                  | 194468       | 367260       | N      |
| 20210120 | DNP      | 16                  | 53288        | 98228        | N      |
| 20210120 | DOC      | 5642                | 302241       | 569109       | N      |
| 20210120 | DOCU     | 0                   | 14669        | 24242        | N      |
| 20210120 | DOG      | 0                   | 6995         | 19982        | N      |
| 20210120 | DOGZ     | 0                   | 1325         | 5790         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | DOMO    | 0                   | 6533         | 9394         | N      |
| 20210120 | DON     | 0                   | 998          | 1392         | N      |
| 20210120 | DOOO    | 300                 | 3638         | 6287         | N      |
| 20210120 | DOOR    | 0                   | 33926        | 65866        | N      |
| 20210120 | DORM    | 0                   | 616          | 704          | N      |
| 20210120 | DOV     | 261                 | 95542        | 295352       | N      |
| 20210120 | DOW     | 7692                | 493181       | 1247720      | N      |
| 20210120 | DOX     | 0                   | 2337         | 2835         | N      |
| 20210120 | DOYU    | 0                   | 67960        | 96039        | N      |
| 20210120 | DPG     | 300                 | 12319        | 17854        | N      |
| 20210120 | DPST    | 0                   | 560          | 781          | N      |
| 20210120 | DPW     | 0                   | 5780         | 7800         | N      |
| 20210120 | DPZ     | 484                 | 57219        | 133895       | N      |
| 20210120 | DQ      | 350                 | 361239       | 730976       | N      |
| 20210120 | DRD     | 351                 | 19904        | 61306        | N      |
| 20210120 | DRE     | 811                 | 500476       | 832237       | N      |
| 20210120 | DRH     | 201                 | 451859       | 759846       | N      |
| 20210120 | DRH PRA | 0                   | 0            | 100          | N      |
| 20210120 | DRI     | 471                 | 124189       | 228938       | N      |
| 20210120 | DRIO    | 0                   | 173          | 206          | N      |
| 20210120 | DRIP    | 700                 | 17521        | 32292        | N      |
| 20210120 | DRIV    | 0                   | 11630        | 18068        | N      |
| 20210120 | DRN     | 300                 | 12705        | 16344        | N      |
| 20210120 | DRNA    | 0                   | 6162         | 11524        | N      |
| 20210120 | DRQ     | 2369                | 29804        | 53998        | N      |
| 20210120 | DRRX    | 0                   | 15545        | 21592        | N      |
| 20210120 | DRSK    | 0                   | 0            | 100          | N      |
| 20210120 | DRTT    | 0                   | 140          | 523          | N      |
| 20210120 | DRUA    | 0                   | 3550         | 12095        | N      |
| 20210120 | DRVN    | 0                   | 9600         | 32401        | N      |
| 20210120 | DRW     | 0                   | 0            | 300          | N      |
| 20210120 | DS      | 10056               | 156588       | 347280       | N      |
| 20210120 | DS PRB  | 0                   | 1900         | 2535         | N      |
| 20210120 | DS PRC  | 0                   | 854          | 2201         | N      |
| 20210120 | DSE     | 0                   | 307          | 1899         | N      |
| 20210120 | DSGX    | 0                   | 6450         | 12150        | N      |
| 20210120 | DSKE    | 0                   | 909          | 1509         | N      |
| 20210120 | DSL     | 1618                | 18690        | 32891        | N      |
| 20210120 | DSM     | 1                   | 3684         | 11536        | N      |
| 20210120 | DSPG    | 0                   | 3322         | 7238         | N      |
| 20210120 | DSS     | 50593               | 60712        | 132111       | N      |
| 20210120 | DSSI    | 0                   | 21125        | 55604        | N      |
| 20210120 | DSTL    | 0                   | 230          | 230          | N      |
| 20210120 | DSU     | 0                   | 23162        | 79860        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | DSX     | 100                 | 19133        | 55230        | N      |
| 20210120 | DSX PRB | 100                 | 3138         | 3359         | N      |
| 20210120 | DT      | 8107                | 357027       | 973355       | N      |
| 20210120 | DTB     | 0                   | 38898        | 53303        | N      |
| 20210120 | DTE     | 1295                | 118115       | 243548       | N      |
| 20210120 | DTEA    | 0                   | 0            | 200          | N      |
| 20210120 | DTF     | 0                   | 1            | 2968         | N      |
| 20210120 | DTH     | 0                   | 235          | 235          | N      |
| 20210120 | DTIL    | 0                   | 23846        | 30680        | N      |
| 20210120 | DTJ     | 0                   | 240          | 2336         | N      |
| 20210120 | DTLA PR | 0                   | 0            | 3203         | N      |
| 20210120 | DTP     | 20                  | 2379         | 2876         | N      |
| 20210120 | DTSS    | 510                 | 1310         | 2039         | N      |
| 20210120 | DTW     | 0                   | 430          | 27464        | N      |
| 20210120 | DTY     | 0                   | 2203         | 4762         | N      |
| 20210120 | DUC     | 0                   | 3105         | 7659         | N      |
| 20210120 | DUK     | 3115                | 399665       | 828808       | N      |
| 20210120 | DUK PRA | 0                   | 1546         | 14060        | N      |
| 20210120 | DUKB    | 0                   | 16980        | 37927        | N      |
| 20210120 | DUKH    | 819                 | 3857         | 6046         | N      |
| 20210120 | DUNEU   | 0                   | 0            | 641          | N      |
| 20210120 | DURA    | 0                   | 2100         | 2100         | N      |
| 20210120 | DUST    | 100                 | 21065        | 33082        | N      |
| 20210120 | DVA     | 14916               | 125302       | 221880       | N      |
| 20210120 | DVAX    | 100                 | 15241        | 18567        | N      |
| 20210120 | DVD     | 0                   | 4901         | 12398        | N      |
| 20210120 | DVN     | 6926                | 1259230      | 2714498      | N      |
| 20210120 | DVY     | 500                 | 7296         | 12276        | N      |
| 20210120 | DVYE    | 0                   | 400          | 667          | N      |
| 20210120 | DWAS    | 0                   | 71           | 71           | N      |
| 20210120 | DWEQ    | 0                   | 200          | 200          | N      |
| 20210120 | DWIN U  | 0                   | 2902         | 7857         | N      |
| 20210120 | DWM     | 0                   | 100          | 100          | N      |
| 20210120 | DWMF    | 0                   | 100          | 100          | N      |
| 20210120 | DWX     | 0                   | 1365         | 1365         | N      |
| 20210120 | DX      | 557                 | 23277        | 49780        | N      |
| 20210120 | DX PRB  | 6632                | 17862        | 29345        | N      |
| 20210120 | DX PRC  | 0                   | 663          | 1781         | N      |
| 20210120 | DXC     | 43                  | 151794       | 306536       | N      |
| 20210120 | DXCM    | 0                   | 1749         | 2656         | N      |
| 20210120 | DXD     | 0                   | 26252        | 38802        | N      |
| 20210120 | DXF     | 0                   | 1800         | 4798         | N      |
| 20210120 | DXJ     | 0                   | 424          | 4324         | N      |
| 20210120 | DXPE    | 0                   | 272          | 421          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | DXYN   | 0                   | 0            | 104          | N      |
| 20210120 | DY     | 1094                | 51142        | 78899        | N      |
| 20210120 | DYAI   | 0                   | 0            | 3            | N      |
| 20210120 | DYFN   | 50                  | 2450         | 3185         | N      |
| 20210120 | DYN    | 0                   | 1040         | 1737         | N      |
| 20210120 | DYNT   | 0                   | 300          | 500          | N      |
| 20210120 | DZSI   | 0                   | 116          | 254          | N      |
| 20210120 | E      | 888                 | 36014        | 52162        | N      |
| 20210120 | EA     | 0                   | 19024        | 42797        | N      |
| 20210120 | EACPU  | 0                   | 0            | 1525         | N      |
| 20210120 | EAD    | 0                   | 100          | 250          | N      |
| 20210120 | EAF    | 3030                | 142475       | 482493       | N      |
| 20210120 | EAI    | 0                   | 207          | 7077         | N      |
| 20210120 | EAR    | 0                   | 854          | 856          | N      |
| 20210120 | EARN   | 0                   | 6123         | 8386         | N      |
| 20210120 | EARS   | 0                   | 6552         | 14015        | N      |
| 20210120 | EAST   | 0                   | 100          | 400          | N      |
| 20210120 | EAT    | 2171                | 147520       | 232528       | N      |
| 20210120 | EB     | 3125                | 57166        | 158953       | N      |
| 20210120 | EBAY   | 36                  | 40025        | 61570        | N      |
| 20210120 | EBAYL  | 0                   | 58           | 58           | N      |
| 20210120 | EBC    | 0                   | 7078         | 10743        | N      |
| 20210120 | EBF    | 131                 | 12465        | 33987        | N      |
| 20210120 | EBIX   | 0                   | 2444         | 2707         | N      |
| 20210120 | EBIZ   | 0                   | 300          | 300          | N      |
| 20210120 | EBND   | 0                   | 300          | 300          | N      |
| 20210120 | EBON   | 0                   | 12467        | 14564        | N      |
| 20210120 | EBR    | 5519                | 89928        | 129114       | N      |
| 20210120 | EBR B  | 1167                | 2395         | 3078         | N      |
| 20210120 | EBS    | 3214                | 80962        | 128884       | N      |
| 20210120 | EBSB   | 0                   | 1976         | 2335         | N      |
| 20210120 | EC     | 0                   | 86749        | 132470       | N      |
| 20210120 | ECC    | 1                   | 4542         | 5939         | N      |
| 20210120 | ECCB   | 0                   | 100          | 8921         | N      |
| 20210120 | ECCX   | 0                   | 2704         | 4890         | N      |
| 20210120 | ECCY   | 0                   | 50           | 856          | N      |
| 20210120 | ECF    | 0                   | 200          | 200          | N      |
| 20210120 | ECH    | 0                   | 1018         | 3198         | N      |
| 20210120 | ECHO   | 0                   | 166          | 1053         | N      |
| 20210120 | ECL    | 1005                | 148445       | 255084       | N      |
| 20210120 | ECOL   | 0                   | 543          | 1050         | N      |
| 20210120 | ECOM   | 1415                | 58430        | 98841        | N      |
| 20210120 | ECON   | 0                   | 200          | 200          | N      |
| 20210120 | ECOR   | 1800                | 33115        | 48403        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | ECPG    | 0                   | 2881         | 4813         | N      |
| 20210120 | ED      | 3096                | 526779       | 947859       | N      |
| 20210120 | EDAP    | 0                   | 1059         | 2207         | N      |
| 20210120 | EDC     | 0                   | 410          | 650          | N      |
| 20210120 | EDD     | 1276                | 10911        | 27904        | N      |
| 20210120 | EDF     | 86                  | 10803        | 26454        | N      |
| 20210120 | EDI     | 14                  | 5702         | 22448        | N      |
| 20210120 | EDIT    | 0                   | 22483        | 49624        | N      |
| 20210120 | EDIV    | 0                   | 400          | 400          | N      |
| 20210120 | EDN     | 1087                | 11322        | 19022        | N      |
| 20210120 | EDOC    | 0                   | 8404         | 10004        | N      |
| 20210120 | EDSA    | 0                   | 2323         | 3854         | N      |
| 20210120 | EDTK    | 0                   | 200          | 410          | N      |
| 20210120 | EDU     | 114                 | 219587       | 441979       | N      |
| 20210120 | EDUC    | 0                   | 152          | 652          | N      |
| 20210120 | EDV     | 0                   | 0            | 400          | N      |
| 20210120 | EDZ     | 0                   | 6801         | 10301        | N      |
| 20210120 | EEA     | 0                   | 187          | 487          | N      |
| 20210120 | EEFT    | 0                   | 1287         | 2070         | N      |
| 20210120 | EEM     | 0                   | 610526       | 922039       | N      |
| 20210120 | EEMV    | 0                   | 8903         | 13029        | N      |
| 20210120 | EES     | 0                   | 0            | 100          | N      |
| 20210120 | EEX     | 102                 | 16390        | 28901        | N      |
| 20210120 | EFA     | 0                   | 317100       | 422154       | N      |
| 20210120 | EFAV    | 0                   | 2327         | 16343        | N      |
| 20210120 | EFC     | 141                 | 24192        | 54652        | N      |
| 20210120 | EFC PRA | 0                   | 3800         | 6988         | N      |
| 20210120 | EFF     | 0                   | 956          | 4290         | N      |
| 20210120 | EFG     | 0                   | 4650         | 5350         | N      |
| 20210120 | EFL     | 857                 | 3057         | 15632        | N      |
| 20210120 | EFR     | 0                   | 24845        | 40416        | N      |
| 20210120 | EFSC    | 0                   | 667          | 1426         | N      |
| 20210120 | EFT     | 1                   | 6025         | 29483        | N      |
| 20210120 | EFV     | 0                   | 41122        | 60780        | N      |
| 20210120 | EFX     | 866                 | 58261        | 134793       | N      |
| 20210120 | EGAN    | 0                   | 2547         | 4279         | N      |
| 20210120 | EGBN    | 0                   | 1184         | 1948         | N      |
| 20210120 | EGF     | 0                   | 182          | 371          | N      |
| 20210120 | EGHT    | 13377               | 121804       | 388413       | N      |
| 20210120 | EGLE    | 0                   | 203          | 213          | N      |
| 20210120 | EGO     | 7815                | 249354       | 458557       | N      |
| 20210120 | EGOV    | 0                   | 5217         | 6514         | N      |
| 20210120 | EGP     | 1874                | 38346        | 84701        | N      |
| 20210120 | EGRX    | 0                   | 610          | 808          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | EGY    | 5847                | 18126        | 42307        | N      |
| 20210120 | EH     | 21470               | 90764        | 124507       | N      |
| 20210120 | EHC    | 334                 | 77834        | 177625       | N      |
| 20210120 | EHI    | 400                 | 4450         | 9294         | N      |
| 20210120 | EHT    | 105                 | 1332         | 1633         | N      |
| 20210120 | EHTH   | 0                   | 7312         | 13433        | N      |
| 20210120 | EIC    | 0                   | 1501         | 2011         | N      |
| 20210120 | EIDO   | 0                   | 5970         | 10384        | N      |
| 20210120 | EIDX   | 0                   | 371          | 665          | N      |
| 20210120 | EIG    | 0                   | 27590        | 64878        | N      |
| 20210120 | EIGI   | 0                   | 9753         | 17353        | N      |
| 20210120 | EIGR   | 0                   | 2200         | 3300         | N      |
| 20210120 | EIM    | 0                   | 100          | 100          | N      |
| 20210120 | EIX    | 3167                | 172911       | 504744       | N      |
| 20210120 | EJAN   | 0                   | 200          | 200          | N      |
| 20210120 | EKSO   | 203                 | 203          | 235          | N      |
| 20210120 | EL     | 2316                | 127363       | 322254       | N      |
| 20210120 | ELA    | 0                   | 658          | 658          | N      |
| 20210120 | ELAN   | 31                  | 397104       | 945166       | N      |
| 20210120 | ELAT   | 0                   | 4630         | 12456        | N      |
| 20210120 | ELC    | 0                   | 1443         | 2020         | N      |
| 20210120 | ELDN   | 0                   | 0            | 108          | N      |
| 20210120 | ELF    | 2258                | 313058       | 515278       | N      |
| 20210120 | ELOX   | 0                   | 200          | 200          | N      |
| 20210120 | ELP    | 3293                | 138988       | 236548       | N      |
| 20210120 | ELS    | 1789                | 209843       | 390876       | N      |
| 20210120 | ELVT   | 3                   | 46694        | 77418        | N      |
| 20210120 | ELY    | 4981                | 267408       | 558129       | N      |
| 20210120 | ELYS   | 0                   | 3033         | 3744         | N      |
| 20210120 | EMAN   | 300                 | 17724        | 23224        | N      |
| 20210120 | EMB    | 100                 | 23583        | 30161        | N      |
| 20210120 | EMD    | 200                 | 18895        | 39534        | N      |
| 20210120 | EME    | 223                 | 33811        | 92846        | N      |
| 20210120 | EMF    | 0                   | 5876         | 23143        | N      |
| 20210120 | EMGF   | 0                   | 502          | 602          | N      |
| 20210120 | EMHY   | 0                   | 200          | 200          | N      |
| 20210120 | EMKR   | 0                   | 648          | 1170         | N      |
| 20210120 | EMLC   | 0                   | 7045         | 23649        | N      |
| 20210120 | EMLP   | 0                   | 12400        | 14100        | N      |
| 20210120 | EMN    | 4483                | 97870        | 193825       | N      |
| 20210120 | EMO    | 895                 | 7132         | 23865        | N      |
| 20210120 | EMP    | 0                   | 1659         | 1954         | N      |
| 20210120 | EMPW   | 2908                | 3756         | 4404         | N      |
| 20210120 | EMPW U | 0                   | 515          | 824          | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | EMPW WS | 8562                | 9425         | 10975        | N      |
| 20210120 | EMQQ    | 0                   | 767          | 1381         | N      |
| 20210120 | EMR     | 3428                | 256257       | 696386       | N      |
| 20210120 | EMX     | 800                 | 3846         | 5346         | N      |
| 20210120 | EMXC    | 0                   | 0            | 312          | N      |
| 20210120 | ENB     | 9631                | 477772       | 697875       | N      |
| 20210120 | ENBA    | 570                 | 6773         | 10411        | N      |
| 20210120 | ENBL    | 909                 | 72097        | 242165       | N      |
| 20210120 | ENDP    | 0                   | 30478        | 37220        | N      |
| 20210120 | ENFAU   | 0                   | 0            | 1300         | N      |
| 20210120 | ENG     | 100                 | 18972        | 28273        | N      |
| 20210120 | ENIA    | 33                  | 196894       | 248426       | N      |
| 20210120 | ENIC    | 1                   | 32993        | 56424        | N      |
| 20210120 | ENJ     | 0                   | 1600         | 1950         | N      |
| 20210120 | ENLC    | 20246               | 285445       | 781026       | N      |
| 20210120 | ENLV    | 0                   | 725          | 1025         | N      |
| 20210120 | ENO     | 0                   | 309          | 1522         | N      |
| 20210120 | ENPC    | 116                 | 1059         | 3002         | N      |
| 20210120 | ENPC U  | 0                   | 2800         | 4011         | N      |
| 20210120 | ENPC WS | 16603               | 16803        | 18288        | N      |
| 20210120 | ENPH    | 0                   | 10629        | 26497        | N      |
| 20210120 | ENR     | 398                 | 57914        | 139302       | N      |
| 20210120 | ENR PRA | 0                   | 545          | 705          | N      |
| 20210120 | ENS     | 406                 | 46966        | 91059        | N      |
| 20210120 | ENSG    | 0                   | 4205         | 15556        | N      |
| 20210120 | ENSV    | 0                   | 2517         | 3198         | N      |
| 20210120 | ENTA    | 0                   | 1145         | 1300         | N      |
| 20210120 | ENTG    | 0                   | 8173         | 14933        | N      |
| 20210120 | ENTX    | 0                   | 2580         | 4480         | N      |
| 20210120 | ENV     | 2547                | 61810        | 104602       | N      |
| 20210120 | ENVA    | 12                  | 62475        | 145657       | N      |
| 20210120 | ENVB    | 200                 | 4153         | 4178         | N      |
| 20210120 | ENVIU   | 0                   | 300          | 1700         | N      |
| 20210120 | ENX     | 0                   | 0            | 200          | N      |
| 20210120 | ENZ     | 62330               | 79988        | 110411       | N      |
| 20210120 | EOD     | 405                 | 3999         | 10467        | N      |
| 20210120 | EOG     | 2807                | 427089       | 790087       | N      |
| 20210120 | EOI     | 2500                | 12714        | 32454        | N      |
| 20210120 | EOLS    | 0                   | 10222        | 15272        | N      |
| 20210120 | EOS     | 261                 | 12030        | 27435        | N      |
| 20210120 | EOSE    | 0                   | 7005         | 9333         | N      |
| 20210120 | EOT     | 0                   | 691          | 4161         | N      |
| 20210120 | EP PRC  | 0                   | 50           | 377          | N      |
| 20210120 | EPAC    | 974                 | 62023        | 77273        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | EPAM    | 595                 | 38076        | 73320        | N      |
| 20210120 | EPAY    | 0                   | 701          | 1913         | N      |
| 20210120 | EPC     | 0                   | 55046        | 115955       | N      |
| 20210120 | EPD     | 15869               | 713297       | 1413858      | N      |
| 20210120 | EPHE    | 0                   | 100          | 400          | N      |
| 20210120 | EPHYU   | 0                   | 1710         | 5789         | N      |
| 20210120 | EPI     | 0                   | 15163        | 30727        | N      |
| 20210120 | EPIX    | 0                   | 497          | 1983         | N      |
| 20210120 | EPM     | 0                   | 304          | 502          | N      |
| 20210120 | EPOL    | 0                   | 240          | 780          | N      |
| 20210120 | EPP     | 0                   | 9836         | 15977        | N      |
| 20210120 | EPR     | 1416                | 160669       | 344417       | N      |
| 20210120 | EPR PRC | 0                   | 99           | 959          | N      |
| 20210120 | EPR PRE | 0                   | 201          | 2558         | N      |
| 20210120 | EPR PRG | 100                 | 507          | 4029         | N      |
| 20210120 | EPRT    | 289                 | 115704       | 276560       | N      |
| 20210120 | EPS     | 0                   | 2            | 2            | N      |
| 20210120 | EPWR U  | 0                   | 0            | 70653        | N      |
| 20210120 | EPZM    | 0                   | 18807        | 25100        | N      |
| 20210120 | EQ      | 0                   | 4282         | 9657         | N      |
| 20210120 | EQAL    | 0                   | 122          | 122          | N      |
| 20210120 | EQBK    | 0                   | 602          | 1102         | N      |
| 20210120 | EQC     | 0                   | 134096       | 211922       | N      |
| 20210120 | EQC PRD | 0                   | 1194         | 3756         | N      |
| 20210120 | EQD     | 1100                | 4095         | 12802        | N      |
| 20210120 | EQD U   | 0                   | 299          | 15799        | N      |
| 20210120 | EQD WS  | 0                   | 5235         | 21189        | N      |
| 20210120 | EQH     | 8405                | 315091       | 908057       | N      |
| 20210120 | EQH PRA | 0                   | 5225         | 16245        | N      |
| 20210120 | EQH PRC | 1200                | 13193        | 38074        | N      |
| 20210120 | EQIX    | 0                   | 2745         | 3849         | N      |
| 20210120 | EQNR    | 4744                | 614925       | 811314       | N      |
| 20210120 | EQOS    | 0                   | 1842         | 3586         | N      |
| 20210120 | EQR     | 8339                | 347419       | 759203       | N      |
| 20210120 | EQRR    | 0                   | 300          | 300          | N      |
| 20210120 | EQS     | 0                   | 23000        | 55244        | N      |
| 20210120 | EQT     | 72252               | 574790       | 1304736      | N      |
| 20210120 | EQX     | 300                 | 24170        | 37093        | N      |
| 20210120 | ERC     | 0                   | 500          | 500          | N      |
| 20210120 | ERES    | 1400                | 2600         | 2600         | N      |
| 20210120 | ERESU   | 0                   | 700          | 1600         | N      |
| 20210120 | ERESW   | 0                   | 2000         | 2000         | N      |
| 20210120 | ERF     | 45829               | 334830       | 493589       | N      |
| 20210120 | ERIC    | 0                   | 62101        | 108898       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | ERIE   | 0                   | 439          | 560          | N      |
| 20210120 | ERII   | 0                   | 252          | 728          | N      |
| 20210120 | ERJ    | 28827               | 455273       | 743799       | N      |
| 20210120 | ERSX   | 0                   | 100          | 100          | N      |
| 20210120 | ERUS   | 0                   | 500          | 810          | N      |
| 20210120 | ERX    | 0                   | 79698        | 107777       | N      |
| 20210120 | ERY    | 0                   | 100          | 900          | N      |
| 20210120 | ES     | 1701                | 223051       | 563414       | N      |
| 20210120 | ESCA   | 0                   | 0            | 19           | N      |
| 20210120 | ESE    | 1127                | 16984        | 34293        | N      |
| 20210120 | ESGC   | 1429                | 337216       | 708021       | N      |
| 20210120 | ESGD   | 0                   | 900          | 1200         | N      |
| 20210120 | ESGE   | 0                   | 54048        | 74000        | N      |
| 20210120 | ESGN   | 0                   | 0            | 100          | N      |
| 20210120 | ESGR   | 0                   | 1101         | 1547         | N      |
| 20210120 | ESGRO  | 0                   | 0            | 572          | N      |
| 20210120 | ESGRP  | 0                   | 80           | 80           | N      |
| 20210120 | ESGU   | 700                 | 10939        | 29813        | N      |
| 20210120 | ESGV   | 0                   | 2051         | 2719         | N      |
| 20210120 | ESI    | 3097                | 233262       | 499546       | N      |
| 20210120 | ESLT   | 0                   | 208          | 309          | N      |
| 20210120 | ESNT   | 0                   | 182549       | 313299       | N      |
| 20210120 | ESPO   | 0                   | 1300         | 1300         | N      |
| 20210120 | ESPR   | 0                   | 7588         | 13446        | N      |
| 20210120 | ESQ    | 0                   | 4            | 28           | N      |
| 20210120 | ESRT   | 2772                | 217157       | 334876       | N      |
| 20210120 | ESS    | 517                 | 201866       | 287688       | N      |
| 20210120 | ESSA   | 0                   | 100          | 100          | N      |
| 20210120 | ESSC   | 0                   | 4819         | 7619         | N      |
| 20210120 | ESSCW  | 1200                | 1200         | 1200         | N      |
| 20210120 | ESTA   | 0                   | 51           | 51           | N      |
| 20210120 | ESTC   | 558                 | 197277       | 283473       | N      |
| 20210120 | ESTE   | 1138                | 35217        | 48975        | N      |
| 20210120 | ESXB   | 0                   | 200          | 300          | N      |
| 20210120 | ET     | 33882               | 786080       | 2869627      | N      |
| 20210120 | ETAC   | 125                 | 17077        | 20460        | N      |
| 20210120 | ETACW  | 0                   | 700          | 5760         | N      |
| 20210120 | ETB    | 0                   | 8376         | 14503        | N      |
| 20210120 | ETG    | 0                   | 13229        | 38969        | N      |
| 20210120 | ETH    | 1948                | 46499        | 80858        | N      |
| 20210120 | ETI PR | 0                   | 1372         | 1743         | N      |
| 20210120 | ETJ    | 0                   | 43020        | 78245        | N      |
| 20210120 | ETM    | 1730                | 208171       | 446312       | N      |
| 20210120 | ETN    | 2506                | 505623       | 719514       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | ETNB    | 0                   | 3830         | 4033         | N      |
| 20210120 | ETO     | 201                 | 2179         | 6088         | N      |
| 20210120 | ETON    | 0                   | 611          | 935          | N      |
| 20210120 | ETP PRC | 27                  | 1825         | 8989         | N      |
| 20210120 | ETP PRD | 621                 | 2689         | 12697        | N      |
| 20210120 | ETP PRE | 0                   | 13483        | 16094        | N      |
| 20210120 | ETR     | 215                 | 69255        | 286454       | N      |
| 20210120 | ETRN    | 73211               | 1007268      | 2579191      | N      |
| 20210120 | ETSY    | 0                   | 18097        | 24875        | N      |
| 20210120 | ETTX    | 0                   | 644          | 5494         | N      |
| 20210120 | ETV     | 1908                | 45048        | 100536       | N      |
| 20210120 | ETW     | 0                   | 63014        | 78025        | N      |
| 20210120 | ETX     | 0                   | 1853         | 4585         | N      |
| 20210120 | ETY     | 1253                | 31458        | 59430        | N      |
| 20210120 | EUFN    | 0                   | 12222        | 27309        | N      |
| 20210120 | EUM     | 0                   | 0            | 4900         | N      |
| 20210120 | EURN    | 1090                | 71800        | 179648       | N      |
| 20210120 | EUSB    | 0                   | 0            | 100          | N      |
| 20210120 | EV      | 56                  | 151074       | 320071       | N      |
| 20210120 | EVA     | 826                 | 12203        | 23891        | N      |
| 20210120 | EVBG    | 0                   | 1941         | 2319         | N      |
| 20210120 | EVC     | 0                   | 7749         | 31928        | N      |
| 20210120 | EVER    | 0                   | 1429         | 2057         | N      |
| 20210120 | EVF     | 0                   | 2624         | 9473         | N      |
| 20210120 | EVFM    | 0                   | 8388         | 22342        | N      |
| 20210120 | EVG     | 0                   | 8164         | 15118        | N      |
| 20210120 | EVGN    | 0                   | 8727         | 12195        | N      |
| 20210120 | EVH     | 1075                | 102335       | 160347       | N      |
| 20210120 | EVI     | 0                   | 4            | 6            | N      |
| 20210120 | EVK     | 0                   | 311          | 561          | N      |
| 20210120 | EVLO    | 0                   | 13193        | 15674        | N      |
| 20210120 | EVM     | 0                   | 1200         | 3500         | N      |
| 20210120 | EVN     | 0                   | 8728         | 15681        | N      |
| 20210120 | EVOK    | 0                   | 1939         | 1939         | N      |
| 20210120 | EVOL    | 0                   | 200          | 200          | N      |
| 20210120 | EVOP    | 0                   | 1491         | 2911         | N      |
| 20210120 | EVR     | 11                  | 41237        | 109038       | N      |
| 20210120 | EVRG    | 604                 | 113838       | 275991       | N      |
| 20210120 | EVRI    | 3992                | 125353       | 316329       | N      |
| 20210120 | EVT     | 994                 | 11037        | 23959        | N      |
| 20210120 | EVTC    | 2880                | 59007        | 106565       | N      |
| 20210120 | EVV     | 0                   | 0            | 3642         | N      |
| 20210120 | EW      | 3646                | 362446       | 1147174      | N      |
| 20210120 | EWA     | 0                   | 31235        | 46343        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | EWBC   | 803                 | 6730         | 12554        | N      |
| 20210120 | EWC    | 0                   | 18332        | 37434        | N      |
| 20210120 | EWCO   | 0                   | 0            | 100          | N      |
| 20210120 | EWD    | 0                   | 100          | 106          | N      |
| 20210120 | EWEB   | 0                   | 100          | 100          | N      |
| 20210120 | EWG    | 0                   | 32604        | 41553        | N      |
| 20210120 | EWH    | 0                   | 240849       | 315673       | N      |
| 20210120 | EWI    | 0                   | 4336         | 10264        | N      |
| 20210120 | EWJ    | 0                   | 192358       | 274097       | N      |
| 20210120 | EWJV   | 0                   | 0            | 100          | N      |
| 20210120 | EWL    | 0                   | 16104        | 21504        | N      |
| 20210120 | EWM    | 0                   | 10844        | 12826        | N      |
| 20210120 | EWN    | 0                   | 5341         | 5441         | N      |
| 20210120 | EWP    | 0                   | 18531        | 20631        | N      |
| 20210120 | EWQ    | 0                   | 8765         | 10652        | N      |
| 20210120 | EWS    | 0                   | 3990         | 4996         | N      |
| 20210120 | EWT    | 0                   | 84322        | 96218        | N      |
| 20210120 | EWU    | 0                   | 113713       | 137144       | N      |
| 20210120 | EWV    | 0                   | 34005        | 42382        | N      |
| 20210120 | EWX    | 0                   | 100          | 300          | N      |
| 20210120 | EWY    | 200                 | 27813        | 65705        | N      |
| 20210120 | EWZ    | 0                   | 646176       | 863417       | N      |
| 20210120 | EXAS   | 0                   | 12132        | 18961        | N      |
| 20210120 | EXC    | 100                 | 67773        | 95498        | N      |
| 20210120 | EXD    | 300                 | 2722         | 7279         | N      |
| 20210120 | EXEL   | 100                 | 14056        | 56814        | N      |
| 20210120 | EXFO   | 0                   | 4271         | 4271         | N      |
| 20210120 | EXG    | 1489                | 78504        | 130958       | N      |
| 20210120 | EXI    | 0                   | 239          | 500          | N      |
| 20210120 | EXK    | 14614               | 342301       | 700233       | N      |
| 20210120 | EXLS   | 0                   | 359          | 1001         | N      |
| 20210120 | EXN    | 0                   | 1401         | 1801         | N      |
| 20210120 | EXP    | 52                  | 18877        | 71871        | N      |
| 20210120 | EXPC   | 846                 | 9783         | 17016        | N      |
| 20210120 | EXPCW  | 0                   | 0            | 400          | N      |
| 20210120 | EXPD   | 0                   | 10779        | 18293        | N      |
| 20210120 | EXPE   | 0                   | 14794        | 43747        | N      |
| 20210120 | EXPI   | 0                   | 33700        | 40606        | N      |
| 20210120 | EXPO   | 0                   | 4029         | 5055         | N      |
| 20210120 | EXPR   | 10012               | 271539       | 317215       | N      |
| 20210120 | EXR    | 2064                | 172951       | 310770       | N      |
| 20210120 | EXTN   | 0                   | 52740        | 99246        | N      |
| 20210120 | EXTR   | 0                   | 1845         | 6077         | N      |
| 20210120 | EYE    | 0                   | 4662         | 11673        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | EYEG    | 0                   | 0            | 100          | N      |
| 20210120 | EYEN    | 100                 | 430          | 2017         | N      |
| 20210120 | EYES    | 0                   | 70539        | 98789        | N      |
| 20210120 | EYPT    | 0                   | 3564         | 5994         | N      |
| 20210120 | EZA     | 0                   | 1600         | 3055         | N      |
| 20210120 | EZM     | 0                   | 200          | 200          | N      |
| 20210120 | EZPW    | 0                   | 5760         | 10494        | N      |
| 20210120 | EZU     | 0                   | 77806        | 123071       | N      |
| 20210120 | F       | 150977              | 10911293     | 19485696     | N      |
| 20210120 | F PRB   | 1727                | 3564         | 10105        | N      |
| 20210120 | F PRC   | 100                 | 2374         | 18837        | N      |
| 20210120 | FAF     | 4                   | 71848        | 197686       | N      |
| 20210120 | FAII    | 36630               | 89934        | 195621       | N      |
| 20210120 | FAII U  | 0                   | 4079         | 77173        | N      |
| 20210120 | FAII WS | 16401               | 18172        | 27743        | N      |
| 20210120 | FALN    | 0                   | 15599        | 16099        | N      |
| 20210120 | FAM     | 45                  | 517          | 3402         | N      |
| 20210120 | FAMI    | 0                   | 1693         | 2093         | N      |
| 20210120 | FAN     | 0                   | 1240         | 1242         | N      |
| 20210120 | FANG    | 199                 | 28351        | 38177        | N      |
| 20210120 | FANH    | 0                   | 0            | 100          | N      |
| 20210120 | FARM    | 0                   | 600          | 800          | N      |
| 20210120 | FARO    | 0                   | 5461         | 6509         | N      |
| 20210120 | FAS     | 0                   | 6865         | 9547         | N      |
| 20210120 | FAST    | 100                 | 45640        | 70474        | N      |
| 20210120 | FATE    | 0                   | 23593        | 30051        | N      |
| 20210120 | FAX     | 0                   | 8550         | 9232         | N      |
| 20210120 | FAZ     | 0                   | 3603         | 8116         | N      |
| 20210120 | FB      | 79                  | 106017       | 322165       | N      |
| 20210120 | FBC     | 1                   | 154609       | 311228       | N      |
| 20210120 | FBHS    | 434                 | 128813       | 232639       | N      |
| 20210120 | FBIO    | 0                   | 1702         | 2638         | N      |
| 20210120 | FBIZ    | 0                   | 100          | 100          | N      |
| 20210120 | FBK     | 1                   | 37071        | 49566        | N      |
| 20210120 | FBM     | 158                 | 21531        | 125565       | N      |
| 20210120 | FBMS    | 0                   | 0            | 68           | N      |
| 20210120 | FBNC    | 0                   | 229          | 619          | N      |
| 20210120 | FBND    | 0                   | 40           | 40           | N      |
| 20210120 | FBP     | 0                   | 159754       | 435837       | N      |
| 20210120 | FBRX    | 0                   | 191          | 976          | N      |
| 20210120 | FBT     | 0                   | 300          | 300          | N      |
| 20210120 | FC      | 738                 | 10360        | 18007        | N      |
| 20210120 | FCAC    | 0                   | 2014         | 2554         | N      |
| 20210120 | FCACU   | 0                   | 0            | 200          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | FCACW  | 0                   | 100          | 600          | N      |
| 20210120 | FCAX U | 300                 | 5584         | 25734        | N      |
| 20210120 | FCBC   | 0                   | 98           | 201          | N      |
| 20210120 | FCBP   | 0                   | 300          | 500          | N      |
| 20210120 | FCCY   | 0                   | 0            | 300          | N      |
| 20210120 | FCEL   | 500                 | 179679       | 372339       | N      |
| 20210120 | FCF    | 0                   | 146459       | 247290       | N      |
| 20210120 | FCFS   | 0                   | 1443         | 3623         | N      |
| 20210120 | FCG    | 0                   | 27740        | 29054        | N      |
| 20210120 | FCN    | 46                  | 66204        | 120104       | N      |
| 20210120 | FCNCA  | 0                   | 152          | 318          | N      |
| 20210120 | FCNCP  | 0                   | 1600         | 1927         | N      |
| 20210120 | FCOM   | 0                   | 0            | 100          | N      |
| 20210120 | FCPT   | 3515                | 105428       | 225459       | N      |
| 20210120 | FCRD   | 0                   | 0            | 900          | N      |
| 20210120 | FCRW   | 0                   | 38           | 38           | N      |
| 20210120 | FCRZ   | 0                   | 0            | 150          | N      |
| 20210120 | FCT    | 0                   | 6253         | 66575        | N      |
| 20210120 | FCTR   | 0                   | 100          | 100          | N      |
| 20210120 | FCVT   | 0                   | 0            | 100          | N      |
| 20210120 | FCX    | 55251               | 1399995      | 4423477      | N      |
| 20210120 | FDD    | 0                   | 0            | 100          | N      |
| 20210120 | FDEU   | 0                   | 1280         | 2137         | N      |
| 20210120 | FDHY   | 0                   | 100          | 100          | N      |
| 20210120 | FDIS   | 0                   | 490          | 807          | N      |
| 20210120 | FDL    | 0                   | 808          | 1821         | N      |
| 20210120 | FDMO   | 0                   | 557          | 557          | N      |
| 20210120 | FDMT   | 0                   | 535          | 645          | N      |
| 20210120 | FDN    | 100                 | 2901         | 14253        | N      |
| 20210120 | FDP    | 200                 | 41177        | 80474        | N      |
| 20210120 | FDS    | 378                 | 47514        | 83823        | N      |
| 20210120 | FDUS   | 0                   | 10           | 210          | N      |
| 20210120 | FDUSG  | 0                   | 100          | 100          | N      |
| 20210120 | FDVV   | 0                   | 102          | 102          | N      |
| 20210120 | FDX    | 2138                | 318906       | 622102       | N      |
| 20210120 | FE     | 6266                | 353669       | 971014       | N      |
| 20210120 | FEDU   | 0                   | 2876         | 15773        | N      |
| 20210120 | FEI    | 1001                | 32948        | 40724        | N      |
| 20210120 | FELE   | 0                   | 1352         | 1497         | N      |
| 20210120 | FEMS   | 0                   | 100          | 100          | N      |
| 20210120 | FEN    | 0                   | 300          | 500          | N      |
| 20210120 | FENG   | 3146                | 89394        | 213193       | N      |
| 20210120 | FENY   | 0                   | 1692         | 1693         | N      |
| 20210120 | FEO    | 0                   | 1146         | 1980         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | FEP     | 0                   | 100          | 100          | N      |
| 20210120 | FET     | 7                   | 8843         | 16284        | N      |
| 20210120 | FEYE    | 200                 | 20290        | 48860        | N      |
| 20210120 | FEZ     | 0                   | 19912        | 25444        | N      |
| 20210120 | FF      | 450                 | 51175        | 86268        | N      |
| 20210120 | FFA     | 0                   | 1981         | 4579         | N      |
| 20210120 | FFBC    | 0                   | 2953         | 3343         | N      |
| 20210120 | FFC     | 101                 | 12967        | 25027        | N      |
| 20210120 | FFG     | 0                   | 11876        | 30185        | N      |
| 20210120 | FFHL    | 503                 | 683          | 1175         | N      |
| 20210120 | FFIC    | 0                   | 411          | 692          | N      |
| 20210120 | FFIN    | 2                   | 8275         | 9010         | N      |
| 20210120 | FFIV    | 0                   | 2647         | 4215         | N      |
| 20210120 | FFTY    | 0                   | 2666         | 2708         | N      |
| 20210120 | FFWM    | 0                   | 400          | 1621         | N      |
| 20210120 | FGB     | 0                   | 457          | 10129        | N      |
| 20210120 | FGD     | 0                   | 400          | 415          | N      |
| 20210120 | FGEN    | 0                   | 1608         | 2761         | N      |
| 20210120 | FGF     | 0                   | 384          | 834          | N      |
| 20210120 | FGNA    | 319                 | 18688        | 157593       | N      |
| 20210120 | FGNA U  | 0                   | 511          | 11712        | N      |
| 20210120 | FGNA WS | 3211                | 25573        | 110061       | N      |
| 20210120 | FHB     | 0                   | 4499         | 7155         | N      |
| 20210120 | FHI     | 2305                | 63377        | 175401       | N      |
| 20210120 | FHLC    | 0                   | 549          | 551          | N      |
| 20210120 | FHN     | 5229                | 729249       | 1545245      | N      |
| 20210120 | FHN PRA | 0                   | 65           | 368          | N      |
| 20210120 | FHN PRB | 0                   | 2943         | 4853         | N      |
| 20210120 | FHN PRC | 0                   | 400          | 400          | N      |
| 20210120 | FHN PRD | 0                   | 1237         | 2896         | N      |
| 20210120 | FHN PRE | 0                   | 2835         | 4283         | N      |
| 20210120 | FHTX    | 0                   | 1553         | 1868         | N      |
| 20210120 | FI      | 100                 | 53520        | 93029        | N      |
| 20210120 | FIBK    | 9                   | 420          | 451          | N      |
| 20210120 | FICO    | 205                 | 37895        | 85557        | N      |
| 20210120 | FID     | 0                   | 100          | 100          | N      |
| 20210120 | FIDU    | 0                   | 150          | 150          | N      |
| 20210120 | FIF     | 0                   | 6057         | 13829        | N      |
| 20210120 | FIII    | 0                   | 3392         | 6519         | N      |
| 20210120 | FIIIW   | 0                   | 100          | 900          | N      |
| 20210120 | FINMU   | 0                   | 700          | 2811         | N      |
| 20210120 | FINS    | 0                   | 4851         | 10365        | N      |
| 20210120 | FINV    | 109                 | 108967       | 253693       | N      |
| 20210120 | FINX    | 0                   | 320          | 320          | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | FIS    | 2185                | 338437       | 992545       | N      |
| 20210120 | FISI   | 0                   | 33           | 281          | N      |
| 20210120 | FISR   | 0                   | 0            | 100          | N      |
| 20210120 | FISV   | 0                   | 77292        | 116326       | N      |
| 20210120 | FITB   | 800                 | 40465        | 116129       | N      |
| 20210120 | FITBI  | 0                   | 52           | 2461         | N      |
| 20210120 | FITBO  | 0                   | 0            | 774          | N      |
| 20210120 | FITE   | 0                   | 0            | 200          | N      |
| 20210120 | FIV    | 0                   | 481          | 4688         | N      |
| 20210120 | FIVE   | 0                   | 11153        | 14909        | N      |
| 20210120 | FIVG   | 0                   | 1414         | 1423         | N      |
| 20210120 | FIVN   | 0                   | 9446         | 11247        | N      |
| 20210120 | FIW    | 0                   | 100          | 100          | N      |
| 20210120 | FIX    | 502                 | 25683        | 58354        | N      |
| 20210120 | FIXD   | 0                   | 2110         | 3772         | N      |
| 20210120 | FIXX   | 0                   | 1362         | 2268         | N      |
| 20210120 | FIZZ   | 0                   | 4033         | 4654         | N      |
| 20210120 | FL     | 65                  | 179394       | 317737       | N      |
| 20210120 | FLC    | 2                   | 1480         | 3813         | N      |
| 20210120 | FLCB   | 0                   | 0            | 100          | N      |
| 20210120 | FLCH   | 0                   | 100          | 100          | N      |
| 20210120 | FLDM   | 0                   | 5419         | 16591        | N      |
| 20210120 | FLEX   | 0                   | 29159        | 116479       | N      |
| 20210120 | FLGB   | 0                   | 193          | 536          | N      |
| 20210120 | FLGT   | 1695                | 21487        | 38901        | N      |
| 20210120 | FLIC   | 0                   | 100          | 100          | N      |
| 20210120 | FLIR   | 2800                | 43885        | 86876        | N      |
| 20210120 | FLL    | 0                   | 2648         | 3748         | N      |
| 20210120 | FLMB   | 0                   | 0            | 32           | N      |
| 20210120 | FLMN   | 0                   | 377          | 2626         | N      |
| 20210120 | FLNG   | 2528                | 6313         | 14047        | N      |
| 20210120 | FLNT   | 100                 | 4439         | 9245         | N      |
| 20210120 | FLO    | 2163                | 233460       | 422895       | N      |
| 20210120 | FLOT   | 0                   | 27788        | 27999        | N      |
| 20210120 | FLOW   | 0                   | 21173        | 49356        | N      |
| 20210120 | FLQL   | 0                   | 891          | 891          | N      |
| 20210120 | FLR    | 377                 | 136842       | 413737       | N      |
| 20210120 | FLRN   | 0                   | 200          | 200          | N      |
| 20210120 | FLS    | 3                   | 109603       | 258903       | N      |
| 20210120 | FLT    | 783                 | 69517        | 138257       | N      |
| 20210120 | FLTR   | 0                   | 2375         | 2375         | N      |
| 20210120 | FLUX   | 100                 | 1390         | 1505         | N      |
| 20210120 | FLWS   | 0                   | 11912        | 18560        | N      |
| 20210120 | FLXN   | 2041                | 3421         | 7534         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | FLXS    | 0                   | 604          | 1228         | N      |
| 20210120 | FLY     | 44                  | 9322         | 22936        | N      |
| 20210120 | FM      | 0                   | 211          | 304          | N      |
| 20210120 | FMAC    | 300                 | 4965         | 22462        | N      |
| 20210120 | FMAC WS | 0                   | 14594        | 22608        | N      |
| 20210120 | FMAT    | 0                   | 728          | 728          | N      |
| 20210120 | FMBH    | 0                   | 0            | 20           | N      |
| 20210120 | FMBI    | 0                   | 15641        | 23347        | N      |
| 20210120 | FMBIO   | 0                   | 100          | 893          | N      |
| 20210120 | FMC     | 598                 | 153638       | 272692       | N      |
| 20210120 | FMN     | 1                   | 647          | 6688         | N      |
| 20210120 | FMNB    | 0                   | 0            | 200          | N      |
| 20210120 | FMO     | 0                   | 13245        | 39403        | N      |
| 20210120 | FMS     | 317                 | 14502        | 29416        | N      |
| 20210120 | FMTX    | 0                   | 1993         | 4528         | N      |
| 20210120 | FMX     | 5102                | 76360        | 123816       | N      |
| 20210120 | FMY     | 0                   | 275          | 4054         | N      |
| 20210120 | FN      | 1757                | 29498        | 56816        | N      |
| 20210120 | FNB     | 5601                | 539961       | 1035763      | N      |
| 20210120 | FNB PRE | 0                   | 297          | 963          | N      |
| 20210120 | FNCL    | 0                   | 3740         | 3740         | N      |
| 20210120 | FND     | 660                 | 108293       | 241490       | N      |
| 20210120 | FNDA    | 0                   | 0            | 5900         | N      |
| 20210120 | FNDC    | 0                   | 0            | 408          | N      |
| 20210120 | FNDE    | 0                   | 14864        | 60649        | N      |
| 20210120 | FNDF    | 0                   | 2100         | 15400        | N      |
| 20210120 | FNDX    | 0                   | 1396         | 7982         | N      |
| 20210120 | FNF     | 443                 | 286363       | 627700       | N      |
| 20210120 | FNGD    | 1000                | 38956        | 44256        | N      |
| 20210120 | FNGU    | 0                   | 339          | 569          | N      |
| 20210120 | FNHC    | 0                   | 200          | 300          | N      |
| 20210120 | FNK     | 0                   | 0            | 138          | N      |
| 20210120 | FNKO    | 0                   | 7149         | 7817         | N      |
| 20210120 | FNV     | 1829                | 137229       | 221741       | N      |
| 20210120 | FNWB    | 0                   | 0            | 100          | N      |
| 20210120 | FNX     | 0                   | 300          | 400          | N      |
| 20210120 | FNZ     | 0                   | 1553         | 1853         | N      |
| 20210120 | FOCS    | 0                   | 1286         | 1904         | N      |
| 20210120 | FOE     | 2955                | 53221        | 172809       | N      |
| 20210120 | FOF     | 120                 | 52073        | 60698        | N      |
| 20210120 | FOLD    | 0                   | 18330        | 33474        | N      |
| 20210120 | FONR    | 0                   | 83           | 185          | N      |
| 20210120 | FOR     | 500                 | 17991        | 36697        | N      |
| 20210120 | FORD    | 0                   | 3761         | 4536         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | FORM    | 0                   | 1246         | 1769         | N      |
| 20210120 | FORR    | 0                   | 100          | 100          | N      |
| 20210120 | FOSL    | 0                   | 10747        | 17431        | N      |
| 20210120 | FOUR    | 70                  | 76441        | 167677       | N      |
| 20210120 | FOX     | 0                   | 138724       | 281087       | N      |
| 20210120 | FOXA    | 0                   | 36908        | 51980        | N      |
| 20210120 | FOXF    | 0                   | 2464         | 3587         | N      |
| 20210120 | FOXWU   | 0                   | 2900         | 24710        | N      |
| 20210120 | FPAC    | 17684               | 102561       | 124787       | N      |
| 20210120 | FPAC U  | 0                   | 20389        | 80439        | N      |
| 20210120 | FPAC WS | 7949                | 62312        | 73495        | N      |
| 20210120 | FPAY    | 0                   | 1300         | 1800         | N      |
| 20210120 | FPE     | 0                   | 13332        | 30604        | N      |
| 20210120 | FPF     | 0                   | 7144         | 15491        | N      |
| 20210120 | FPH     | 0                   | 5054         | 19187        | N      |
| 20210120 | FPI     | 185                 | 41097        | 56849        | N      |
| 20210120 | FPI PRB | 68                  | 1017         | 1369         | N      |
| 20210120 | FPL     | 26                  | 51397        | 71003        | N      |
| 20210120 | FPRX    | 0                   | 6440         | 7900         | N      |
| 20210120 | FPX     | 0                   | 325          | 575          | N      |
| 20210120 | FPXI    | 0                   | 209          | 209          | N      |
| 20210120 | FR      | 299                 | 256234       | 461186       | N      |
| 20210120 | FRA     | 0                   | 7977         | 74945        | N      |
| 20210120 | FRBK    | 0                   | 484          | 1840         | N      |
| 20210120 | FRC     | 1116                | 130307       | 253042       | N      |
| 20210120 | FRC PRG | 0                   | 527          | 1624         | N      |
| 20210120 | FRC PRH | 0                   | 84           | 1242         | N      |
| 20210120 | FRC PRI | 0                   | 0            | 1255         | N      |
| 20210120 | FRC PRJ | 0                   | 1908         | 17084        | N      |
| 20210120 | FRC PRK | 0                   | 12278        | 16665        | N      |
| 20210120 | FREE    | 0                   | 1196         | 1606         | N      |
| 20210120 | FREEW   | 0                   | 0            | 600          | N      |
| 20210120 | FREL    | 0                   | 6432         | 7460         | N      |
| 20210120 | FREQ    | 0                   | 598          | 794          | N      |
| 20210120 | FRG     | 0                   | 153          | 253          | N      |
| 20210120 | FRGI    | 0                   | 500          | 608          | N      |
| 20210120 | FRHC    | 0                   | 2066         | 3203         | N      |
| 20210120 | FRI     | 0                   | 0            | 200          | N      |
| 20210120 | FRME    | 0                   | 1059         | 1274         | N      |
| 20210120 | FRO     | 2961                | 289919       | 436640       | N      |
| 20210120 | FROG    | 0                   | 1747         | 3387         | N      |
| 20210120 | FRPT    | 0                   | 1396         | 1944         | N      |
| 20210120 | FRSX    | 670                 | 395382       | 580123       | N      |
| 20210120 | FRT     | 741                 | 154865       | 231687       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | FRT PRC  | 0                   | 899          | 10148        | N      |
| 20210120 | FRTA     | 0                   | 2819         | 8672         | N      |
| 20210120 | FRX      | 7684                | 13760        | 31703        | N      |
| 20210120 | FRX U    | 0                   | 265          | 6921         | N      |
| 20210120 | FRX WS   | 4573                | 4573         | 6641         | N      |
| 20210120 | FSD      | 1376                | 8049         | 18149        | N      |
| 20210120 | FSDC     | 0                   | 300          | 400          | N      |
| 20210120 | FSK      | 1546                | 33897        | 63439        | N      |
| 20210120 | FSKR     | 500                 | 33507        | 77987        | N      |
| 20210120 | FSLF     | 0                   | 622          | 9293         | N      |
| 20210120 | FSLR     | 0                   | 35197        | 51826        | N      |
| 20210120 | FSLY     | 7176                | 336687       | 720190       | N      |
| 20210120 | FSM      | 21751               | 456670       | 775415       | N      |
| 20210120 | FSP      | 0                   | 3334         | 4267         | N      |
| 20210120 | FSR      | 5356                | 486668       | 700931       | N      |
| 20210120 | FSR WS   | 776                 | 18819        | 54318        | N      |
| 20210120 | FSRV     | 0                   | 10020        | 25709        | N      |
| 20210120 | FSRVW    | 0                   | 300          | 1800         | N      |
| 20210120 | FSS      | 2639                | 39672        | 91368        | N      |
| 20210120 | FST      | 0                   | 8234         | 41806        | N      |
| 20210120 | FST U    | 0                   | 100          | 550          | N      |
| 20210120 | FST WS   | 28295               | 32534        | 69027        | N      |
| 20210120 | FSTA     | 0                   | 0            | 28           | N      |
| 20210120 | FSTX     | 0                   | 100          | 186          | N      |
| 20210120 | FSV      | 0                   | 923          | 2658         | N      |
| 20210120 | FT       | 0                   | 1926         | 10984        | N      |
| 20210120 | FTA      | 0                   | 703          | 786          | N      |
| 20210120 | FTAI     | 6                   | 23367        | 69787        | N      |
| 20210120 | FTAI PRA | 0                   | 1784         | 11153        | N      |
| 20210120 | FTAI PRB | 0                   | 912          | 14052        | N      |
| 20210120 | FTC      | 0                   | 100          | 500          | N      |
| 20210120 | FTCH     | 1488                | 318716       | 954730       | N      |
| 20210120 | FTCS     | 0                   | 3250         | 3950         | N      |
| 20210120 | FTDR     | 0                   | 4900         | 10429        | N      |
| 20210120 | FTEC     | 0                   | 3726         | 5179         | N      |
| 20210120 | FTEK     | 0                   | 1352         | 2087         | N      |
| 20210120 | FTF      | 0                   | 200          | 940          | N      |
| 20210120 | FTFT     | 5955                | 20658        | 25569        | N      |
| 20210120 | FTGC     | 0                   | 774          | 774          | N      |
| 20210120 | FTHM     | 0                   | 413          | 413          | N      |
| 20210120 | FTHY     | 100                 | 7860         | 33171        | N      |
| 20210120 | FTI      | 14965               | 563699       | 1231529      | N      |
| 20210120 | FTIV     | 0                   | 2991         | 6251         | N      |
| 20210120 | FTIVU    | 0                   | 200          | 574          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | FTIVW   | 0                   | 1000         | 4260         | N      |
| 20210120 | FTK     | 0                   | 54723        | 91645        | N      |
| 20210120 | FTLB    | 0                   | 100          | 100          | N      |
| 20210120 | FTNT    | 0                   | 5589         | 6675         | N      |
| 20210120 | FTOC    | 5861                | 195612       | 287822       | N      |
| 20210120 | FTOCU   | 600                 | 36396        | 125271       | N      |
| 20210120 | FTOCW   | 1023                | 5983         | 9513         | N      |
| 20210120 | FTS     | 601                 | 36916        | 63023        | N      |
| 20210120 | FTSI    | 0                   | 27           | 139          | N      |
| 20210120 | FTSL    | 0                   | 5736         | 5836         | N      |
| 20210120 | FTSM    | 2333                | 3833         | 5833         | N      |
| 20210120 | FTV     | 425                 | 181454       | 449675       | N      |
| 20210120 | FTV PRA | 0                   | 3            | 147          | N      |
| 20210120 | FTXN    | 0                   | 100          | 100          | N      |
| 20210120 | FTXO    | 25                  | 25           | 25           | N      |
| 20210120 | FUBO    | 38346               | 778537       | 1721881      | N      |
| 20210120 | FUE     | 0                   | 0            | 100          | N      |
| 20210120 | FUL     | 1798                | 44546        | 98085        | N      |
| 20210120 | FULC    | 0                   | 5225         | 10759        | N      |
| 20210120 | FULT    | 100                 | 19732        | 24019        | N      |
| 20210120 | FULTP   | 0                   | 410          | 2310         | N      |
| 20210120 | FUN     | 1250                | 41653        | 71025        | N      |
| 20210120 | FURY    | 500                 | 6466         | 9266         | N      |
| 20210120 | FUSE    | 10473               | 112890       | 205302       | N      |
| 20210120 | FUSE U  | 0                   | 1547         | 3351         | N      |
| 20210120 | FUSE WS | 2000                | 7905         | 52382        | N      |
| 20210120 | FUSN    | 0                   | 453          | 489          | N      |
| 20210120 | FUTU    | 0                   | 50300        | 103600       | N      |
| 20210120 | FUTY    | 0                   | 1116         | 1428         | N      |
| 20210120 | FUV     | 1401                | 42567        | 65433        | N      |
| 20210120 | FV      | 0                   | 0            | 900          | N      |
| 20210120 | FVD     | 600                 | 5991         | 6530         | N      |
| 20210120 | FVE     | 0                   | 104          | 1164         | N      |
| 20210120 | FVRR    | 19556               | 92718        | 244501       | N      |
| 20210120 | FVT U   | 0                   | 28           | 6489         | N      |
| 20210120 | FWONA   | 0                   | 3645         | 6577         | N      |
| 20210120 | FWONK   | 0                   | 5194         | 6210         | N      |
| 20210120 | FWRD    | 0                   | 350          | 614          | N      |
| 20210120 | FXC     | 0                   | 0            | 100          | N      |
| 20210120 | FXD     | 0                   | 538          | 538          | N      |
| 20210120 | FXE     | 0                   | 575          | 1562         | N      |
| 20210120 | FXH     | 0                   | 200          | 604          | N      |
| 20210120 | FXI     | 0                   | 473765       | 770144       | N      |
| 20210120 | FXL     | 0                   | 110          | 140          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | FXN     | 0                   | 0            | 100          | N      |
| 20210120 | FXO     | 0                   | 5950         | 5950         | N      |
| 20210120 | FXP     | 0                   | 100          | 100          | N      |
| 20210120 | FXR     | 0                   | 28122        | 28122        | N      |
| 20210120 | FXU     | 0                   | 1590         | 1590         | N      |
| 20210120 | FXY     | 0                   | 203          | 231          | N      |
| 20210120 | FYT     | 0                   | 0            | 900          | N      |
| 20210120 | FYX     | 0                   | 45           | 145          | N      |
| 20210120 | G       | 930                 | 48878        | 155109       | N      |
| 20210120 | GAA     | 0                   | 0            | 995          | N      |
| 20210120 | GAB     | 30                  | 17780        | 97758        | N      |
| 20210120 | GAB PRG | 0                   | 430          | 1692         | N      |
| 20210120 | GAB PRH | 0                   | 200          | 896          | N      |
| 20210120 | GAB PRJ | 0                   | 1450         | 1670         | N      |
| 20210120 | GAB PRK | 0                   | 1054         | 10600        | N      |
| 20210120 | GABC    | 0                   | 123          | 192          | N      |
| 20210120 | GAIA    | 0                   | 308          | 332          | N      |
| 20210120 | GAIN    | 0                   | 0            | 19           | N      |
| 20210120 | GALT    | 0                   | 3762         | 3962         | N      |
| 20210120 | GAM     | 600                 | 1995         | 2858         | N      |
| 20210120 | GAM PRB | 0                   | 500          | 700          | N      |
| 20210120 | GAMR    | 0                   | 100          | 100          | N      |
| 20210120 | GAN     | 100                 | 18552        | 22845        | N      |
| 20210120 | GATO    | 718                 | 61722        | 95450        | N      |
| 20210120 | GATX    | 0                   | 42358        | 84828        | N      |
| 20210120 | GAU     | 1400                | 13700        | 16305        | N      |
| 20210120 | GB      | 0                   | 465          | 692          | N      |
| 20210120 | GB WS   | 0                   | 3700         | 4950         | N      |
| 20210120 | GBAB    | 0                   | 2964         | 6099         | N      |
| 20210120 | GBCI    | 0                   | 2302         | 2653         | N      |
| 20210120 | GBDC    | 0                   | 8539         | 20280        | N      |
| 20210120 | GBIO    | 0                   | 7549         | 10823        | N      |
| 20210120 | GBL     | 192                 | 2409         | 3402         | N      |
| 20210120 | GBLI    | 0                   | 100          | 804          | N      |
| 20210120 | GBR     | 0                   | 100          | 100          | N      |
| 20210120 | GBS     | 0                   | 400          | 664          | N      |
| 20210120 | GBT     | 0                   | 3043         | 5972         | N      |
| 20210120 | GBX     | 0                   | 45815        | 100605       | N      |
| 20210120 | GCI     | 1535                | 166935       | 314855       | N      |
| 20210120 | GCMG    | 869                 | 4264         | 8054         | N      |
| 20210120 | GCMGW   | 0                   | 800          | 900          | N      |
| 20210120 | GCO     | 0                   | 14956        | 39019        | N      |
| 20210120 | GCOR    | 0                   | 0            | 201          | N      |
| 20210120 | GCP     | 1864                | 34382        | 80085        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | GCV     | 500                 | 946          | 5463         | N      |
| 20210120 | GD      | 3332                | 235729       | 367215       | N      |
| 20210120 | GDDY    | 1995                | 118602       | 216810       | N      |
| 20210120 | GDEN    | 0                   | 100          | 100          | N      |
| 20210120 | GDL     | 0                   | 325          | 1027         | N      |
| 20210120 | GDO     | 102                 | 1190         | 2482         | N      |
| 20210120 | GDOT    | 231                 | 69968        | 141244       | N      |
| 20210120 | GDP     | 0                   | 197          | 217          | N      |
| 20210120 | GDRX    | 0                   | 7110         | 17994        | N      |
| 20210120 | GDS     | 0                   | 4478         | 6646         | N      |
| 20210120 | GDV     | 4235                | 21660        | 36629        | N      |
| 20210120 | GDV PRG | 0                   | 836          | 1416         | N      |
| 20210120 | GDV PRH | 0                   | 1100         | 1100         | N      |
| 20210120 | GDX     | 0                   | 367676       | 605944       | N      |
| 20210120 | GDXJ    | 100                 | 125354       | 252947       | N      |
| 20210120 | GDXU    | 0                   | 0            | 90           | N      |
| 20210120 | GE      | 50088               | 4143820      | 13129511     | N      |
| 20210120 | GECC    | 0                   | 507          | 507          | N      |
| 20210120 | GEF     | 0                   | 30400        | 69252        | N      |
| 20210120 | GEF B   | 0                   | 3636         | 8709         | N      |
| 20210120 | GEL     | 2679                | 61524        | 230079       | N      |
| 20210120 | GEM     | 100                 | 1133         | 1633         | N      |
| 20210120 | GEN     | 23601               | 212403       | 308629       | N      |
| 20210120 | GENE    | 0                   | 1030         | 2260         | N      |
| 20210120 | GEO     | 8443                | 401367       | 745261       | N      |
| 20210120 | GEOS    | 0                   | 1            | 9            | N      |
| 20210120 | GER     | 10088               | 31418        | 45975        | N      |
| 20210120 | GERN    | 0                   | 90194        | 136447       | N      |
| 20210120 | GES     | 1                   | 47420        | 135111       | N      |
| 20210120 | GEVO    | 106288              | 622161       | 1809051      | N      |
| 20210120 | GF      | 1000                | 2422         | 2434         | N      |
| 20210120 | GFF     | 0                   | 35989        | 95137        | N      |
| 20210120 | GFI     | 164                 | 694544       | 1206282      | N      |
| 20210120 | GFL     | 11                  | 87877        | 117259       | N      |
| 20210120 | GFLU    | 0                   | 1654         | 6401         | N      |
| 20210120 | GFX U   | 0                   | 1432         | 26500        | N      |
| 20210120 | GGAL    | 0                   | 4723         | 6293         | N      |
| 20210120 | GGB     | 5016                | 1033873      | 1613838      | N      |
| 20210120 | GGG     | 896                 | 132485       | 278293       | N      |
| 20210120 | GGM     | 100                 | 3231         | 10692        | N      |
| 20210120 | GGN     | 0                   | 29383        | 36090        | N      |
| 20210120 | GGT     | 0                   | 8854         | 17121        | N      |
| 20210120 | GGT PRG | 100                 | 1655         | 2055         | N      |
| 20210120 | GGZ     | 7                   | 539          | 3005         | N      |

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|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | GGZ PRA | 0                   | 0            | 400          | N      |
| 20210120 | GH      | 0                   | 14589        | 22389        | N      |
| 20210120 | GHC     | 23                  | 2480         | 4981         | N      |
| 20210120 | GHG     | 0                   | 1575         | 3768         | N      |
| 20210120 | GHIV    | 749                 | 55909        | 136906       | N      |
| 20210120 | GHIVU   | 0                   | 374          | 374          | N      |
| 20210120 | GHIVW   | 100                 | 1875         | 2864         | N      |
| 20210120 | GHL     | 0                   | 20122        | 52128        | N      |
| 20210120 | GHLD    | 0                   | 2685         | 7271         | N      |
| 20210120 | GHM     | 0                   | 5881         | 12791        | N      |
| 20210120 | GHSI    | 7589                | 218154       | 363323       | N      |
| 20210120 | GHVIU   | 0                   | 300          | 2300         | N      |
| 20210120 | GHY     | 0                   | 2819         | 16903        | N      |
| 20210120 | GHYB    | 0                   | 0            | 9            | N      |
| 20210120 | GHYG    | 0                   | 100          | 100          | N      |
| 20210120 | GIB     | 373                 | 22695        | 33764        | N      |
| 20210120 | GIFI    | 0                   | 100          | 200          | N      |
| 20210120 | GIGB    | 0                   | 0            | 100          | N      |
| 20210120 | GIGE    | 0                   | 100          | 100          | N      |
| 20210120 | GIII    | 0                   | 1679         | 2281         | N      |
| 20210120 | GIK     | 1211                | 95667        | 180522       | N      |
| 20210120 | GIK WS  | 120                 | 11553        | 57077        | N      |
| 20210120 | GIL     | 1201                | 58024        | 69448        | N      |
| 20210120 | GILD    | 44                  | 69426        | 179372       | N      |
| 20210120 | GILT    | 170                 | 7564         | 24174        | N      |
| 20210120 | GIM     | 0                   | 30995        | 57484        | N      |
| 20210120 | GINN    | 0                   | 400          | 500          | N      |
| 20210120 | GIS     | 1772                | 647115       | 1176863      | N      |
| 20210120 | GIX     | 4442                | 57830        | 167575       | N      |
| 20210120 | GIX RT  | 1500                | 1600         | 64130        | N      |
| 20210120 | GIX WS  | 8316                | 9516         | 26981        | N      |
| 20210120 | GJP     | 0                   | 0            | 8            | N      |
| 20210120 | GJS     | 0                   | 50           | 749          | N      |
| 20210120 | GKOS    | 0                   | 94744        | 144884       | N      |
| 20210120 | GL      | 114                 | 55815        | 132026       | N      |
| 20210120 | GL PRC  | 0                   | 556          | 8850         | N      |
| 20210120 | GLAD    | 0                   | 200          | 495          | N      |
| 20210120 | GLBS    | 0                   | 1583         | 1900         | N      |
| 20210120 | GLD     | 100                 | 126100       | 233111       | N      |
| 20210120 | GLDD    | 0                   | 1772         | 2732         | N      |
| 20210120 | GLDG    | 300                 | 37303        | 41264        | N      |
| 20210120 | GLDI    | 0                   | 100          | 100          | N      |
| 20210120 | GLDM    | 0                   | 184218       | 184689       | N      |
| 20210120 | GLEO    | 0                   | 50           | 100          | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | GLEO WS  | 0                   | 1410         | 39860        | N      |
| 20210120 | GLG      | 0                   | 1087         | 6724         | N      |
| 20210120 | GLL      | 0                   | 0            | 1767         | N      |
| 20210120 | GLMD     | 0                   | 200          | 300          | N      |
| 20210120 | GLNG     | 0                   | 13672        | 25441        | N      |
| 20210120 | GLO      | 100                 | 100          | 1025         | N      |
| 20210120 | GLOB     | 269                 | 17627        | 48229        | N      |
| 20210120 | GLOG     | 67070               | 355853       | 728863       | N      |
| 20210120 | GLOG PRA | 0                   | 391          | 2061         | N      |
| 20210120 | GLOP     | 9942                | 51465        | 130828       | N      |
| 20210120 | GLOP PRA | 0                   | 8507         | 12418        | N      |
| 20210120 | GLOP PRB | 45                  | 2240         | 3571         | N      |
| 20210120 | GLOP PRC | 1376                | 5242         | 7826         | N      |
| 20210120 | GLP      | 250                 | 4531         | 21830        | N      |
| 20210120 | GLP PRA  | 0                   | 200          | 538          | N      |
| 20210120 | GLPG     | 0                   | 314          | 314          | N      |
| 20210120 | GLPI     | 0                   | 6001         | 12182        | N      |
| 20210120 | GLQ      | 0                   | 79           | 979          | N      |
| 20210120 | GLRE     | 0                   | 430          | 984          | N      |
| 20210120 | GLSI     | 0                   | 208          | 209          | N      |
| 20210120 | GLT      | 0                   | 37885        | 73910        | N      |
| 20210120 | GLUU     | 100                 | 37272        | 82815        | N      |
| 20210120 | GLV      | 0                   | 213          | 2218         | N      |
| 20210120 | GLW      | 3854                | 369566       | 939311       | N      |
| 20210120 | GLYC     | 0                   | 8237         | 16517        | N      |
| 20210120 | GM       | 68064               | 2750291      | 7883148      | N      |
| 20210120 | GMAB     | 0                   | 999          | 4156         | N      |
| 20210120 | GMBL     | 0                   | 620          | 1820         | N      |
| 20210120 | GMBTU    | 0                   | 72957        | 238810       | N      |
| 20210120 | GMDA     | 0                   | 3308         | 6320         | N      |
| 20210120 | GME      | 33662               | 1255417      | 3208510      | N      |
| 20210120 | GMED     | 108                 | 75401        | 146702       | N      |
| 20210120 | GMIU     | 42                  | 11235        | 109688       | N      |
| 20210120 | GMLP     | 0                   | 4513         | 9562         | N      |
| 20210120 | GMLPP    | 0                   | 325          | 325          | N      |
| 20210120 | GMRE     | 629                 | 32312        | 50474        | N      |
| 20210120 | GMRE PRA | 0                   | 997          | 1097         | N      |
| 20210120 | GMS      | 0                   | 25163        | 111096       | N      |
| 20210120 | GMTA     | 0                   | 3778         | 5296         | N      |
| 20210120 | GNACU    | 0                   | 4022         | 9900         | N      |
| 20210120 | GNCA     | 0                   | 10087        | 14787        | N      |
| 20210120 | GNE      | 615                 | 9074         | 16609        | N      |
| 20210120 | GNE PRA  | 0                   | 0            | 1700         | N      |
| 20210120 | GNK      | 1059                | 91739        | 259471       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | GNL     | 9216                | 65010        | 172338       | N      |
| 20210120 | GNL PRA | 0                   | 99           | 597          | N      |
| 20210120 | GNL PRB | 0                   | 1393         | 2401         | N      |
| 20210120 | GNLN    | 0                   | 400          | 1414         | N      |
| 20210120 | GNMA    | 0                   | 100          | 100          | N      |
| 20210120 | GNMK    | 0                   | 7878         | 16067        | N      |
| 20210120 | GNOG    | 0                   | 7086         | 14838        | N      |
| 20210120 | GNOGW   | 0                   | 100          | 600          | N      |
| 20210120 | GNOM    | 0                   | 800          | 866          | N      |
| 20210120 | GNPK    | 4737                | 5271         | 10408        | N      |
| 20210120 | GNPK U  | 0                   | 0            | 630          | N      |
| 20210120 | GNPK WS | 10150               | 11133        | 44020        | N      |
| 20210120 | GNPX    | 0                   | 7041         | 9978         | N      |
| 20210120 | GNR     | 0                   | 600          | 600          | N      |
| 20210120 | GNRC    | 559                 | 154856       | 231719       | N      |
| 20210120 | GNRS    | 0                   | 2787         | 8486         | N      |
| 20210120 | GNRSU   | 0                   | 0            | 500          | N      |
| 20210120 | GNRSW   | 100                 | 557          | 3257         | N      |
| 20210120 | GNSS    | 0                   | 623          | 941          | N      |
| 20210120 | GNT     | 0                   | 3171         | 18727        | N      |
| 20210120 | GNT PRA | 0                   | 1000         | 1300         | N      |
| 20210120 | GNTX    | 0                   | 14753        | 21536        | N      |
| 20210120 | GNTY    | 0                   | 79           | 85           | N      |
| 20210120 | GNUS    | 1800                | 241437       | 254137       | N      |
| 20210120 | GNW     | 24656               | 577938       | 1155457      | N      |
| 20210120 | GO      | 0                   | 2909         | 9638         | N      |
| 20210120 | GOAC    | 2031                | 14568        | 106174       | N      |
| 20210120 | GOAC U  | 0                   | 100          | 34040        | N      |
| 20210120 | GOAC WS | 199                 | 11919        | 30853        | N      |
| 20210120 | GOAU    | 0                   | 100          | 100          | N      |
| 20210120 | GOCO    | 200                 | 6073         | 10983        | N      |
| 20210120 | GOED    | 0                   | 404          | 604          | N      |
| 20210120 | GOEV    | 0                   | 16424        | 33834        | N      |
| 20210120 | GOEVV   | 0                   | 3799         | 9282         | N      |
| 20210120 | GOF     | 582                 | 14952        | 26698        | N      |
| 20210120 | GOTL    | 0                   | 9856         | 11160        | N      |
| 20210120 | GOGO    | 0                   | 4483         | 24564        | N      |
| 20210120 | GOL     | 5324                | 226502       | 346711       | N      |
| 20210120 | GOLD    | 41514               | 1929488      | 4230936      | N      |
| 20210120 | GOLF    | 411                 | 28210        | 60172        | N      |
| 20210120 | GOOD    | 0                   | 949          | 950          | N      |
| 20210120 | GOODN   | 0                   | 0            | 2600         | N      |
| 20210120 | GOOG    | 28                  | 79600        | 113733       | N      |
| 20210120 | GOOGL   | 4                   | 18641        | 47354        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | GOOS   | 3271                | 185888       | 389819       | N      |
| 20210120 | GORO   | 0                   | 10002        | 13546        | N      |
| 20210120 | GOSS   | 0                   | 5201         | 5741         | N      |
| 20210120 | GOVT   | 0                   | 54530        | 122791       | N      |
| 20210120 | GOVX   | 0                   | 673          | 1173         | N      |
| 20210120 | GOVZ   | 0                   | 604          | 2404         | N      |
| 20210120 | GP     | 1038                | 3457         | 7394         | N      |
| 20210120 | GPACU  | 0                   | 200          | 3900         | N      |
| 20210120 | GPC    | 464                 | 117806       | 284038       | N      |
| 20210120 | GPI    | 0                   | 28324        | 61754        | N      |
| 20210120 | GPJA   | 0                   | 3843         | 4369         | N      |
| 20210120 | GPK    | 500                 | 282774       | 501912       | N      |
| 20210120 | GPL    | 0                   | 38002        | 54082        | N      |
| 20210120 | GPM    | 1404                | 14598        | 25038        | N      |
| 20210120 | GPMT   | 0                   | 81727        | 157183       | N      |
| 20210120 | GPN    | 26476               | 211350       | 684660       | N      |
| 20210120 | GPRE   | 0                   | 5910         | 12583        | N      |
| 20210120 | GPRK   | 2                   | 26451        | 55873        | N      |
| 20210120 | GPRO   | 0                   | 15884        | 33029        | N      |
| 20210120 | GPS    | 2671                | 803192       | 1195511      | N      |
| 20210120 | GPX    | 2                   | 4043         | 13170        | N      |
| 20210120 | GRA    | 27                  | 67260        | 147076       | N      |
| 20210120 | GRAY   | 0                   | 200          | 201          | N      |
| 20210120 | GRBK   | 10                  | 6918         | 10952        | N      |
| 20210120 | GRC    | 117                 | 6562         | 11826        | N      |
| 20210120 | GRCL   | 41                  | 41           | 341          | N      |
| 20210120 | GREK   | 0                   | 25           | 25           | N      |
| 20210120 | GRFS   | 100                 | 3099         | 11979        | N      |
| 20210120 | GRID   | 0                   | 100          | 100          | N      |
| 20210120 | GRIL   | 0                   | 3822         | 5416         | N      |
| 20210120 | GRMN   | 0                   | 5522         | 9936         | N      |
| 20210120 | GRNQ   | 0                   | 900          | 3400         | N      |
| 20210120 | GROW   | 0                   | 300          | 400          | N      |
| 20210120 | GRP U  | 100                 | 359          | 687          | N      |
| 20210120 | GRPN   | 0                   | 1482         | 2283         | N      |
| 20210120 | GRSV   | 0                   | 2137         | 3954         | N      |
| 20210120 | GRSVU  | 0                   | 100          | 177          | N      |
| 20210120 | GRTS   | 91936               | 280651       | 346523       | N      |
| 20210120 | GRTX   | 0                   | 448          | 1538         | N      |
| 20210120 | GRUB   | 330                 | 1104055      | 1357181      | N      |
| 20210120 | GRVY   | 0                   | 1723         | 4180         | N      |
| 20210120 | GRWG   | 0                   | 4711         | 8581         | N      |
| 20210120 | GRX    | 0                   | 1232         | 13757        | N      |
| 20210120 | GS     | 3890                | 473006       | 1222134      | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | GS PRA  | 0                   | 6867         | 9092         | N      |
| 20210120 | GS PRC  | 0                   | 5019         | 6331         | N      |
| 20210120 | GS PRD  | 721                 | 20981        | 32331        | N      |
| 20210120 | GS PRJ  | 0                   | 13849        | 24989        | N      |
| 20210120 | GS PRK  | 0                   | 12775        | 22419        | N      |
| 20210120 | GS PRN  | 0                   | 11397        | 15835        | N      |
| 20210120 | GSAH    | 9627                | 107626       | 415784       | N      |
| 20210120 | GSAH U  | 0                   | 1769         | 6023         | N      |
| 20210120 | GSAH WS | 60                  | 13536        | 40079        | N      |
| 20210120 | GSAQU   | 0                   | 200          | 900          | N      |
| 20210120 | GSAT    | 13785               | 735691       | 1152663      | N      |
| 20210120 | GSBC    | 0                   | 70           | 70           | N      |
| 20210120 | GSBD    | 900                 | 15733        | 32322        | N      |
| 20210120 | GSEW    | 0                   | 300          | 400          | N      |
| 20210120 | GSG     | 0                   | 5108         | 5545         | N      |
| 20210120 | GSHD    | 0                   | 1986         | 2352         | N      |
| 20210120 | GSIE    | 0                   | 11032        | 11328        | N      |
| 20210120 | GSIT    | 0                   | 300          | 340          | N      |
| 20210120 | GSK     | 2668                | 846864       | 1089202      | N      |
| 20210120 | GSKY    | 0                   | 2370         | 3246         | N      |
| 20210120 | GSL     | 306                 | 14139        | 26223        | N      |
| 20210120 | GSL PRB | 0                   | 435          | 435          | N      |
| 20210120 | GSLC    | 0                   | 10099        | 10212        | N      |
| 20210120 | GSLD    | 0                   | 508          | 1058         | N      |
| 20210120 | GSM     | 0                   | 16174        | 19732        | N      |
| 20210120 | GSMG    | 0                   | 800          | 800          | N      |
| 20210120 | GSMGW   | 0                   | 1200         | 1300         | N      |
| 20210120 | GSS     | 0                   | 9187         | 9685         | N      |
| 20210120 | GSV     | 0                   | 3206         | 5606         | N      |
| 20210120 | GSX     | 578                 | 1054511      | 2358273      | N      |
| 20210120 | GSY     | 0                   | 218          | 218          | N      |
| 20210120 | GT      | 0                   | 26583        | 37801        | N      |
| 20210120 | GTE     | 3741                | 75546        | 101843       | N      |
| 20210120 | GTEC    | 0                   | 500          | 500          | N      |
| 20210120 | GTES    | 0                   | 45665        | 107083       | N      |
| 20210120 | GTH     | 0                   | 7443         | 17813        | N      |
| 20210120 | GTHX    | 0                   | 5772         | 12225        | N      |
| 20210120 | GTLS    | 0                   | 2150         | 4004         | N      |
| 20210120 | GTN     | 1291                | 86855        | 166821       | N      |
| 20210120 | GTN A   | 0                   | 43           | 386          | N      |
| 20210120 | GTS     | 0                   | 22727        | 35125        | N      |
| 20210120 | GTT     | 1759                | 81267        | 133446       | N      |
| 20210120 | GTY     | 0                   | 47230        | 91440        | N      |
| 20210120 | GTYH    | 0                   | 981          | 5513         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | GUNR    | 0                   | 8980         | 18212        | N      |
| 20210120 | GUSH    | 0                   | 10484        | 15158        | N      |
| 20210120 | GUT     | 747                 | 12491        | 16848        | N      |
| 20210120 | GUT PRA | 0                   | 380          | 480          | N      |
| 20210120 | GUT PRC | 200                 | 800          | 1000         | N      |
| 20210120 | GVA     | 767                 | 49643        | 94566        | N      |
| 20210120 | GVI     | 0                   | 100          | 200          | N      |
| 20210120 | GVP     | 0                   | 100          | 100          | N      |
| 20210120 | GWACW   | 200                 | 458          | 458          | N      |
| 20210120 | GWB     | 10                  | 78793        | 129711       | N      |
| 20210120 | GWGH    | 0                   | 73           | 318          | N      |
| 20210120 | GWPH    | 0                   | 562          | 904          | N      |
| 20210120 | GWRE    | 257                 | 49143        | 146669       | N      |
| 20210120 | GWRS    | 0                   | 100          | 100          | N      |
| 20210120 | GWW     | 633                 | 40720        | 78774        | N      |
| 20210120 | GXC     | 0                   | 0            | 100          | N      |
| 20210120 | GXGX    | 0                   | 12003        | 16003        | N      |
| 20210120 | GXGXW   | 0                   | 2400         | 3620         | N      |
| 20210120 | H       | 17                  | 81086        | 162386       | N      |
| 20210120 | HA      | 40                  | 3432         | 7334         | N      |
| 20210120 | HAAC    | 0                   | 2080         | 2180         | N      |
| 20210120 | HAACU   | 0                   | 100          | 570          | N      |
| 20210120 | HACK    | 0                   | 1911         | 2160         | N      |
| 20210120 | HAE     | 424                 | 161295       | 268560       | N      |
| 20210120 | HAFC    | 0                   | 343          | 1445         | N      |
| 20210120 | HAIL    | 0                   | 371          | 371          | N      |
| 20210120 | HAIN    | 0                   | 1596         | 2106         | N      |
| 20210120 | HAL     | 33326               | 1279888      | 2841774      | N      |
| 20210120 | HALL    | 100                 | 1217         | 1397         | N      |
| 20210120 | HALO    | 0                   | 5549         | 15360        | N      |
| 20210120 | HAPP    | 0                   | 6050         | 12348        | N      |
| 20210120 | HARP    | 0                   | 701          | 742          | N      |
| 20210120 | HAS     | 0                   | 4692         | 8622         | N      |
| 20210120 | HASI    | 327                 | 77683        | 182322       | N      |
| 20210120 | HAYN    | 0                   | 269          | 349          | N      |
| 20210120 | HBAN    | 0                   | 550825       | 623738       | N      |
| 20210120 | HBANO   | 0                   | 60           | 60           | N      |
| 20210120 | HBB     | 0                   | 4760         | 7511         | N      |
| 20210120 | HBCP    | 0                   | 8            | 9            | N      |
| 20210120 | HBI     | 27255               | 652734       | 986593       | N      |
| 20210120 | HBIO    | 0                   | 200          | 200          | N      |
| 20210120 | HBM     | 4413                | 131556       | 231656       | N      |
| 20210120 | HBMD    | 0                   | 381          | 381          | N      |
| 20210120 | HBNC    | 0                   | 1258         | 2699         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | HCA    | 9960                | 250284       | 483777       | N      |
| 20210120 | HCAP   | 0                   | 100          | 100          | N      |
| 20210120 | HCAR   | 2300                | 2300         | 2446         | N      |
| 20210120 | HCARU  | 0                   | 200          | 1400         | N      |
| 20210120 | HCARW  | 0                   | 0            | 1100         | N      |
| 20210120 | HCAT   | 0                   | 808          | 3213         | N      |
| 20210120 | HCC    | 715                 | 122427       | 221349       | N      |
| 20210120 | HCDI   | 0                   | 12234        | 19832        | N      |
| 20210120 | HCHC   | 2623                | 35224        | 54529        | N      |
| 20210120 | HCI    | 63                  | 3608         | 10573        | N      |
| 20210120 | HCICU  | 54                  | 8609         | 24757        | N      |
| 20210120 | HCKT   | 0                   | 100          | 200          | N      |
| 20210120 | HCM    | 0                   | 120          | 403          | N      |
| 20210120 | HCSG   | 0                   | 5794         | 7716         | N      |
| 20210120 | HCXY   | 1643                | 3421         | 3621         | N      |
| 20210120 | HCXZ   | 0                   | 600          | 783          | N      |
| 20210120 | HD     | 6411                | 338715       | 1254494      | N      |
| 20210120 | HDB    | 1501                | 88169        | 224925       | N      |
| 20210120 | HDEF   | 0                   | 1400         | 1400         | N      |
| 20210120 | HDG    | 0                   | 500          | 500          | N      |
| 20210120 | HDGE   | 0                   | 0            | 1100         | N      |
| 20210120 | HDMV   | 0                   | 137          | 164          | N      |
| 20210120 | HDSN   | 0                   | 1588         | 3288         | N      |
| 20210120 | HDV    | 0                   | 1353         | 1519         | N      |
| 20210120 | HE     | 503                 | 89270        | 232002       | N      |
| 20210120 | HEAR   | 0                   | 7851         | 10733        | N      |
| 20210120 | HEC    | 455                 | 17772        | 40797        | N      |
| 20210120 | HECCU  | 0                   | 2000         | 11526        | N      |
| 20210120 | HECCW  | 0                   | 130          | 1330         | N      |
| 20210120 | HEDJ   | 0                   | 200          | 1566         | N      |
| 20210120 | HEES   | 0                   | 1272         | 1664         | N      |
| 20210120 | HEFA   | 0                   | 11205        | 16050        | N      |
| 20210120 | HEI    | 354                 | 83791        | 159965       | N      |
| 20210120 | HEI A  | 436                 | 16433        | 49737        | N      |
| 20210120 | HELE   | 0                   | 2001         | 2372         | N      |
| 20210120 | HEP    | 121                 | 19340        | 84448        | N      |
| 20210120 | HEPA   | 0                   | 20789        | 45264        | N      |
| 20210120 | HEQ    | 0                   | 718          | 7562         | N      |
| 20210120 | HERO   | 0                   | 493          | 593          | N      |
| 20210120 | HES    | 6365                | 169310       | 456025       | N      |
| 20210120 | HESM   | 0                   | 13540        | 28238        | N      |
| 20210120 | HEWJ   | 0                   | 1057         | 1157         | N      |
| 20210120 | HEXO   | 32400               | 1540180      | 2551288      | N      |
| 20210120 | HEZU   | 0                   | 47           | 267          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | HFC      | 15949               | 397260       | 766192       | N      |
| 20210120 | HFFG     | 0                   | 305          | 305          | N      |
| 20210120 | HFRO     | 350                 | 10242        | 44147        | N      |
| 20210120 | HFRO PRA | 0                   | 426          | 1771         | N      |
| 20210120 | HFWA     | 0                   | 936          | 1318         | N      |
| 20210120 | HGBL     | 0                   | 0            | 100          | N      |
| 20210120 | HGEN     | 1794                | 8290         | 12248        | N      |
| 20210120 | HGH      | 0                   | 1670         | 6574         | N      |
| 20210120 | HGLB     | 1                   | 10677        | 22670        | N      |
| 20210120 | HGSH     | 0                   | 600          | 700          | N      |
| 20210120 | HGV      | 4077                | 117505       | 221022       | N      |
| 20210120 | HHC      | 379                 | 292008       | 329154       | N      |
| 20210120 | HHR      | 0                   | 135          | 136          | N      |
| 20210120 | HI       | 135                 | 65421        | 122137       | N      |
| 20210120 | HIBB     | 9                   | 4919         | 5882         | N      |
| 20210120 | HIBL     | 0                   | 0            | 57           | N      |
| 20210120 | HIE      | 2981                | 39902        | 45666        | N      |
| 20210120 | HIG      | 556                 | 231252       | 437164       | N      |
| 20210120 | HIG PRG  | 0                   | 801          | 6372         | N      |
| 20210120 | HIGA     | 1361                | 6080         | 9716         | N      |
| 20210120 | HIGA U   | 0                   | 300          | 4326         | N      |
| 20210120 | HIGA WS  | 0                   | 68           | 4483         | N      |
| 20210120 | HII      | 1910                | 43958        | 88985        | N      |
| 20210120 | HIL      | 0                   | 11928        | 31518        | N      |
| 20210120 | HIMX     | 0                   | 4022         | 9867         | N      |
| 20210120 | HIO      | 58                  | 10296        | 30233        | N      |
| 20210120 | HIW      | 4                   | 102822       | 474510       | N      |
| 20210120 | HIX      | 0                   | 10119        | 46737        | N      |
| 20210120 | HJLI     | 0                   | 700          | 1600         | N      |
| 20210120 | HKIB     | 0                   | 710          | 2189         | N      |
| 20210120 | HL       | 33596               | 803754       | 1375281      | N      |
| 20210120 | HLAHU    | 0                   | 0            | 300          | N      |
| 20210120 | HLF      | 58                  | 58460        | 132768       | N      |
| 20210120 | HLI      | 2476                | 29237        | 50696        | N      |
| 20210120 | HLIO     | 0                   | 1082         | 1098         | N      |
| 20210120 | HLIT     | 0                   | 2786         | 3045         | N      |
| 20210120 | HLM PR   | 0                   | 107          | 143          | N      |
| 20210120 | HLNE     | 0                   | 272          | 666          | N      |
| 20210120 | HLT      | 2057                | 186364       | 479632       | N      |
| 20210120 | HLX      | 15230               | 216009       | 346610       | N      |
| 20210120 | HMC      | 850                 | 223984       | 299418       | N      |
| 20210120 | HMCOU    | 0                   | 0            | 170          | N      |
| 20210120 | HMHC     | 0                   | 35519        | 59560        | N      |
| 20210120 | HMI      | 1766                | 96691        | 211035       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | HMLP     | 701                 | 18612        | 22197        | N      |
| 20210120 | HMLP PRA | 0                   | 100          | 6615         | N      |
| 20210120 | HMN      | 0                   | 41548        | 78488        | N      |
| 20210120 | HMST     | 0                   | 445          | 629          | N      |
| 20210120 | HMSY     | 0                   | 11672        | 25212        | N      |
| 20210120 | HMTV     | 0                   | 0            | 5            | N      |
| 20210120 | HMY      | 10078               | 674812       | 1079491      | N      |
| 20210120 | HNDL     | 0                   | 500          | 500          | N      |
| 20210120 | HNGR     | 189                 | 23915        | 47633        | N      |
| 20210120 | HNI      | 639                 | 42272        | 117308       | N      |
| 20210120 | HNP      | 0                   | 2011         | 5226         | N      |
| 20210120 | HNRG     | 0                   | 771          | 1075         | N      |
| 20210120 | HNW      | 0                   | 0            | 120          | N      |
| 20210120 | HOFV     | 800                 | 38353        | 61955        | N      |
| 20210120 | HOFVW    | 0                   | 200          | 1400         | N      |
| 20210120 | HOG      | 8004                | 252114       | 488707       | N      |
| 20210120 | HOL      | 0                   | 400          | 800          | N      |
| 20210120 | HOLI     | 0                   | 30           | 850          | N      |
| 20210120 | HOLX     | 0                   | 4347         | 7982         | N      |
| 20210120 | HOMB     | 0                   | 5288         | 8923         | N      |
| 20210120 | HOME     | 1259                | 139052       | 260945       | N      |
| 20210120 | HON      | 6175                | 377935       | 802377       | N      |
| 20210120 | HONE     | 0                   | 7            | 107          | N      |
| 20210120 | HOOK     | 0                   | 2613         | 4103         | N      |
| 20210120 | HOPE     | 0                   | 4057         | 5449         | N      |
| 20210120 | HOTH     | 193                 | 33689        | 39499        | N      |
| 20210120 | HOV      | 347                 | 24257        | 41998        | N      |
| 20210120 | HP       | 4935                | 135142       | 423887       | N      |
| 20210120 | HPE      | 6222                | 795532       | 1557178      | N      |
| 20210120 | HPF      | 0                   | 9345         | 17428        | N      |
| 20210120 | HPI      | 515                 | 4879         | 19657        | N      |
| 20210120 | HPK      | 181                 | 181          | 181          | N      |
| 20210120 | HPP      | 0                   | 154478       | 582335       | N      |
| 20210120 | HPQ      | 27464               | 904312       | 2003778      | N      |
| 20210120 | HPR      | 1291                | 10743        | 17355        | N      |
| 20210120 | HPS      | 1                   | 8523         | 19699        | N      |
| 20210120 | HPX      | 10300               | 19614        | 52604        | N      |
| 20210120 | HPX U    | 0                   | 200          | 3400         | N      |
| 20210120 | HPX WS   | 4350                | 11050        | 17941        | N      |
| 20210120 | HQH      | 1103                | 13353        | 32371        | N      |
| 20210120 | HQL      | 0                   | 9971         | 15369        | N      |
| 20210120 | HQY      | 1                   | 10122        | 14099        | N      |
| 20210120 | HR       | 3                   | 210388       | 445616       | N      |
| 20210120 | HRB      | 13691               | 316077       | 655562       | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | HRC    | 167                 | 72964        | 162099       | N      |
| 20210120 | HRI    | 482                 | 15611        | 35473        | N      |
| 20210120 | HRL    | 336                 | 323833       | 725068       | N      |
| 20210120 | HRMY   | 0                   | 338          | 855          | N      |
| 20210120 | HROW   | 0                   | 1011         | 1152         | N      |
| 20210120 | HRTG   | 400                 | 17808        | 40992        | N      |
| 20210120 | HRTX   | 0                   | 2829         | 10644        | N      |
| 20210120 | HSBC   | 3084                | 242789       | 327216       | N      |
| 20210120 | HSC    | 0                   | 33683        | 90082        | N      |
| 20210120 | HSDT   | 0                   | 0            | 200          | N      |
| 20210120 | HSIC   | 56                  | 3268         | 7357         | N      |
| 20210120 | HSII   | 0                   | 5330         | 5705         | N      |
| 20210120 | HSKA   | 0                   | 240          | 296          | N      |
| 20210120 | HST    | 0                   | 133930       | 197289       | N      |
| 20210120 | HSTM   | 0                   | 266          | 530          | N      |
| 20210120 | HSTO   | 11367               | 24236        | 42633        | N      |
| 20210120 | HSY    | 875                 | 142197       | 305251       | N      |
| 20210120 | HT     | 0                   | 62272        | 109946       | N      |
| 20210120 | HT PRC | 0                   | 300          | 600          | N      |
| 20210120 | HT PRD | 0                   | 990          | 6623         | N      |
| 20210120 | HT PRE | 0                   | 117          | 1261         | N      |
| 20210120 | HTA    | 513                 | 321556       | 451848       | N      |
| 20210120 | HTBI   | 0                   | 312          | 941          | N      |
| 20210120 | HTBK   | 0                   | 306          | 524          | N      |
| 20210120 | HTBX   | 300                 | 37551        | 42713        | N      |
| 20210120 | HTD    | 5                   | 8725         | 30197        | N      |
| 20210120 | HTFA   | 0                   | 0            | 100          | N      |
| 20210120 | HTGC   | 1706                | 84229        | 108942       | N      |
| 20210120 | HTGM   | 0                   | 400          | 500          | N      |
| 20210120 | HTH    | 5462                | 6450140      | 10208419     | N      |
| 20210120 | HTHT   | 0                   | 5983         | 11239        | N      |
| 20210120 | HTLD   | 0                   | 7181         | 10522        | N      |
| 20210120 | HTLF   | 0                   | 703          | 838          | N      |
| 20210120 | HTLFP  | 0                   | 700          | 2086         | N      |
| 20210120 | HTOO   | 0                   | 3848         | 6401         | N      |
| 20210120 | HTOOW  | 24                  | 1231         | 3929         | N      |
| 20210120 | HTPA U | 0                   | 16025        | 24852        | N      |
| 20210120 | HTY    | 0                   | 6101         | 15591        | N      |
| 20210120 | HUBB   | 67                  | 42506        | 92093        | N      |
| 20210120 | HUBG   | 0                   | 2070         | 2966         | N      |
| 20210120 | HUBS   | 387                 | 27507        | 67824        | N      |
| 20210120 | HUGE   | 3750                | 29214        | 33726        | N      |
| 20210120 | HUIZ   | 0                   | 0            | 1400         | N      |
| 20210120 | HUM    | 3141                | 169888       | 407198       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | HUN     | 385                 | 114154       | 237920       | N      |
| 20210120 | HURN    | 0                   | 703          | 1373         | N      |
| 20210120 | HUSA    | 700                 | 6325         | 6961         | N      |
| 20210120 | HUSN    | 0                   | 300          | 300          | N      |
| 20210120 | HUYA    | 42980               | 622297       | 1387077      | N      |
| 20210120 | HVBC    | 0                   | 0            | 200          | N      |
| 20210120 | HVT     | 0                   | 37881        | 58445        | N      |
| 20210120 | HVT A   | 0                   | 0            | 1            | N      |
| 20210120 | HWC     | 0                   | 2965         | 3516         | N      |
| 20210120 | HWCC    | 0                   | 0            | 90           | N      |
| 20210120 | HCWPL   | 0                   | 111          | 111          | N      |
| 20210120 | HWKN    | 0                   | 0            | 200          | N      |
| 20210120 | HWM     | 15470               | 404127       | 1044234      | N      |
| 20210120 | HX      | 0                   | 200          | 250          | N      |
| 20210120 | HXL     | 5                   | 130726       | 259760       | N      |
| 20210120 | HY      | 20                  | 23212        | 29601        | N      |
| 20210120 | HYB     | 0                   | 3677         | 7695         | N      |
| 20210120 | HYD     | 0                   | 1350         | 1875         | N      |
| 20210120 | HYFM    | 0                   | 585          | 1830         | N      |
| 20210120 | HYG     | 3500                | 348738       | 419908       | N      |
| 20210120 | HYGV    | 0                   | 100          | 409          | N      |
| 20210120 | HYI     | 489                 | 1652         | 7194         | N      |
| 20210120 | HYLB    | 0                   | 72553        | 76269        | N      |
| 20210120 | HYLN    | 57600               | 258033       | 434796       | N      |
| 20210120 | HYLS    | 0                   | 138          | 460          | N      |
| 20210120 | HYMB    | 0                   | 177          | 277          | N      |
| 20210120 | HYMC    | 0                   | 638          | 847          | N      |
| 20210120 | HYMCZ   | 0                   | 0            | 300          | N      |
| 20210120 | HYRE    | 0                   | 234          | 334          | N      |
| 20210120 | HYS     | 0                   | 0            | 200          | N      |
| 20210120 | HYT     | 0                   | 20501        | 84621        | N      |
| 20210120 | HZAC    | 1                   | 6144         | 20471        | N      |
| 20210120 | HZAC U  | 0                   | 752          | 8575         | N      |
| 20210120 | HZAC WS | 1500                | 10328        | 24673        | N      |
| 20210120 | HZN     | 0                   | 5699         | 10582        | N      |
| 20210120 | HZNP    | 0                   | 10959        | 24889        | N      |
| 20210120 | HZO     | 0                   | 58907        | 85411        | N      |
| 20210120 | HZON    | 1295                | 7356         | 17557        | N      |
| 20210120 | HZON U  | 0                   | 200          | 3900         | N      |
| 20210120 | HZON WS | 1452                | 8161         | 12236        | N      |
| 20210120 | IAA     | 111                 | 146723       | 328158       | N      |
| 20210120 | IAC     | 0                   | 4559         | 5551         | N      |
| 20210120 | IACA    | 200                 | 11228        | 30516        | N      |
| 20210120 | IACA U  | 0                   | 0            | 1132         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | IACA WS | 20                  | 3535         | 7297         | N      |
| 20210120 | IAE     | 2                   | 1344         | 9746         | N      |
| 20210120 | IAG     | 72137               | 741026       | 909322       | N      |
| 20210120 | IAGG    | 0                   | 1600         | 1600         | N      |
| 20210120 | IAI     | 0                   | 100          | 100          | N      |
| 20210120 | IART    | 0                   | 18173        | 20715        | N      |
| 20210120 | IAU     | 0                   | 533249       | 567780       | N      |
| 20210120 | IBA     | 200                 | 1038         | 3207         | N      |
| 20210120 | IBB     | 0                   | 2874         | 12335        | N      |
| 20210120 | IBCP    | 0                   | 237          | 380          | N      |
| 20210120 | IBDD    | 0                   | 0            | 16           | N      |
| 20210120 | IBDM    | 0                   | 100          | 900          | N      |
| 20210120 | IBDN    | 0                   | 199          | 199          | N      |
| 20210120 | IBDO    | 0                   | 193          | 291          | N      |
| 20210120 | IBDP    | 0                   | 300          | 300          | N      |
| 20210120 | IBDQ    | 0                   | 200          | 200          | N      |
| 20210120 | IBDR    | 0                   | 1100         | 1100         | N      |
| 20210120 | IBDS    | 0                   | 0            | 100          | N      |
| 20210120 | IBDT    | 0                   | 0            | 300          | N      |
| 20210120 | IBDU    | 0                   | 0            | 500          | N      |
| 20210120 | IBDV    | 0                   | 400          | 900          | N      |
| 20210120 | IBHA    | 0                   | 0            | 100          | N      |
| 20210120 | IBHC    | 0                   | 100          | 100          | N      |
| 20210120 | IBIO    | 0                   | 192241       | 207712       | N      |
| 20210120 | IBKR    | 0                   | 11698        | 20132        | N      |
| 20210120 | IBM     | 10630               | 447265       | 1168630      | N      |
| 20210120 | IBML    | 0                   | 900          | 900          | N      |
| 20210120 | IBN     | 4704                | 620597       | 1038776      | N      |
| 20210120 | IBOC    | 0                   | 2894         | 4243         | N      |
| 20210120 | IBP     | 1717                | 39897        | 81933        | N      |
| 20210120 | IBTX    | 0                   | 644          | 1955         | N      |
| 20210120 | IBUY    | 0                   | 100          | 400          | N      |
| 20210120 | ICAD    | 0                   | 443          | 445          | N      |
| 20210120 | ICBK    | 0                   | 0            | 1            | N      |
| 20210120 | ICD     | 527                 | 7632         | 16663        | N      |
| 20210120 | ICE     | 2612                | 409900       | 830585       | N      |
| 20210120 | ICF     | 0                   | 4095         | 4495         | N      |
| 20210120 | ICFI    | 0                   | 466          | 1266         | N      |
| 20210120 | ICHR    | 0                   | 1342         | 3513         | N      |
| 20210120 | ICL     | 0                   | 9830         | 17670        | N      |
| 20210120 | ICLK    | 0                   | 40546        | 76756        | N      |
| 20210120 | ICLN    | 0                   | 61741        | 135578       | N      |
| 20210120 | ICLR    | 0                   | 3701         | 5990         | N      |
| 20210120 | ICMB    | 0                   | 300          | 400          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | ICON   | 0                   | 400          | 900          | N      |
| 20210120 | ICPT   | 0                   | 4345         | 6259         | N      |
| 20210120 | ICSH   | 0                   | 750          | 2550         | N      |
| 20210120 | ICUI   | 0                   | 1714         | 2772         | N      |
| 20210120 | ICVT   | 0                   | 0            | 200          | N      |
| 20210120 | IDA    | 225                 | 41995        | 104496       | N      |
| 20210120 | IDCC   | 0                   | 891          | 994          | N      |
| 20210120 | IDE    | 0                   | 2222         | 10758        | N      |
| 20210120 | IDEV   | 0                   | 109          | 109          | N      |
| 20210120 | IDEX   | 400                 | 50659        | 106811       | N      |
| 20210120 | IDIV   | 0                   | 1            | 1            | N      |
| 20210120 | IDLV   | 0                   | 0            | 300          | N      |
| 20210120 | IDN    | 0                   | 433          | 2009         | N      |
| 20210120 | IDNA   | 0                   | 210          | 210          | N      |
| 20210120 | IDRA   | 100                 | 4578         | 5793         | N      |
| 20210120 | IDRV   | 0                   | 106          | 118          | N      |
| 20210120 | IDT    | 611                 | 12074        | 22752        | N      |
| 20210120 | IDU    | 0                   | 2737         | 5045         | N      |
| 20210120 | IDV    | 0                   | 13146        | 13346        | N      |
| 20210120 | IDXG   | 300                 | 915          | 1015         | N      |
| 20210120 | IDXX   | 0                   | 2794         | 4266         | N      |
| 20210120 | IDYA   | 100                 | 723          | 1076         | N      |
| 20210120 | IEA    | 200                 | 30590        | 41429        | N      |
| 20210120 | IEAWW  | 3691                | 3791         | 3791         | N      |
| 20210120 | IEC    | 0                   | 500          | 500          | N      |
| 20210120 | IEF    | 0                   | 81292        | 156040       | N      |
| 20210120 | IEFA   | 0                   | 98382        | 210070       | N      |
| 20210120 | IEI    | 0                   | 9575         | 14797        | N      |
| 20210120 | IEME   | 0                   | 74           | 74           | N      |
| 20210120 | IEMG   | 591                 | 148631       | 248883       | N      |
| 20210120 | IEO    | 0                   | 1400         | 1436         | N      |
| 20210120 | IEP    | 0                   | 246          | 356          | N      |
| 20210120 | IESC   | 0                   | 301          | 523          | N      |
| 20210120 | IETC   | 0                   | 0            | 1            | N      |
| 20210120 | IEUR   | 500                 | 2630         | 4621         | N      |
| 20210120 | IEV    | 0                   | 600          | 704          | N      |
| 20210120 | IEX    | 231                 | 64182        | 162294       | N      |
| 20210120 | IEZ    | 0                   | 19022        | 30220        | N      |
| 20210120 | IFF    | 329                 | 757669       | 1040825      | N      |
| 20210120 | IFFT   | 0                   | 2664         | 30592        | N      |
| 20210120 | IFMK   | 0                   | 0            | 626          | N      |
| 20210120 | IFN    | 102                 | 10272        | 19142        | N      |
| 20210120 | IFRA   | 0                   | 1969         | 2369         | N      |
| 20210120 | IFRX   | 0                   | 200          | 400          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | IFS      | 2181                | 30638        | 49884        | N      |
| 20210120 | IGA      | 1                   | 5145         | 26432        | N      |
| 20210120 | IGAC     | 0                   | 4777         | 5577         | N      |
| 20210120 | IGACU    | 0                   | 0            | 700          | N      |
| 20210120 | IGACW    | 0                   | 0            | 1400         | N      |
| 20210120 | IGBH     | 0                   | 100          | 100          | N      |
| 20210120 | IGC      | 300                 | 34080        | 39780        | N      |
| 20210120 | IGD      | 5440                | 37171        | 54984        | N      |
| 20210120 | IGE      | 0                   | 0            | 52           | N      |
| 20210120 | IGF      | 0                   | 5029         | 7829         | N      |
| 20210120 | IGHG     | 0                   | 100          | 200          | N      |
| 20210120 | IGI      | 0                   | 1073         | 4750         | N      |
| 20210120 | IGIB     | 0                   | 7180         | 7185         | N      |
| 20210120 | IGLB     | 88                  | 5988         | 9528         | N      |
| 20210120 | IGM      | 0                   | 100          | 500          | N      |
| 20210120 | IGMS     | 0                   | 690          | 1306         | N      |
| 20210120 | IGOV     | 0                   | 100          | 300          | N      |
| 20210120 | IGR      | 1001                | 30359        | 81360        | N      |
| 20210120 | IGSB     | 0                   | 17503        | 29304        | N      |
| 20210120 | IGT      | 102                 | 91209        | 321331       | N      |
| 20210120 | IGV      | 0                   | 33236        | 44924        | N      |
| 20210120 | IH       | 702                 | 24494        | 70153        | N      |
| 20210120 | IHC      | 0                   | 1048         | 2383         | N      |
| 20210120 | IHD      | 4                   | 7617         | 14903        | N      |
| 20210120 | IHDG     | 0                   | 100          | 600          | N      |
| 20210120 | IHG      | 100                 | 4885         | 10489        | N      |
| 20210120 | IHI      | 0                   | 162          | 697          | N      |
| 20210120 | IHIT     | 0                   | 3041         | 9057         | N      |
| 20210120 | IHRT     | 0                   | 9167         | 20987        | N      |
| 20210120 | IHTA     | 0                   | 729          | 4523         | N      |
| 20210120 | IIAC     | 2615                | 15198        | 16740        | N      |
| 20210120 | IIAC U   | 0                   | 558          | 8911         | N      |
| 20210120 | IIAC WS  | 1100                | 7692         | 26100        | N      |
| 20210120 | IID      | 0                   | 9754         | 31868        | N      |
| 20210120 | IIF      | 0                   | 1856         | 4814         | N      |
| 20210120 | III      | 0                   | 691          | 1666         | N      |
| 20210120 | IIIU     | 0                   | 0            | 1161         | N      |
| 20210120 | IIIN     | 0                   | 672          | 772          | N      |
| 20210120 | IIIV     | 0                   | 617          | 1615         | N      |
| 20210120 | IIM      | 3                   | 4543         | 74525        | N      |
| 20210120 | IIPR     | 720                 | 74151        | 129616       | N      |
| 20210120 | IIPR PRA | 0                   | 0            | 277          | N      |
| 20210120 | IIVI     | 1                   | 11537        | 13600        | N      |
| 20210120 | IJH      | 8                   | 26545        | 30113        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | IJJ     | 0                   | 1233         | 1234         | N      |
| 20210120 | IJK     | 0                   | 3469         | 5985         | N      |
| 20210120 | IJR     | 2000                | 46690        | 63377        | N      |
| 20210120 | IJS     | 0                   | 100          | 800          | N      |
| 20210120 | IJT     | 0                   | 917          | 917          | N      |
| 20210120 | IKNX    | 0                   | 100          | 300          | N      |
| 20210120 | ILF     | 0                   | 2797         | 5757         | N      |
| 20210120 | ILMN    | 0                   | 4043         | 8614         | N      |
| 20210120 | ILPT    | 0                   | 925          | 1438         | N      |
| 20210120 | IMAB    | 0                   | 294          | 700          | N      |
| 20210120 | IMAX    | 1443                | 72711        | 122057       | N      |
| 20210120 | IMBI    | 0                   | 600          | 600          | N      |
| 20210120 | IMGN    | 200                 | 18589        | 31090        | N      |
| 20210120 | IMH     | 0                   | 100          | 100          | N      |
| 20210120 | IMKTA   | 0                   | 99           | 299          | N      |
| 20210120 | IMMP    | 0                   | 5812         | 11200        | N      |
| 20210120 | IMMR    | 0                   | 7758         | 12016        | N      |
| 20210120 | IMNM    | 0                   | 0            | 112          | N      |
| 20210120 | IMO     | 0                   | 20213        | 26890        | N      |
| 20210120 | IMPX    | 1705                | 11685        | 27789        | N      |
| 20210120 | IMPX U  | 0                   | 700          | 18442        | N      |
| 20210120 | IMPX WS | 580                 | 4765         | 18040        | N      |
| 20210120 | IMRA    | 0                   | 12           | 112          | N      |
| 20210120 | IMTE    | 0                   | 100          | 500          | N      |
| 20210120 | IMTX    | 0                   | 788          | 788          | N      |
| 20210120 | IMUX    | 0                   | 1449         | 1549         | N      |
| 20210120 | IMV     | 242                 | 2141         | 3741         | N      |
| 20210120 | IMVT    | 0                   | 6989         | 10312        | N      |
| 20210120 | IMXI    | 0                   | 150          | 178          | N      |
| 20210120 | INAQ    | 0                   | 1910         | 4975         | N      |
| 20210120 | INAQW   | 0                   | 600          | 1200         | N      |
| 20210120 | INBX    | 0                   | 515          | 614          | N      |
| 20210120 | INCY    | 0                   | 3150         | 7751         | N      |
| 20210120 | INDA    | 0                   | 106988       | 122675       | N      |
| 20210120 | INDB    | 0                   | 1112         | 1316         | N      |
| 20210120 | INDL    | 0                   | 1000         | 1600         | N      |
| 20210120 | INDO    | 0                   | 0            | 100          | N      |
| 20210120 | INDS    | 0                   | 100          | 100          | N      |
| 20210120 | INDT    | 0                   | 200          | 201          | N      |
| 20210120 | INDY    | 0                   | 100          | 675          | N      |
| 20210120 | INFI    | 1100                | 51569        | 88746        | N      |
| 20210120 | INFL    | 0                   | 200          | 200          | N      |
| 20210120 | INFN    | 0                   | 15413        | 30205        | N      |
| 20210120 | INFO    | 1782                | 252676       | 683175       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | INFU     | 0                   | 0            | 361          | N      |
| 20210120 | INFY     | 76                  | 755186       | 1173535      | N      |
| 20210120 | ING      | 194                 | 517594       | 729356       | N      |
| 20210120 | INGN     | 0                   | 595          | 1042         | N      |
| 20210120 | INGR     | 649                 | 91603        | 162804       | N      |
| 20210120 | INM      | 0                   | 100          | 100          | N      |
| 20210120 | INMB     | 0                   | 2254         | 3102         | N      |
| 20210120 | INMD     | 0                   | 2084         | 3647         | N      |
| 20210120 | INN      | 29                  | 105993       | 241949       | N      |
| 20210120 | INN PRD  | 0                   | 0            | 123          | N      |
| 20210120 | INN PRE  | 0                   | 356          | 1270         | N      |
| 20210120 | INO      | 0                   | 27817        | 65304        | N      |
| 20210120 | INOD     | 0                   | 823          | 1023         | N      |
| 20210120 | INOV     | 0                   | 2107         | 5040         | N      |
| 20210120 | INPX     | 0                   | 43911        | 67245        | N      |
| 20210120 | INSE     | 0                   | 0            | 100          | N      |
| 20210120 | INSG     | 1106                | 30877        | 73765        | N      |
| 20210120 | INSI     | 0                   | 1338         | 2364         | N      |
| 20210120 | INSM     | 0                   | 3559         | 6489         | N      |
| 20210120 | INSP     | 1574                | 26674        | 50760        | N      |
| 20210120 | INSW     | 0                   | 23248        | 68360        | N      |
| 20210120 | INSW PRA | 0                   | 6            | 6            | N      |
| 20210120 | INT      | 672                 | 77142        | 194369       | N      |
| 20210120 | INTC     | 500                 | 212924       | 413294       | N      |
| 20210120 | INTF     | 0                   | 1968         | 2069         | N      |
| 20210120 | INTT     | 0                   | 100          | 273          | N      |
| 20210120 | INTU     | 0                   | 28692        | 56081        | N      |
| 20210120 | INTZ     | 0                   | 1858         | 1958         | N      |
| 20210120 | INUV     | 22864               | 664711       | 934105       | N      |
| 20210120 | INVA     | 0                   | 1330         | 1571         | N      |
| 20210120 | INVE     | 0                   | 146          | 469          | N      |
| 20210120 | INVH     | 3064                | 501002       | 884305       | N      |
| 20210120 | INVO     | 0                   | 0            | 100          | N      |
| 20210120 | INZY     | 0                   | 62           | 63           | N      |
| 20210120 | IO       | 400                 | 16458        | 30977        | N      |
| 20210120 | IONS     | 0                   | 5295         | 9747         | N      |
| 20210120 | IOO      | 0                   | 500          | 900          | N      |
| 20210120 | IOSP     | 0                   | 1233         | 1586         | N      |
| 20210120 | IOVA     | 0                   | 20477        | 35492        | N      |
| 20210120 | IP       | 19944               | 334378       | 981944       | N      |
| 20210120 | IPA      | 100                 | 475          | 975          | N      |
| 20210120 | IPAR     | 0                   | 2071         | 2738         | N      |
| 20210120 | IPDN     | 76                  | 5270         | 5980         | N      |
| 20210120 | IPG      | 81                  | 466447       | 811200       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | IPGP    | 0                   | 1901         | 2411         | N      |
| 20210120 | IPHI    | 0                   | 10828        | 17729        | N      |
| 20210120 | IPI     | 314                 | 46084        | 88804        | N      |
| 20210120 | IPKW    | 0                   | 107          | 107          | N      |
| 20210120 | IPO     | 0                   | 2151         | 2151         | N      |
| 20210120 | IPOD    | 5877                | 123843       | 245857       | N      |
| 20210120 | IPOD U  | 0                   | 3801         | 19458        | N      |
| 20210120 | IPOD WS | 2779                | 14827        | 128290       | N      |
| 20210120 | IPOE    | 38066               | 455115       | 1313617      | N      |
| 20210120 | IPOE U  | 78                  | 4745         | 57944        | N      |
| 20210120 | IPOE WS | 4539                | 62308        | 139810       | N      |
| 20210120 | IPOF    | 13285               | 297285       | 719527       | N      |
| 20210120 | IPOF U  | 0                   | 16874        | 100372       | N      |
| 20210120 | IPOF WS | 2585                | 38119        | 167348       | N      |
| 20210120 | IPV     | 723                 | 42925        | 135798       | N      |
| 20210120 | IPV U   | 0                   | 0            | 116          | N      |
| 20210120 | IPV WS  | 300                 | 5052         | 9912         | N      |
| 20210120 | IPWR    | 0                   | 200          | 300          | N      |
| 20210120 | IQ      | 200                 | 98452        | 209525       | N      |
| 20210120 | IQDF    | 0                   | 0            | 100          | N      |
| 20210120 | IQI     | 3443                | 12142        | 33560        | N      |
| 20210120 | IQLT    | 0                   | 17778        | 22858        | N      |
| 20210120 | IQV     | 3307                | 84485        | 164228       | N      |
| 20210120 | IR      | 5395                | 139045       | 448215       | N      |
| 20210120 | IRBO    | 0                   | 500          | 500          | N      |
| 20210120 | IRBT    | 0                   | 3316         | 5021         | N      |
| 20210120 | IRDM    | 0                   | 15045        | 65962        | N      |
| 20210120 | IRIX    | 0                   | 619          | 2018         | N      |
| 20210120 | IRL     | 0                   | 208          | 713          | N      |
| 20210120 | IRM     | 2907                | 237650       | 672608       | N      |
| 20210120 | IRR     | 0                   | 19054        | 26481        | N      |
| 20210120 | IRS     | 48                  | 2571         | 11026        | N      |
| 20210120 | IRT     | 0                   | 64860        | 128719       | N      |
| 20210120 | IRTC    | 0                   | 5733         | 6978         | N      |
| 20210120 | IRWD    | 392                 | 33500        | 66775        | N      |
| 20210120 | ISBC    | 0                   | 99919        | 125852       | N      |
| 20210120 | ISCF    | 0                   | 0            | 100          | N      |
| 20210120 | ISD     | 8                   | 9759         | 15915        | N      |
| 20210120 | ISEE    | 0                   | 8935         | 10272        | N      |
| 20210120 | ISEM    | 0                   | 100          | 384          | N      |
| 20210120 | ISIG    | 400                 | 4460         | 6456         | N      |
| 20210120 | ISR     | 14112               | 83442        | 118228       | N      |
| 20210120 | ISRG    | 0                   | 4985         | 7038         | N      |
| 20210120 | ISTB    | 0                   | 611          | 1311         | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | IT      | 672                 | 51639        | 132723       | N      |
| 20210120 | ITA     | 0                   | 0            | 79           | N      |
| 20210120 | ITB     | 20049               | 125080       | 192701       | N      |
| 20210120 | ITCB    | 1257                | 2054         | 2746         | N      |
| 20210120 | ITCI    | 0                   | 6575         | 14634        | N      |
| 20210120 | ITGR    | 988                 | 27686        | 62558        | N      |
| 20210120 | ITI     | 0                   | 2099         | 4498         | N      |
| 20210120 | ITOS    | 0                   | 125          | 165          | N      |
| 20210120 | ITOT    | 0                   | 4070         | 5540         | N      |
| 20210120 | ITP     | 5313                | 249087       | 308585       | N      |
| 20210120 | ITRG    | 0                   | 700          | 700          | N      |
| 20210120 | ITRI    | 0                   | 1071         | 2474         | N      |
| 20210120 | ITRM    | 107998              | 610920       | 875926       | N      |
| 20210120 | ITRN    | 0                   | 100          | 200          | N      |
| 20210120 | ITT     | 0                   | 39847        | 115912       | N      |
| 20210120 | ITUB    | 4751                | 2587133      | 3889632      | N      |
| 20210120 | ITW     | 59                  | 124023       | 264693       | N      |
| 20210120 | IUSB    | 0                   | 13328        | 13328        | N      |
| 20210120 | IUSG    | 0                   | 200          | 1076         | N      |
| 20210120 | IUSV    | 0                   | 5050         | 7504         | N      |
| 20210120 | IVA     | 0                   | 0            | 9            | N      |
| 20210120 | IVAC    | 0                   | 300          | 300          | N      |
| 20210120 | IVAL    | 0                   | 100          | 529          | N      |
| 20210120 | IVAN U  | 0                   | 2198         | 63416        | N      |
| 20210120 | IVC     | 999                 | 19393        | 35026        | N      |
| 20210120 | IVE     | 400                 | 19806        | 23910        | N      |
| 20210120 | IVES    | 0                   | 100          | 100          | N      |
| 20210120 | IVH     | 1623                | 3249         | 5456         | N      |
| 20210120 | IVLU    | 0                   | 300          | 610          | N      |
| 20210120 | IVOG    | 0                   | 0            | 100          | N      |
| 20210120 | IVOL    | 0                   | 7732         | 7734         | N      |
| 20210120 | IVR     | 20311               | 477669       | 987320       | N      |
| 20210120 | IVR PRA | 0                   | 583          | 3833         | N      |
| 20210120 | IVR PRB | 0                   | 2718         | 3548         | N      |
| 20210120 | IVR PRC | 0                   | 1084         | 2022         | N      |
| 20210120 | IVV     | 0                   | 57059        | 81447        | N      |
| 20210120 | IVW     | 1900                | 120334       | 152226       | N      |
| 20210120 | IVZ     | 5069                | 1815627      | 3689373      | N      |
| 20210120 | IWB     | 0                   | 700          | 3623         | N      |
| 20210120 | IWC     | 0                   | 100          | 100          | N      |
| 20210120 | IWD     | 0                   | 44877        | 68980        | N      |
| 20210120 | IWF     | 0                   | 44364        | 71320        | N      |
| 20210120 | IWL     | 0                   | 5400         | 7229         | N      |
| 20210120 | IWM     | 600                 | 518377       | 661987       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | IWN    | 0                   | 24841        | 49182        | N      |
| 20210120 | IWO    | 0                   | 1576         | 6600         | N      |
| 20210120 | IWP    | 400                 | 6348         | 11954        | N      |
| 20210120 | IWR    | 0                   | 17478        | 26386        | N      |
| 20210120 | IWS    | 0                   | 1984         | 7236         | N      |
| 20210120 | IWV    | 0                   | 455          | 805          | N      |
| 20210120 | IWX    | 0                   | 0            | 205          | N      |
| 20210120 | IWY    | 0                   | 47           | 567          | N      |
| 20210120 | IX     | 1                   | 3239         | 4237         | N      |
| 20210120 | IXC    | 300                 | 14924        | 17072        | N      |
| 20210120 | IXG    | 0                   | 100          | 100          | N      |
| 20210120 | IXN    | 0                   | 189          | 196          | N      |
| 20210120 | IXUS   | 0                   | 19740        | 23728        | N      |
| 20210120 | IYE    | 0                   | 67931        | 80936        | N      |
| 20210120 | IYF    | 0                   | 3329         | 5165         | N      |
| 20210120 | IYG    | 0                   | 496          | 1145         | N      |
| 20210120 | IYH    | 0                   | 0            | 100          | N      |
| 20210120 | IYJ    | 0                   | 13928        | 14048        | N      |
| 20210120 | IYM    | 100                 | 350          | 1150         | N      |
| 20210120 | IYR    | 0                   | 93606        | 158659       | N      |
| 20210120 | IYT    | 0                   | 500          | 1721         | N      |
| 20210120 | IYW    | 0                   | 8120         | 15665        | N      |
| 20210120 | IYY    | 0                   | 525          | 525          | N      |
| 20210120 | IYZ    | 0                   | 3821         | 4889         | N      |
| 20210120 | IZEA   | 14659               | 42896        | 83327        | N      |
| 20210120 | IZRL   | 0                   | 300          | 300          | N      |
| 20210120 | J      | 1202                | 60534        | 111390       | N      |
| 20210120 | JACK   | 0                   | 969          | 1932         | N      |
| 20210120 | JAGX   | 38057               | 80841        | 108766       | N      |
| 20210120 | JAKK   | 0                   | 105          | 417          | N      |
| 20210120 | JAMF   | 0                   | 2506         | 5627         | N      |
| 20210120 | JAN    | 0                   | 273          | 4385         | N      |
| 20210120 | JAX    | 11                  | 2325         | 5000         | N      |
| 20210120 | JAZZ   | 0                   | 3574         | 5067         | N      |
| 20210120 | JBGS   | 249                 | 60591        | 179170       | N      |
| 20210120 | JBHT   | 0                   | 14790        | 19397        | N      |
| 20210120 | JBK    | 0                   | 0            | 20           | N      |
| 20210120 | JBL    | 713                 | 95392        | 265283       | N      |
| 20210120 | JBLU   | 0                   | 51348        | 108901       | N      |
| 20210120 | JBSS   | 0                   | 406          | 499          | N      |
| 20210120 | JBT    | 0                   | 16136        | 49618        | N      |
| 20210120 | JCE    | 0                   | 3081         | 6221         | N      |
| 20210120 | JCI    | 12511               | 717795       | 1134961      | N      |
| 20210120 | JCO    | 1                   | 7466         | 13881        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | JCOM   | 0                   | 1677         | 1869         | N      |
| 20210120 | JCPB   | 0                   | 0            | 16           | N      |
| 20210120 | JD     | 0                   | 70537        | 257110       | N      |
| 20210120 | JDD    | 0                   | 4021         | 6266         | N      |
| 20210120 | JDST   | 3200                | 68758        | 84091        | N      |
| 20210120 | JE     | 5328                | 93845        | 135340       | N      |
| 20210120 | JEF    | 621                 | 111256       | 380991       | N      |
| 20210120 | JELD   | 1882                | 55621        | 109561       | N      |
| 20210120 | JEMD   | 0                   | 1670         | 4628         | N      |
| 20210120 | JEQ    | 0                   | 199          | 200          | N      |
| 20210120 | JETS   | 300                 | 28176        | 77813        | N      |
| 20210120 | JFIN   | 0                   | 1100         | 1228         | N      |
| 20210120 | JFR    | 0                   | 6321         | 50650        | N      |
| 20210120 | JFU    | 0                   | 3676         | 7976         | N      |
| 20210120 | JG     | 0                   | 1577         | 8344         | N      |
| 20210120 | JGH    | 0                   | 3512         | 6510         | N      |
| 20210120 | JHAA   | 0                   | 431          | 1170         | N      |
| 20210120 | JHB    | 0                   | 8575         | 26214        | N      |
| 20210120 | JHEM   | 0                   | 1200         | 1200         | N      |
| 20210120 | JHG    | 0                   | 130652       | 262459       | N      |
| 20210120 | JHI    | 2                   | 188          | 623          | N      |
| 20210120 | JHML   | 0                   | 0            | 224          | N      |
| 20210120 | JHMM   | 0                   | 100          | 6620         | N      |
| 20210120 | JHS    | 0                   | 274          | 5619         | N      |
| 20210120 | JHSC   | 0                   | 2068         | 2068         | N      |
| 20210120 | JHX    | 0                   | 3197         | 6392         | N      |
| 20210120 | JIGB   | 0                   | 74           | 174          | N      |
| 20210120 | JIH    | 645                 | 60544        | 124209       | N      |
| 20210120 | JIH U  | 0                   | 6            | 12198        | N      |
| 20210120 | JIH WS | 100                 | 32536        | 50316        | N      |
| 20210120 | JILL   | 2                   | 3228         | 6915         | N      |
| 20210120 | JJSF   | 241                 | 1215         | 3004         | N      |
| 20210120 | JKE    | 0                   | 0            | 200          | N      |
| 20210120 | JKH    | 0                   | 102          | 102          | N      |
| 20210120 | JKHY   | 0                   | 1301         | 4034         | N      |
| 20210120 | JKK    | 0                   | 214          | 214          | N      |
| 20210120 | JKS    | 2830                | 450368       | 884426       | N      |
| 20210120 | JLL    | 0                   | 41755        | 114698       | N      |
| 20210120 | JLS    | 0                   | 469          | 6706         | N      |
| 20210120 | JMBS   | 0                   | 340          | 540          | N      |
| 20210120 | JMIA   | 15336               | 301381       | 888710       | N      |
| 20210120 | JMM    | 0                   | 0            | 150          | N      |
| 20210120 | JMOM   | 0                   | 400          | 400          | N      |
| 20210120 | JMP    | 0                   | 7            | 4468         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | JMST    | 0                   | 2000         | 2000         | N      |
| 20210120 | JNCE    | 800                 | 16539        | 20206        | N      |
| 20210120 | JNJ     | 13666               | 888907       | 2237159      | N      |
| 20210120 | JNK     | 0                   | 160534       | 261321       | N      |
| 20210120 | JNPR    | 32105               | 850330       | 1345737      | N      |
| 20210120 | JNUG    | 0                   | 2288         | 6764         | N      |
| 20210120 | JOB     | 1648                | 21211        | 28311        | N      |
| 20210120 | JOBS    | 0                   | 1169         | 1844         | N      |
| 20210120 | JOE     | 1                   | 102931       | 169445       | N      |
| 20210120 | JOF     | 0                   | 7674         | 12128        | N      |
| 20210120 | JOUT    | 0                   | 192          | 392          | N      |
| 20210120 | JP      | 0                   | 3646         | 7399         | N      |
| 20210120 | JPC     | 0                   | 26716        | 66485        | N      |
| 20210120 | JPI     | 0                   | 3301         | 5623         | N      |
| 20210120 | JPM     | 20994               | 2297473      | 5133716      | N      |
| 20210120 | JPM PRC | 1500                | 3757         | 14068        | N      |
| 20210120 | JPM PRD | 0                   | 4013         | 14977        | N      |
| 20210120 | JPM PRG | 0                   | 11996        | 11996        | N      |
| 20210120 | JPM PRH | 216                 | 14167        | 22494        | N      |
| 20210120 | JPM PRJ | 0                   | 1300         | 20919        | N      |
| 20210120 | JPS     | 6628                | 83361        | 142860       | N      |
| 20210120 | JPSE    | 0                   | 2000         | 4500         | N      |
| 20210120 | JPST    | 0                   | 5543         | 8306         | N      |
| 20210120 | JPT     | 0                   | 126          | 2499         | N      |
| 20210120 | JPUS    | 0                   | 100          | 200          | N      |
| 20210120 | JQC     | 169                 | 31328        | 77854        | N      |
| 20210120 | JRI     | 0                   | 12388        | 25917        | N      |
| 20210120 | JRO     | 1                   | 7224         | 21993        | N      |
| 20210120 | JRS     | 1                   | 6267         | 20097        | N      |
| 20210120 | JRVR    | 0                   | 835          | 1370         | N      |
| 20210120 | JSD     | 0                   | 640          | 4166         | N      |
| 20210120 | JSM     | 0                   | 100          | 164          | N      |
| 20210120 | JSML    | 0                   | 800          | 800          | N      |
| 20210120 | JT      | 24                  | 8427         | 23447        | N      |
| 20210120 | JTA     | 0                   | 9038         | 16594        | N      |
| 20210120 | JTD     | 0                   | 4520         | 17922        | N      |
| 20210120 | JUPW    | 0                   | 2161         | 3161         | N      |
| 20210120 | JVA     | 0                   | 200          | 200          | N      |
| 20210120 | JVAL    | 0                   | 1600         | 1600         | N      |
| 20210120 | JW A    | 2811                | 48070        | 81965        | N      |
| 20210120 | JW B    | 0                   | 79           | 129          | N      |
| 20210120 | JWN     | 6454                | 395150       | 569421       | N      |
| 20210120 | JWS     | 28                  | 29526        | 70255        | N      |
| 20210120 | JWS U   | 0                   | 175          | 925          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | JWS WS  | 1067                | 4709         | 33596        | N      |
| 20210120 | K       | 1536                | 791251       | 1203975      | N      |
| 20210120 | KAI     | 0                   | 6733         | 13242        | N      |
| 20210120 | KALA    | 200                 | 16606        | 28270        | N      |
| 20210120 | KALU    | 0                   | 513          | 661          | N      |
| 20210120 | KALV    | 0                   | 585          | 885          | N      |
| 20210120 | KAMN    | 0                   | 16835        | 35010        | N      |
| 20210120 | KAR     | 601                 | 170496       | 408728       | N      |
| 20210120 | KARS    | 0                   | 200          | 200          | N      |
| 20210120 | KB      | 10                  | 46638        | 65251        | N      |
| 20210120 | KBA     | 0                   | 0            | 100          | N      |
| 20210120 | KBAL    | 0                   | 1622         | 2478         | N      |
| 20210120 | KBE     | 2400                | 44754        | 58150        | N      |
| 20210120 | KBH     | 8398                | 322751       | 603782       | N      |
| 20210120 | KBNT    | 0                   | 4088         | 4918         | N      |
| 20210120 | KBR     | 64                  | 89959        | 315624       | N      |
| 20210120 | KBSF    | 0                   | 0            | 100          | N      |
| 20210120 | KBWB    | 0                   | 377          | 500          | N      |
| 20210120 | KBWD    | 0                   | 200          | 200          | N      |
| 20210120 | KBWY    | 0                   | 50           | 50           | N      |
| 20210120 | KC      | 0                   | 6898         | 12742        | N      |
| 20210120 | KDMN    | 0                   | 44817        | 89144        | N      |
| 20210120 | KDNY    | 0                   | 3690         | 3690         | N      |
| 20210120 | KDP     | 0                   | 95470        | 122550       | N      |
| 20210120 | KE      | 0                   | 200          | 700          | N      |
| 20210120 | KELYA   | 0                   | 104          | 225          | N      |
| 20210120 | KEN     | 8                   | 171          | 210          | N      |
| 20210120 | KEP     | 219                 | 5576         | 20965        | N      |
| 20210120 | KERN    | 71                  | 11759        | 12810        | N      |
| 20210120 | KERNW   | 100                 | 100          | 100          | N      |
| 20210120 | KEX     | 0                   | 104321       | 158706       | N      |
| 20210120 | KEY     | 9945                | 739668       | 1400416      | N      |
| 20210120 | KEY PRI | 0                   | 1177         | 9251         | N      |
| 20210120 | KEY PRJ | 178                 | 874          | 9477         | N      |
| 20210120 | KEY PRK | 0                   | 5046         | 6614         | N      |
| 20210120 | KEYS    | 960                 | 165072       | 337396       | N      |
| 20210120 | KF      | 0                   | 1105         | 1555         | N      |
| 20210120 | KFRC    | 0                   | 153          | 1464         | N      |
| 20210120 | KFS     | 0                   | 1090         | 2904         | N      |
| 20210120 | KFVG    | 0                   | 200          | 200          | N      |
| 20210120 | KFY     | 0                   | 102900       | 179750       | N      |
| 20210120 | KGC     | 20631               | 2891022      | 5383123      | N      |
| 20210120 | KGRN    | 0                   | 54           | 54           | N      |
| 20210120 | KHC     | 0                   | 45321        | 106218       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | KIDS    | 0                   | 1062         | 1493         | N      |
| 20210120 | KIE     | 0                   | 0            | 100          | N      |
| 20210120 | KIM     | 1107                | 1091321      | 1460302      | N      |
| 20210120 | KIM PRL | 0                   | 526          | 5105         | N      |
| 20210120 | KIM PRM | 0                   | 174          | 2657         | N      |
| 20210120 | KIN     | 0                   | 500          | 843          | N      |
| 20210120 | KIO     | 0                   | 4027         | 14238        | N      |
| 20210120 | KIQ     | 0                   | 5025         | 5125         | N      |
| 20210120 | KIRK    | 0                   | 16504        | 34697        | N      |
| 20210120 | KKR     | 111                 | 219483       | 481801       | N      |
| 20210120 | KKR PRA | 0                   | 1199         | 8565         | N      |
| 20210120 | KKR PRB | 910                 | 1880         | 6338         | N      |
| 20210120 | KKR PRC | 0                   | 19902        | 21378        | N      |
| 20210120 | KL      | 5922                | 169016       | 422402       | N      |
| 20210120 | KLAC    | 4                   | 5311         | 7998         | N      |
| 20210120 | KLDO    | 0                   | 330          | 442          | N      |
| 20210120 | KLIC    | 0                   | 2965         | 5749         | N      |
| 20210120 | KLR     | 0                   | 332          | 332          | N      |
| 20210120 | KLXE    | 0                   | 399          | 406          | N      |
| 20210120 | KMB     | 2186                | 230003       | 588783       | N      |
| 20210120 | KMDA    | 0                   | 1790         | 2087         | N      |
| 20210120 | KMED    | 0                   | 100          | 100          | N      |
| 20210120 | KMF     | 463                 | 24428        | 55149        | N      |
| 20210120 | KMI     | 24017               | 1954405      | 3456999      | N      |
| 20210120 | KMPH    | 100                 | 6104         | 20437        | N      |
| 20210120 | KMPR    | 1                   | 21644        | 79291        | N      |
| 20210120 | KMT     | 900                 | 76399        | 209563       | N      |
| 20210120 | KMX     | 1146                | 908586       | 1149817      | N      |
| 20210120 | KN      | 0                   | 102702       | 244124       | N      |
| 20210120 | KNDI    | 0                   | 31169        | 50998        | N      |
| 20210120 | KNL     | 0                   | 34907        | 55878        | N      |
| 20210120 | KNOP    | 44                  | 20661        | 41397        | N      |
| 20210120 | KNSA    | 0                   | 1273         | 2746         | N      |
| 20210120 | KNSL    | 0                   | 2001         | 3625         | N      |
| 20210120 | KNTE    | 0                   | 200          | 300          | N      |
| 20210120 | KNX     | 34                  | 165610       | 456334       | N      |
| 20210120 | KO      | 37013               | 2074305      | 5877262      | N      |
| 20210120 | KOD     | 0                   | 3797         | 6337         | N      |
| 20210120 | KODK    | 6106                | 461996       | 714081       | N      |
| 20210120 | KOF     | 3616                | 21572        | 34740        | N      |
| 20210120 | KOLD    | 0                   | 1394         | 6699         | N      |
| 20210120 | KOMP    | 0                   | 2904         | 2950         | N      |
| 20210120 | KOP     | 500                 | 25373        | 43982        | N      |
| 20210120 | KOPN    | 0                   | 67105        | 112413       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | KOR    | 300                 | 4223         | 6052         | N      |
| 20210120 | KORU   | 0                   | 0            | 104          | N      |
| 20210120 | KOS    | 4115                | 1019465      | 1263126      | N      |
| 20210120 | KOSS   | 0                   | 949          | 949          | N      |
| 20210120 | KPTI   | 0                   | 10877        | 19327        | N      |
| 20210120 | KR     | 20544               | 1797563      | 2248002      | N      |
| 20210120 | KRA    | 0                   | 35916        | 74858        | N      |
| 20210120 | KRC    | 236                 | 238393       | 533892       | N      |
| 20210120 | KRE    | 0                   | 312140       | 371165       | N      |
| 20210120 | KREF   | 1                   | 38627        | 56399        | N      |
| 20210120 | KRG    | 104                 | 102894       | 179428       | N      |
| 20210120 | KRKR   | 0                   | 12425        | 22217        | N      |
| 20210120 | KRMD   | 0                   | 20           | 1705         | N      |
| 20210120 | KRNT   | 0                   | 2445         | 3141         | N      |
| 20210120 | KRNY   | 0                   | 1102         | 2163         | N      |
| 20210120 | KRO    | 0                   | 20266        | 38851        | N      |
| 20210120 | KRON   | 0                   | 858          | 883          | N      |
| 20210120 | KROS   | 0                   | 217          | 227          | N      |
| 20210120 | KRP    | 3676                | 8960         | 21152        | N      |
| 20210120 | KRTX   | 0                   | 1983         | 2896         | N      |
| 20210120 | KRUS   | 0                   | 442          | 842          | N      |
| 20210120 | KRYS   | 0                   | 395          | 576          | N      |
| 20210120 | KSA    | 0                   | 5469         | 7700         | N      |
| 20210120 | KSM    | 0                   | 2708         | 12339        | N      |
| 20210120 | KSPN   | 0                   | 100          | 100          | N      |
| 20210120 | KSS    | 18213               | 354267       | 984943       | N      |
| 20210120 | KSU    | 1252                | 67647        | 136764       | N      |
| 20210120 | KSU PR | 0                   | 77           | 77           | N      |
| 20210120 | KT     | 0                   | 76487        | 158644       | N      |
| 20210120 | KTB    | 537                 | 86670        | 175048       | N      |
| 20210120 | KTF    | 433                 | 8881         | 19563        | N      |
| 20210120 | KTH    | 0                   | 50           | 100          | N      |
| 20210120 | KTN    | 0                   | 0            | 50           | N      |
| 20210120 | KTOS   | 0                   | 11033        | 30824        | N      |
| 20210120 | KTRA   | 0                   | 5200         | 7600         | N      |
| 20210120 | KUKE   | 0                   | 7178         | 23374        | N      |
| 20210120 | KURA   | 100                 | 3735         | 5368         | N      |
| 20210120 | KURE   | 0                   | 300          | 300          | N      |
| 20210120 | KVHI   | 0                   | 26           | 26           | N      |
| 20210120 | KW     | 110                 | 73077        | 118810       | N      |
| 20210120 | KWAC U | 0                   | 40           | 36052        | N      |
| 20210120 | KWEB   | 0                   | 8066         | 18811        | N      |
| 20210120 | KWR    | 150                 | 18719        | 25411        | N      |
| 20210120 | KXI    | 0                   | 100          | 200          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | KXIN   | 0                   | 1764         | 2200         | N      |
| 20210120 | KYMR   | 0                   | 1352         | 1375         | N      |
| 20210120 | KYN    | 5657                | 91634        | 125803       | N      |
| 20210120 | KZR    | 0                   | 309          | 710          | N      |
| 20210120 | L      | 7151                | 139660       | 238936       | N      |
| 20210120 | LABD   | 0                   | 1136         | 1346         | N      |
| 20210120 | LABU   | 0                   | 2380         | 3240         | N      |
| 20210120 | LAC    | 457630              | 1000933      | 3022251      | N      |
| 20210120 | LACQW  | 0                   | 0            | 200          | N      |
| 20210120 | LAD    | 46                  | 65978        | 89044        | N      |
| 20210120 | LADR   | 533                 | 149197       | 237134       | N      |
| 20210120 | LAIX   | 1900                | 6502         | 27760        | N      |
| 20210120 | LAKE   | 0                   | 2951         | 5138         | N      |
| 20210120 | LAMR   | 0                   | 640          | 682          | N      |
| 20210120 | LANC   | 0                   | 1036         | 2959         | N      |
| 20210120 | LAND   | 0                   | 33           | 333          | N      |
| 20210120 | LASR   | 0                   | 3544         | 4926         | N      |
| 20210120 | LATNW  | 1644                | 1644         | 1644         | N      |
| 20210120 | LAUR   | 0                   | 2841         | 6582         | N      |
| 20210120 | LAZ    | 0                   | 151765       | 346666       | N      |
| 20210120 | LAZR   | 1139                | 41183        | 75119        | N      |
| 20210120 | LAZRW  | 0                   | 2126         | 5453         | N      |
| 20210120 | LAZY   | 0                   | 1127         | 1329         | N      |
| 20210120 | LB     | 134                 | 261103       | 632000       | N      |
| 20210120 | LBAI   | 0                   | 1256         | 1958         | N      |
| 20210120 | LBC    | 0                   | 274          | 274          | N      |
| 20210120 | LBRDA  | 0                   | 1490         | 1526         | N      |
| 20210120 | LBRDK  | 0                   | 5576         | 11662        | N      |
| 20210120 | LBRT   | 4502                | 136335       | 173625       | N      |
| 20210120 | LBTYA  | 0                   | 28343        | 35720        | N      |
| 20210120 | LBTYK  | 0                   | 128961       | 214838       | N      |
| 20210120 | LC     | 11693               | 165802       | 358773       | N      |
| 20210120 | LCAP   | 0                   | 300          | 300          | N      |
| 20210120 | LCAPU  | 0                   | 100          | 100          | N      |
| 20210120 | LCAPW  | 0                   | 0            | 100          | N      |
| 20210120 | LCI    | 0                   | 22423        | 57571        | N      |
| 20210120 | LCII   | 0                   | 15571        | 33636        | N      |
| 20210120 | LCNB   | 0                   | 0            | 100          | N      |
| 20210120 | LCTX   | 5200                | 172389       | 223238       | N      |
| 20210120 | LCUT   | 0                   | 153          | 253          | N      |
| 20210120 | LCY    | 0                   | 240          | 340          | N      |
| 20210120 | LCYAW  | 0                   | 500          | 500          | N      |
| 20210120 | LDL    | 1                   | 12749        | 26254        | N      |
| 20210120 | LDOS   | 3496                | 92045        | 153332       | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | LDP     | 0                   | 1667         | 5104         | N      |
| 20210120 | LDUR    | 0                   | 6            | 6            | N      |
| 20210120 | LE      | 0                   | 1333         | 1600         | N      |
| 20210120 | LEA     | 105                 | 47916        | 122098       | N      |
| 20210120 | LEAF    | 402                 | 24821        | 44402        | N      |
| 20210120 | LEAP    | 790                 | 6581         | 14916        | N      |
| 20210120 | LEAP U  | 0                   | 0            | 3641         | N      |
| 20210120 | LEAP WS | 0                   | 81           | 414          | N      |
| 20210120 | LECO    | 0                   | 1809         | 1848         | N      |
| 20210120 | LEDS    | 0                   | 20           | 720          | N      |
| 20210120 | LEE     | 51                  | 13212        | 39186        | N      |
| 20210120 | LEG     | 5523                | 81268        | 213350       | N      |
| 20210120 | LEGH    | 0                   | 0            | 400          | N      |
| 20210120 | LEGN    | 0                   | 741          | 944          | N      |
| 20210120 | LEGOU   | 0                   | 35090        | 77157        | N      |
| 20210120 | LEJU    | 0                   | 8343         | 28601        | N      |
| 20210120 | LEMB    | 0                   | 0            | 100          | N      |
| 20210120 | LEN     | 7203                | 400206       | 906549       | N      |
| 20210120 | LEN B   | 118                 | 17131        | 36570        | N      |
| 20210120 | LEO     | 6898                | 18553        | 25613        | N      |
| 20210120 | LESL    | 0                   | 7600         | 8538         | N      |
| 20210120 | LEU     | 0                   | 222          | 1263         | N      |
| 20210120 | LEVI    | 82                  | 134859       | 192711       | N      |
| 20210120 | LEVL    | 0                   | 55           | 55           | N      |
| 20210120 | LEXX    | 0                   | 301          | 972          | N      |
| 20210120 | LEXXW   | 0                   | 800          | 1300         | N      |
| 20210120 | LFC     | 1960                | 51444        | 107756       | N      |
| 20210120 | LFEQ    | 0                   | 0            | 1            | N      |
| 20210120 | LFT     | 2126                | 7856         | 11573        | N      |
| 20210120 | LFTR    | 0                   | 2013         | 2013         | N      |
| 20210120 | LFTRW   | 0                   | 10           | 10           | N      |
| 20210120 | LFUS    | 0                   | 1356         | 2168         | N      |
| 20210120 | LFVN    | 0                   | 500          | 771          | N      |
| 20210120 | LGF A   | 259                 | 105025       | 168541       | N      |
| 20210120 | LGF B   | 0                   | 98787        | 160984       | N      |
| 20210120 | LGHL    | 0                   | 595          | 1095         | N      |
| 20210120 | LGHLW   | 1200                | 1200         | 1200         | N      |
| 20210120 | LGI     | 0                   | 2283         | 6572         | N      |
| 20210120 | LGIH    | 4                   | 3661         | 5907         | N      |
| 20210120 | LGLV    | 0                   | 101          | 101          | N      |
| 20210120 | LGND    | 0                   | 4498         | 11434        | N      |
| 20210120 | LGVW    | 5375                | 67805        | 178042       | N      |
| 20210120 | LGVW U  | 0                   | 344          | 5846         | N      |
| 20210120 | LGVW WS | 434                 | 16433        | 57618        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | LH     | 1543                | 127497       | 215031       | N      |
| 20210120 | LHC U  | 0                   | 1558         | 3874         | N      |
| 20210120 | LHCG   | 0                   | 1252         | 2035         | N      |
| 20210120 | LHX    | 4601                | 116111       | 326292       | N      |
| 20210120 | LI     | 1472                | 167927       | 272913       | N      |
| 20210120 | LIFE   | 0                   | 0            | 350          | N      |
| 20210120 | LII    | 63                  | 53225        | 94166        | N      |
| 20210120 | LILA   | 0                   | 640          | 641          | N      |
| 20210120 | LILAK  | 0                   | 3567         | 4685         | N      |
| 20210120 | LIN    | 3551                | 275294       | 563649       | N      |
| 20210120 | LINC   | 0                   | 1351         | 2511         | N      |
| 20210120 | LIND   | 0                   | 3505         | 5685         | N      |
| 20210120 | LINX   | 0                   | 2675         | 8541         | N      |
| 20210120 | LIQT   | 0                   | 200          | 1200         | N      |
| 20210120 | LIT    | 0                   | 21276        | 27949        | N      |
| 20210120 | LITB   | 19801               | 60657        | 141716       | N      |
| 20210120 | LITE   | 1114                | 24371        | 36151        | N      |
| 20210120 | LIVE   | 0                   | 4            | 4            | N      |
| 20210120 | LIVKW  | 0                   | 0            | 1100         | N      |
| 20210120 | LIVN   | 0                   | 3922         | 5133         | N      |
| 20210120 | LIVX   | 0                   | 6926         | 12828        | N      |
| 20210120 | LIZI   | 0                   | 1253         | 1853         | N      |
| 20210120 | LJPC   | 0                   | 3115         | 5800         | N      |
| 20210120 | LKCO   | 11681               | 12721        | 30350        | N      |
| 20210120 | LKFN   | 0                   | 424          | 515          | N      |
| 20210120 | LKQ    | 0                   | 35516        | 47514        | N      |
| 20210120 | LL     | 174                 | 105184       | 163451       | N      |
| 20210120 | LLIT   | 0                   | 500          | 500          | N      |
| 20210120 | LLNW   | 0                   | 229125       | 351283       | N      |
| 20210120 | LLY    | 23045               | 695034       | 1145139      | N      |
| 20210120 | LMAT   | 0                   | 627          | 960          | N      |
| 20210120 | LMB    | 0                   | 105          | 105          | N      |
| 20210120 | LMBS   | 600                 | 6069         | 9473         | N      |
| 20210120 | LMFA   | 10571               | 27682        | 37297        | N      |
| 20210120 | LMND   | 5760                | 277465       | 594467       | N      |
| 20210120 | LMNL   | 3849                | 8121         | 11182        | N      |
| 20210120 | LMNR   | 0                   | 601          | 663          | N      |
| 20210120 | LMNX   | 0                   | 3418         | 6858         | N      |
| 20210120 | LMPX   | 0                   | 872          | 1538         | N      |
| 20210120 | LMST   | 0                   | 971          | 1121         | N      |
| 20210120 | LMT    | 3282                | 172711       | 451024       | N      |
| 20210120 | LNC    | 337                 | 100086       | 293318       | N      |
| 20210120 | LND    | 0                   | 12459        | 14610        | N      |
| 20210120 | LNDC   | 0                   | 0            | 300          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | LNFA    | 8084                | 34257        | 36006        | N      |
| 20210120 | LNFA U  | 0                   | 400          | 2536         | N      |
| 20210120 | LNFA WS | 5439                | 20480        | 34990        | N      |
| 20210120 | LNG     | 3                   | 3695         | 6592         | N      |
| 20210120 | LNGR    | 0                   | 0            | 15           | N      |
| 20210120 | LNN     | 0                   | 24577        | 47499        | N      |
| 20210120 | LNT     | 0                   | 6804         | 12967        | N      |
| 20210120 | LNTH    | 0                   | 1204         | 4099         | N      |
| 20210120 | LOAC    | 0                   | 355          | 355          | N      |
| 20210120 | LOACW   | 0                   | 300          | 300          | N      |
| 20210120 | LOAN    | 0                   | 0            | 22           | N      |
| 20210120 | LOB     | 0                   | 1950         | 2035         | N      |
| 20210120 | LOCO    | 0                   | 1407         | 1650         | N      |
| 20210120 | LODE    | 0                   | 700          | 2600         | N      |
| 20210120 | LOGC    | 0                   | 817          | 817          | N      |
| 20210120 | LOGI    | 0                   | 17764        | 22244        | N      |
| 20210120 | LOKB U  | 0                   | 1560         | 77574        | N      |
| 20210120 | LOMA    | 0                   | 11240        | 24768        | N      |
| 20210120 | LOOP    | 0                   | 1001         | 1201         | N      |
| 20210120 | LOPE    | 0                   | 2917         | 7928         | N      |
| 20210120 | LORL    | 261                 | 1068         | 2251         | N      |
| 20210120 | LOV     | 0                   | 16219        | 17810        | N      |
| 20210120 | LOVE    | 0                   | 3369         | 3876         | N      |
| 20210120 | LOW     | 5118                | 862753       | 1617108      | N      |
| 20210120 | LPCN    | 1900                | 224082       | 290752       | N      |
| 20210120 | LPG     | 289                 | 38131        | 210294       | N      |
| 20210120 | LPI     | 5                   | 36606        | 74202        | N      |
| 20210120 | LPL     | 807                 | 50425        | 100709       | N      |
| 20210120 | LPLA    | 0                   | 3968         | 6889         | N      |
| 20210120 | LPRO    | 0                   | 12628        | 16518        | N      |
| 20210120 | LPSN    | 0                   | 5796         | 20791        | N      |
| 20210120 | LPTH    | 915                 | 3355         | 10878        | N      |
| 20210120 | LPTX    | 0                   | 2779         | 6102         | N      |
| 20210120 | LPX     | 231                 | 103938       | 299876       | N      |
| 20210120 | LQD     | 70                  | 120018       | 192246       | N      |
| 20210120 | LQDA    | 0                   | 4275         | 10212        | N      |
| 20210120 | LQDI    | 0                   | 0            | 200          | N      |
| 20210120 | LQDT    | 200                 | 2372         | 3922         | N      |
| 20210120 | LRCX    | 4                   | 7377         | 11595        | N      |
| 20210120 | LRGF    | 0                   | 1016         | 1016         | N      |
| 20210120 | LRMR    | 0                   | 3            | 17           | N      |
| 20210120 | LRN     | 25                  | 138053       | 245903       | N      |
| 20210120 | LSCC    | 0                   | 6860         | 8742         | N      |
| 20210120 | LSEA    | 0                   | 3175         | 3537         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | LSEAW   | 0                   | 2000         | 2000         | N      |
| 20210120 | LSF     | 0                   | 110          | 110          | N      |
| 20210120 | LSI     | 216                 | 64968        | 145395       | N      |
| 20210120 | LSPD    | 0                   | 22859        | 48808        | N      |
| 20210120 | LSTR    | 0                   | 3581         | 4354         | N      |
| 20210120 | LSXMA   | 0                   | 1798         | 4494         | N      |
| 20210120 | LSXMK   | 0                   | 6699         | 9873         | N      |
| 20210120 | LTBR    | 0                   | 3900         | 5154         | N      |
| 20210120 | LTC     | 18                  | 27017        | 88395        | N      |
| 20210120 | LTHM    | 3065                | 280677       | 739508       | N      |
| 20210120 | LTPZ    | 0                   | 100          | 100          | N      |
| 20210120 | LTRN    | 0                   | 1979         | 3474         | N      |
| 20210120 | LTRPA   | 0                   | 5440         | 6985         | N      |
| 20210120 | LTRX    | 0                   | 0            | 125          | N      |
| 20210120 | LU      | 2735                | 672502       | 1437814      | N      |
| 20210120 | LUB     | 6                   | 3228         | 7186         | N      |
| 20210120 | LULU    | 0                   | 10240        | 25966        | N      |
| 20210120 | LUMN    | 5398                | 1102906      | 2570857      | N      |
| 20210120 | LUNA    | 0                   | 3567         | 3675         | N      |
| 20210120 | LUNG    | 0                   | 79           | 79           | N      |
| 20210120 | LUV     | 10527               | 708323       | 1654713      | N      |
| 20210120 | LVS     | 1364                | 297061       | 1243982      | N      |
| 20210120 | LW      | 462                 | 74529        | 153777       | N      |
| 20210120 | LWACU   | 0                   | 0            | 300          | N      |
| 20210120 | LX      | 600                 | 5563         | 32495        | N      |
| 20210120 | LXFR    | 0                   | 10171        | 26735        | N      |
| 20210120 | LXP     | 5                   | 189044       | 443190       | N      |
| 20210120 | LXP PRC | 0                   | 119          | 165          | N      |
| 20210120 | LXRX    | 8123                | 37954        | 79598        | N      |
| 20210120 | LXU     | 0                   | 16815        | 30980        | N      |
| 20210120 | LYB     | 1878                | 131443       | 302532       | N      |
| 20210120 | LYFT    | 4113                | 189337       | 253575       | N      |
| 20210120 | LYG     | 191                 | 201541       | 561801       | N      |
| 20210120 | LYRA    | 0                   | 0            | 16           | N      |
| 20210120 | LYTS    | 0                   | 154          | 536          | N      |
| 20210120 | LYV     | 2658                | 333558       | 573837       | N      |
| 20210120 | LZB     | 13                  | 68432        | 144650       | N      |
| 20210120 | M       | 34247               | 1253867      | 1968085      | N      |
| 20210120 | MA      | 9485                | 553366       | 1479490      | N      |
| 20210120 | MAA     | 548                 | 114823       | 177725       | N      |
| 20210120 | MAA PRI | 0                   | 100          | 375          | N      |
| 20210120 | MAAC    | 0                   | 400          | 400          | N      |
| 20210120 | MAACW   | 0                   | 20           | 20           | N      |
| 20210120 | MAC     | 4728                | 610280       | 804634       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | MACK   | 0                   | 100          | 600          | N      |
| 20210120 | MACUW  | 0                   | 60           | 60           | N      |
| 20210120 | MAG    | 290                 | 17296        | 30015        | N      |
| 20210120 | MAGA   | 0                   | 0            | 100          | N      |
| 20210120 | MAIN   | 798                 | 26780        | 42922        | N      |
| 20210120 | MAN    | 200                 | 51724        | 167720       | N      |
| 20210120 | MANH   | 0                   | 2800         | 5385         | N      |
| 20210120 | MANT   | 0                   | 442          | 507          | N      |
| 20210120 | MANU   | 1107                | 10822        | 31769        | N      |
| 20210120 | MAR    | 0                   | 4115         | 7817         | N      |
| 20210120 | MARA   | 82411               | 252351       | 442054       | N      |
| 20210120 | MARK   | 1100                | 32887        | 66022        | N      |
| 20210120 | MAS    | 4843                | 231910       | 480679       | N      |
| 20210120 | MASI   | 0                   | 682          | 1147         | N      |
| 20210120 | MASS   | 0                   | 152          | 1288         | N      |
| 20210120 | MAT    | 0                   | 36771        | 65439        | N      |
| 20210120 | MATW   | 0                   | 1139         | 1165         | N      |
| 20210120 | MATX   | 326                 | 41989        | 81682        | N      |
| 20210120 | MAV    | 0                   | 9248         | 12930        | N      |
| 20210120 | MAX    | 0                   | 14093        | 21225        | N      |
| 20210120 | MAXN   | 0                   | 4498         | 8097         | N      |
| 20210120 | MAXR   | 9248                | 284498       | 536621       | N      |
| 20210120 | MBB    | 310                 | 5166         | 16866        | N      |
| 20210120 | MBI    | 0                   | 48001        | 94320        | N      |
| 20210120 | MBII   | 0                   | 677          | 877          | N      |
| 20210120 | MBIN   | 0                   | 28           | 198          | N      |
| 20210120 | MBIO   | 0                   | 22015        | 62446        | N      |
| 20210120 | MBOT   | 0                   | 100          | 100          | N      |
| 20210120 | MBRX   | 0                   | 13546        | 21896        | N      |
| 20210120 | MBT    | 824                 | 483570       | 966761       | N      |
| 20210120 | MBUU   | 0                   | 2394         | 3380         | N      |
| 20210120 | MBWM   | 0                   | 0            | 10           | N      |
| 20210120 | MC     | 0                   | 54005        | 93908        | N      |
| 20210120 | MCA    | 3918                | 6752         | 17728        | N      |
| 20210120 | MCAC   | 0                   | 400          | 400          | N      |
| 20210120 | MCADU  | 0                   | 0            | 100          | N      |
| 20210120 | MCB    | 0                   | 2991         | 7393         | N      |
| 20210120 | MCBC   | 0                   | 1117         | 1681         | N      |
| 20210120 | MCD    | 5845                | 582692       | 1230337      | N      |
| 20210120 | MCEP   | 0                   | 540          | 2040         | N      |
| 20210120 | MCF    | 3200                | 177884       | 212020       | N      |
| 20210120 | MCFE   | 0                   | 358          | 3736         | N      |
| 20210120 | MCFT   | 0                   | 345          | 603          | N      |
| 20210120 | MCHI   | 1000                | 58718        | 118036       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | MCHP   | 0                   | 10632        | 14867        | N      |
| 20210120 | MCHX   | 0                   | 114          | 264          | N      |
| 20210120 | MCI    | 0                   | 769          | 1334         | N      |
| 20210120 | MCK    | 5728                | 145051       | 240479       | N      |
| 20210120 | MCMJ   | 0                   | 0            | 400          | N      |
| 20210120 | MCN    | 0                   | 11523        | 18395        | N      |
| 20210120 | MCO    | 1358                | 103653       | 253416       | N      |
| 20210120 | MCR    | 717                 | 8133         | 20258        | N      |
| 20210120 | MCRB   | 0                   | 9903         | 30260        | N      |
| 20210120 | MCRI   | 0                   | 364          | 374          | N      |
| 20210120 | MCS    | 338                 | 80778        | 143012       | N      |
| 20210120 | MCY    | 0                   | 31045        | 61050        | N      |
| 20210120 | MD     | 977                 | 96249        | 156286       | N      |
| 20210120 | MDB    | 0                   | 12616        | 13474        | N      |
| 20210120 | MDC    | 1328                | 258355       | 434080       | N      |
| 20210120 | MDCA   | 0                   | 0            | 200          | N      |
| 20210120 | MDGL   | 0                   | 1213         | 2139         | N      |
| 20210120 | MDGS   | 400                 | 113377       | 150355       | N      |
| 20210120 | MDGSW  | 0                   | 200          | 200          | N      |
| 20210120 | MDIV   | 0                   | 0            | 300          | N      |
| 20210120 | MDLA   | 4400                | 136121       | 203550       | N      |
| 20210120 | MDLQ   | 0                   | 2176         | 7887         | N      |
| 20210120 | MDLX   | 0                   | 11265        | 16781        | N      |
| 20210120 | MDLY   | 0                   | 10608        | 18705        | N      |
| 20210120 | MDLZ   | 0                   | 35407        | 60128        | N      |
| 20210120 | MDNA   | 0                   | 5098         | 8444         | N      |
| 20210120 | MDP    | 2                   | 54380        | 106234       | N      |
| 20210120 | MDRR   | 100                 | 427          | 427          | N      |
| 20210120 | MDRX   | 0                   | 19887        | 46074        | N      |
| 20210120 | MDT    | 27340               | 724063       | 1459470      | N      |
| 20210120 | MDU    | 238                 | 135392       | 317378       | N      |
| 20210120 | MDWD   | 0                   | 1488         | 1588         | N      |
| 20210120 | MDXG   | 0                   | 4051         | 4472         | N      |
| 20210120 | MDY    | 0                   | 19464        | 25212        | N      |
| 20210120 | MDYG   | 0                   | 0            | 200          | N      |
| 20210120 | MDYV   | 0                   | 300          | 300          | N      |
| 20210120 | MEC    | 0                   | 3490         | 6163         | N      |
| 20210120 | MED    | 1                   | 32641        | 54435        | N      |
| 20210120 | MEDP   | 0                   | 1248         | 1493         | N      |
| 20210120 | MEDS   | 100                 | 100          | 100          | N      |
| 20210120 | MEG    | 0                   | 11885        | 47559        | N      |
| 20210120 | MEI    | 200                 | 39828        | 64930        | N      |
| 20210120 | MEIP   | 0                   | 19133        | 26326        | N      |
| 20210120 | MELI   | 0                   | 10629        | 13812        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | MEN     | 0                   | 3456         | 13041        | N      |
| 20210120 | MEOH    | 914                 | 28729        | 35549        | N      |
| 20210120 | MER PRK | 0                   | 11441        | 17639        | N      |
| 20210120 | MERC    | 0                   | 358          | 2634         | N      |
| 20210120 | MESA    | 0                   | 535          | 735          | N      |
| 20210120 | MESO    | 50                  | 5270         | 9520         | N      |
| 20210120 | MET     | 7831                | 702182       | 1582345      | N      |
| 20210120 | MET PRA | 117                 | 1499         | 10333        | N      |
| 20210120 | MET PRE | 0                   | 6846         | 8405         | N      |
| 20210120 | MET PRF | 0                   | 4703         | 37546        | N      |
| 20210120 | METC    | 0                   | 30           | 421          | N      |
| 20210120 | METX    | 0                   | 6845         | 11645        | N      |
| 20210120 | MEXX    | 0                   | 100          | 100          | N      |
| 20210120 | MFA     | 3165                | 173670       | 421376       | N      |
| 20210120 | MFA PRB | 0                   | 512          | 2966         | N      |
| 20210120 | MFA PRC | 0                   | 300          | 2261         | N      |
| 20210120 | MFC     | 24803               | 353958       | 426831       | N      |
| 20210120 | MFD     | 0                   | 332          | 2465         | N      |
| 20210120 | MFEM    | 0                   | 100          | 100          | N      |
| 20210120 | MFG     | 0                   | 14443        | 36527        | N      |
| 20210120 | MFGP    | 2061                | 72726        | 129213       | N      |
| 20210120 | MFH     | 0                   | 500          | 1400         | N      |
| 20210120 | MFIN    | 0                   | 0            | 180          | N      |
| 20210120 | MFL     | 0                   | 12013        | 23223        | N      |
| 20210120 | MFM     | 0                   | 5009         | 16059        | N      |
| 20210120 | MFT     | 0                   | 455          | 1076         | N      |
| 20210120 | MFV     | 0                   | 175          | 230          | N      |
| 20210120 | MG      | 12                  | 18245        | 39825        | N      |
| 20210120 | MGA     | 6847                | 179701       | 344954       | N      |
| 20210120 | MGC     | 0                   | 200          | 300          | N      |
| 20210120 | MGEE    | 0                   | 220          | 529          | N      |
| 20210120 | MGF     | 0                   | 4747         | 15614        | N      |
| 20210120 | MGI     | 3046                | 16551        | 28959        | N      |
| 20210120 | MGIC    | 0                   | 0            | 533          | N      |
| 20210120 | MGK     | 0                   | 500          | 923          | N      |
| 20210120 | MGLN    | 0                   | 5347         | 13104        | N      |
| 20210120 | MGM     | 7012                | 1098088      | 1423328      | N      |
| 20210120 | MGNI    | 900                 | 42781        | 80097        | N      |
| 20210120 | MGNX    | 0                   | 8596         | 16078        | N      |
| 20210120 | MGP     | 110                 | 99510        | 185118       | N      |
| 20210120 | MGPI    | 0                   | 683          | 929          | N      |
| 20210120 | MGR     | 0                   | 15435        | 18440        | N      |
| 20210120 | MGRB    | 0                   | 3207         | 6138         | N      |
| 20210120 | MGRC    | 0                   | 509          | 727          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | MGTA     | 0                   | 700          | 1105         | N      |
| 20210120 | MGTX     | 0                   | 295          | 395          | N      |
| 20210120 | MGU      | 223                 | 1291         | 4439         | N      |
| 20210120 | MGV      | 0                   | 1901         | 1924         | N      |
| 20210120 | MGY      | 102                 | 285204       | 491649       | N      |
| 20210120 | MH PRA   | 0                   | 4623         | 6887         | N      |
| 20210120 | MH PRC   | 0                   | 78           | 771          | N      |
| 20210120 | MH PRD   | 94                  | 1066         | 1908         | N      |
| 20210120 | MHD      | 0                   | 1043         | 4212         | N      |
| 20210120 | MHE      | 0                   | 158          | 158          | N      |
| 20210120 | MHF      | 0                   | 5139         | 5710         | N      |
| 20210120 | MHI      | 0                   | 2298         | 7098         | N      |
| 20210120 | MHK      | 3012                | 73878        | 153468       | N      |
| 20210120 | MHLA     | 0                   | 955          | 2512         | N      |
| 20210120 | MHLD     | 0                   | 1000         | 2750         | N      |
| 20210120 | MHN      | 0                   | 7239         | 12898        | N      |
| 20210120 | MHNC     | 0                   | 67           | 6309         | N      |
| 20210120 | MHO      | 288                 | 78753        | 152484       | N      |
| 20210120 | MIC      | 620                 | 102849       | 217538       | N      |
| 20210120 | MICT     | 0                   | 15080        | 21330        | N      |
| 20210120 | MIDD     | 0                   | 1892         | 2229         | N      |
| 20210120 | MIDU     | 0                   | 0            | 100          | N      |
| 20210120 | MIE      | 5300                | 23702        | 41612        | N      |
| 20210120 | MIK      | 0                   | 76675        | 104928       | N      |
| 20210120 | MILN     | 0                   | 200          | 300          | N      |
| 20210120 | MIME     | 0                   | 4027         | 6057         | N      |
| 20210120 | MIN      | 102                 | 8998         | 28322        | N      |
| 20210120 | MIND     | 0                   | 200          | 200          | N      |
| 20210120 | MINT     | 0                   | 10400        | 13000        | N      |
| 20210120 | MIRM     | 0                   | 1043         | 1189         | N      |
| 20210120 | MIST     | 0                   | 0            | 200          | N      |
| 20210120 | MITK     | 0                   | 1749         | 2332         | N      |
| 20210120 | MITO     | 200                 | 900          | 2298         | N      |
| 20210120 | MITT     | 2075                | 59278        | 130530       | N      |
| 20210120 | MITT PRA | 0                   | 462          | 462          | N      |
| 20210120 | MITT PRB | 0                   | 2804         | 3330         | N      |
| 20210120 | MITT PRC | 0                   | 124          | 308          | N      |
| 20210120 | MIXT     | 0                   | 1806         | 2497         | N      |
| 20210120 | MIY      | 0                   | 2754         | 5497         | N      |
| 20210120 | MJ       | 0                   | 3220         | 18862        | N      |
| 20210120 | MKC      | 2115                | 159472       | 332228       | N      |
| 20210120 | MKC V    | 0                   | 0            | 134          | N      |
| 20210120 | MKD      | 1004                | 26339        | 30152        | N      |
| 20210120 | MKL      | 50                  | 7925         | 28142        | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | MKSI    | 0                   | 6447         | 10588        | N      |
| 20210120 | MKTX    | 0                   | 834          | 1938         | N      |
| 20210120 | MLAB    | 0                   | 271          | 281          | N      |
| 20210120 | MLACU   | 0                   | 0            | 100          | N      |
| 20210120 | MLCO    | 0                   | 29727        | 45275        | N      |
| 20210120 | MLHR    | 0                   | 3875         | 6177         | N      |
| 20210120 | MLI     | 0                   | 45750        | 81103        | N      |
| 20210120 | MLM     | 40                  | 138669       | 201034       | N      |
| 20210120 | MLND    | 0                   | 2838         | 4021         | N      |
| 20210120 | MLP     | 0                   | 873          | 2151         | N      |
| 20210120 | MLPA    | 0                   | 10088        | 13478        | N      |
| 20210120 | MLR     | 18                  | 5387         | 10555        | N      |
| 20210120 | MLSS    | 0                   | 7948         | 18535        | N      |
| 20210120 | MMC     | 2395                | 307316       | 753469       | N      |
| 20210120 | MMD     | 0                   | 3290         | 5849         | N      |
| 20210120 | MMI     | 0                   | 26609        | 55174        | N      |
| 20210120 | MMIN    | 0                   | 1900         | 1900         | N      |
| 20210120 | MMLP    | 0                   | 556          | 656          | N      |
| 20210120 | MMM     | 3607                | 296556       | 718868       | N      |
| 20210120 | MMP     | 1307                | 94674        | 254393       | N      |
| 20210120 | MMS     | 552                 | 54175        | 154025       | N      |
| 20210120 | MMSI    | 0                   | 1966         | 2852         | N      |
| 20210120 | MMT     | 0                   | 1907         | 14255        | N      |
| 20210120 | MMU     | 1700                | 13803        | 21914        | N      |
| 20210120 | MMX     | 0                   | 3126         | 4755         | N      |
| 20210120 | MMYT    | 0                   | 3818         | 6386         | N      |
| 20210120 | MN      | 400                 | 6410         | 9596         | N      |
| 20210120 | MNA     | 0                   | 200          | 200          | N      |
| 20210120 | MNKD    | 500                 | 37767        | 53955        | N      |
| 20210120 | MNOV    | 0                   | 1765         | 1768         | N      |
| 20210120 | MNP     | 0                   | 400          | 2606         | N      |
| 20210120 | MNR     | 1707                | 127723       | 233633       | N      |
| 20210120 | MNR PRC | 0                   | 1700         | 5169         | N      |
| 20210120 | MNRL    | 11                  | 43874        | 80345        | N      |
| 20210120 | MNRO    | 0                   | 2043         | 2271         | N      |
| 20210120 | MNSO    | 0                   | 141065       | 257822       | N      |
| 20210120 | MNST    | 0                   | 1937         | 4865         | N      |
| 20210120 | MNTX    | 0                   | 0            | 120          | N      |
| 20210120 | MO      | 27330               | 798292       | 1628401      | N      |
| 20210120 | MOAT    | 0                   | 720          | 1057         | N      |
| 20210120 | MOD     | 0                   | 23235        | 73898        | N      |
| 20210120 | MODN    | 805                 | 21442        | 66648        | N      |
| 20210120 | MODV    | 0                   | 60           | 308          | N      |
| 20210120 | MOFG    | 0                   | 109          | 447          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | MOG A   | 0                   | 14756        | 41416        | N      |
| 20210120 | MOG B   | 0                   | 0            | 25           | N      |
| 20210120 | MOGO    | 1950                | 34238        | 47753        | N      |
| 20210120 | MOGU    | 15                  | 10457        | 38482        | N      |
| 20210120 | MOH     | 103                 | 64765        | 117229       | N      |
| 20210120 | MOHO    | 0                   | 100          | 100          | N      |
| 20210120 | MOMO    | 100                 | 45355        | 83079        | N      |
| 20210120 | MONCU   | 0                   | 100          | 400          | N      |
| 20210120 | MOO     | 0                   | 662          | 828          | N      |
| 20210120 | MOON    | 61                  | 61           | 61           | N      |
| 20210120 | MOR     | 0                   | 451          | 1279         | N      |
| 20210120 | MORF    | 502                 | 602          | 602          | N      |
| 20210120 | MORN    | 0                   | 494          | 959          | N      |
| 20210120 | MORT    | 0                   | 1900         | 2400         | N      |
| 20210120 | MOS     | 2708                | 266029       | 706447       | N      |
| 20210120 | MOSY    | 0                   | 125          | 1150         | N      |
| 20210120 | MOTN    | 0                   | 23           | 23           | N      |
| 20210120 | MOTNW   | 0                   | 0            | 106          | N      |
| 20210120 | MOTS    | 13404               | 68117        | 76123        | N      |
| 20210120 | MOTV U  | 0                   | 1450         | 5255         | N      |
| 20210120 | MOV     | 2                   | 20457        | 57572        | N      |
| 20210120 | MOXC    | 0                   | 913          | 2400         | N      |
| 20210120 | MP      | 22908               | 201972       | 449709       | N      |
| 20210120 | MP WS   | 0                   | 25414        | 102242       | N      |
| 20210120 | MPA     | 0                   | 5128         | 10323        | N      |
| 20210120 | MPAA    | 0                   | 0            | 100          | N      |
| 20210120 | MPC     | 8458                | 1265221      | 2068902      | N      |
| 20210120 | MPLN    | 424                 | 190224       | 406426       | N      |
| 20210120 | MPLN WS | 0                   | 6667         | 8989         | N      |
| 20210120 | MPLX    | 6678                | 143084       | 497735       | N      |
| 20210120 | MPV     | 0                   | 311          | 1929         | N      |
| 20210120 | MPW     | 4472                | 1075790      | 1555333      | N      |
| 20210120 | MPWR    | 0                   | 1072         | 1471         | N      |
| 20210120 | MPX     | 0                   | 5836         | 11047        | N      |
| 20210120 | MQT     | 246                 | 11036        | 12368        | N      |
| 20210120 | MQY     | 0                   | 1000         | 3429         | N      |
| 20210120 | MRAM    | 0                   | 4940         | 6947         | N      |
| 20210120 | MRC     | 334                 | 96352        | 187785       | N      |
| 20210120 | MRCC    | 0                   | 20           | 20           | N      |
| 20210120 | MRCCL   | 0                   | 100          | 347          | N      |
| 20210120 | MRCY    | 0                   | 2624         | 4799         | N      |
| 20210120 | MREO    | 0                   | 5366         | 8366         | N      |
| 20210120 | MRIN    | 0                   | 1500         | 2300         | N      |
| 20210120 | MRK     | 44431               | 1459455      | 2908154      | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | MRKR   | 0                   | 2800         | 5066         | N      |
| 20210120 | MRLN   | 0                   | 1080         | 1873         | N      |
| 20210120 | MRM    | 0                   | 200          | 4900         | N      |
| 20210120 | MRNA   | 101                 | 24719        | 41008        | N      |
| 20210120 | MRNS   | 0                   | 6380         | 8522         | N      |
| 20210120 | MRO    | 103519              | 2893660      | 5702719      | N      |
| 20210120 | MRSN   | 0                   | 6466         | 11018        | N      |
| 20210120 | MRTN   | 0                   | 907          | 1013         | N      |
| 20210120 | MRTX   | 0                   | 1800         | 3961         | N      |
| 20210120 | MRUS   | 0                   | 1067         | 4990         | N      |
| 20210120 | MRVI   | 100                 | 10609        | 15753        | N      |
| 20210120 | MRVL   | 0                   | 58260        | 114491       | N      |
| 20210120 | MS     | 13068               | 1626018      | 3670673      | N      |
| 20210120 | MS PRA | 1102                | 7556         | 18597        | N      |
| 20210120 | MS PRE | 2200                | 3977         | 15904        | N      |
| 20210120 | MS PRF | 0                   | 10542        | 14641        | N      |
| 20210120 | MS PRI | 0                   | 2593         | 12802        | N      |
| 20210120 | MS PRK | 0                   | 5331         | 13643        | N      |
| 20210120 | MS PRL | 0                   | 3529         | 13139        | N      |
| 20210120 | MSA    | 0                   | 24801        | 46092        | N      |
| 20210120 | MSB    | 41                  | 3847         | 7317         | N      |
| 20210120 | MSBI   | 0                   | 0            | 280          | N      |
| 20210120 | MSC    | 0                   | 318          | 732          | N      |
| 20210120 | MSCI   | 1018                | 50754        | 124923       | N      |
| 20210120 | MSD    | 0                   | 4880         | 8829         | N      |
| 20210120 | MSEX   | 0                   | 303          | 323          | N      |
| 20210120 | MSFT   | 2478                | 465421       | 1289924      | N      |
| 20210120 | MSGE   | 1                   | 21313        | 33438        | N      |
| 20210120 | MSGM   | 0                   | 662          | 1162         | N      |
| 20210120 | MSGN   | 4                   | 47339        | 163407       | N      |
| 20210120 | MSGS   | 29                  | 14994        | 31166        | N      |
| 20210120 | MSI    | 459                 | 75878        | 214613       | N      |
| 20210120 | MSM    | 2                   | 75358        | 186387       | N      |
| 20210120 | MSON   | 0                   | 188          | 508          | N      |
| 20210120 | MSOS   | 0                   | 2606         | 5004         | N      |
| 20210120 | MSP    | 1604                | 50972        | 114550       | N      |
| 20210120 | MSTR   | 408                 | 5407         | 12526        | N      |
| 20210120 | MT     | 5252                | 564431       | 1090574      | N      |
| 20210120 | MTA    | 300                 | 2520         | 4820         | N      |
| 20210120 | MTACU  | 0                   | 0            | 4300         | N      |
| 20210120 | MTB    | 1228                | 150306       | 263355       | N      |
| 20210120 | MTBC   | 0                   | 704          | 1604         | N      |
| 20210120 | MTC    | 0                   | 1100         | 2500         | N      |
| 20210120 | MTCH   | 4066                | 11640        | 24504        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | MTCN   | 0                   | 8953         | 21863        | N      |
| 20210120 | MTD    | 312                 | 27584        | 43217        | N      |
| 20210120 | MTDR   | 1756                | 317618       | 638146       | N      |
| 20210120 | MTEM   | 0                   | 995          | 1657         | N      |
| 20210120 | MTG    | 6804                | 515792       | 732987       | N      |
| 20210120 | MTGP   | 0                   | 0            | 100          | N      |
| 20210120 | MTH    | 87                  | 134630       | 234565       | N      |
| 20210120 | MTL    | 74                  | 4950         | 38746        | N      |
| 20210120 | MTL PR | 778                 | 4258         | 11936        | N      |
| 20210120 | MTLS   | 0                   | 1698         | 11281        | N      |
| 20210120 | MTN    | 161                 | 33031        | 75472        | N      |
| 20210120 | MTNB   | 0                   | 19303        | 19756        | N      |
| 20210120 | MTOR   | 1100                | 54103        | 127096       | N      |
| 20210120 | MTP    | 0                   | 100          | 243          | N      |
| 20210120 | MTR    | 35                  | 135          | 851          | N      |
| 20210120 | MTRN   | 360                 | 15992        | 32568        | N      |
| 20210120 | MTRX   | 0                   | 252          | 489          | N      |
| 20210120 | MTSC   | 0                   | 301          | 897          | N      |
| 20210120 | MTSI   | 0                   | 3022         | 4828         | N      |
| 20210120 | MTSL   | 100                 | 674          | 674          | N      |
| 20210120 | MTT    | 0                   | 1187         | 3290         | N      |
| 20210120 | MTUM   | 0                   | 9903         | 13235        | N      |
| 20210120 | MTW    | 6                   | 32196        | 92571        | N      |
| 20210120 | MTX    | 0                   | 35823        | 69541        | N      |
| 20210120 | MTZ    | 0                   | 122183       | 221477       | N      |
| 20210120 | MU     | 515                 | 393577       | 886940       | N      |
| 20210120 | MUA    | 303                 | 12340        | 15270        | N      |
| 20210120 | MUB    | 0                   | 5799         | 9620         | N      |
| 20210120 | MUC    | 0                   | 3919         | 8712         | N      |
| 20210120 | MUDSU  | 0                   | 0            | 50           | N      |
| 20210120 | MUE    | 0                   | 1468         | 8821         | N      |
| 20210120 | MUFG   | 13                  | 128451       | 159318       | N      |
| 20210120 | MUH    | 1                   | 401          | 2306         | N      |
| 20210120 | MUI    | 0                   | 7042         | 19350        | N      |
| 20210120 | MUJ    | 0                   | 662          | 1593         | N      |
| 20210120 | MUR    | 12563               | 461890       | 895843       | N      |
| 20210120 | MUS    | 150                 | 3404         | 3725         | N      |
| 20210120 | MUSA   | 0                   | 74465        | 144035       | N      |
| 20210120 | MUX    | 25670               | 384073       | 584178       | N      |
| 20210120 | MVBF   | 0                   | 2            | 2            | N      |
| 20210120 | MVF    | 0                   | 1448         | 9462         | N      |
| 20210120 | MVIS   | 2742                | 34600        | 67271        | N      |
| 20210120 | MVO    | 2226                | 7234         | 13488        | N      |
| 20210120 | MVT    | 0                   | 2651         | 7918         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | MWA    | 0                   | 193591       | 407106       | N      |
| 20210120 | MWK    | 200                 | 8448         | 23058        | N      |
| 20210120 | MX     | 1060                | 28440        | 69659        | N      |
| 20210120 | MXDU   | 0                   | 275          | 275          | N      |
| 20210120 | MXF    | 0                   | 510          | 950          | N      |
| 20210120 | MXI    | 0                   | 100          | 100          | N      |
| 20210120 | MXIM   | 0                   | 4165         | 15050        | N      |
| 20210120 | MXL    | 0                   | 90086        | 235927       | N      |
| 20210120 | MYC    | 7469                | 9847         | 18616        | N      |
| 20210120 | MYD    | 2700                | 9917         | 25260        | N      |
| 20210120 | MYE    | 0                   | 32901        | 72787        | N      |
| 20210120 | MYF    | 0                   | 1674         | 3520         | N      |
| 20210120 | MYGN   | 0                   | 5768         | 9198         | N      |
| 20210120 | MYI    | 0                   | 5134         | 21016        | N      |
| 20210120 | MYJ    | 635                 | 3451         | 4907         | N      |
| 20210120 | MYN    | 0                   | 4948         | 7084         | N      |
| 20210120 | MYOV   | 660                 | 48942        | 135148       | N      |
| 20210120 | MYRG   | 0                   | 107          | 209          | N      |
| 20210120 | MYSZ   | 0                   | 1800         | 2100         | N      |
| 20210120 | MYT    | 500                 | 37436        | 51227        | N      |
| 20210120 | MZA    | 0                   | 350          | 350          | N      |
| 20210120 | NAC    | 0                   | 15912        | 25823        | N      |
| 20210120 | NAD    | 1600                | 36690        | 67278        | N      |
| 20210120 | NAIL   | 0                   | 1275         | 2825         | N      |
| 20210120 | NAK    | 600                 | 101637       | 118699       | N      |
| 20210120 | NAKD   | 10803               | 404528       | 557336       | N      |
| 20210120 | NAN    | 0                   | 4469         | 8043         | N      |
| 20210120 | NAOV   | 600                 | 14444        | 19844        | N      |
| 20210120 | NARI   | 107                 | 6477         | 8729         | N      |
| 20210120 | NAT    | 1077                | 461222       | 575321       | N      |
| 20210120 | NATI   | 0                   | 11047        | 18750        | N      |
| 20210120 | NATR   | 0                   | 100          | 200          | N      |
| 20210120 | NAV    | 0                   | 47886        | 127504       | N      |
| 20210120 | NAVI   | 4225                | 20659        | 62766        | N      |
| 20210120 | NAZ    | 0                   | 0            | 510          | N      |
| 20210120 | NBA    | 0                   | 100          | 100          | N      |
| 20210120 | NBA WS | 0                   | 0            | 3300         | N      |
| 20210120 | NBAC   | 0                   | 158          | 868          | N      |
| 20210120 | NBACR  | 0                   | 400          | 1600         | N      |
| 20210120 | NBB    | 0                   | 4051         | 5164         | N      |
| 20210120 | NBEV   | 0                   | 13848        | 21422        | N      |
| 20210120 | NBH    | 0                   | 300          | 300          | N      |
| 20210120 | NBHC   | 0                   | 21963        | 54591        | N      |
| 20210120 | NBIX   | 0                   | 3238         | 3856         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | NBLX    | 0                   | 139          | 1460         | N      |
| 20210120 | NBO     | 0                   | 300          | 300          | N      |
| 20210120 | NBR     | 538                 | 37054        | 68077        | N      |
| 20210120 | NBR PRA | 0                   | 1272         | 4274         | N      |
| 20210120 | NBRV    | 0                   | 12003        | 14062        | N      |
| 20210120 | NBSE    | 0                   | 420          | 533          | N      |
| 20210120 | NBTB    | 0                   | 360          | 683          | N      |
| 20210120 | NBW     | 0                   | 0            | 300          | N      |
| 20210120 | NBY     | 1200                | 79960        | 92055        | N      |
| 20210120 | NC      | 0                   | 2560         | 4648         | N      |
| 20210120 | NCA     | 0                   | 3243         | 13121        | N      |
| 20210120 | NCB     | 0                   | 0            | 20           | N      |
| 20210120 | NCLH    | 8500                | 416919       | 1120211      | N      |
| 20210120 | NCMI    | 0                   | 2342         | 3578         | N      |
| 20210120 | NCNA    | 1371                | 3110         | 7445         | N      |
| 20210120 | NCNO    | 50                  | 2346         | 17400        | N      |
| 20210120 | NCR     | 43                  | 116323       | 294188       | N      |
| 20210120 | NCTY    | 100                 | 3818         | 8204         | N      |
| 20210120 | NCV     | 2202                | 100609       | 126289       | N      |
| 20210120 | NCV PRA | 0                   | 399          | 800          | N      |
| 20210120 | NCZ     | 300                 | 34322        | 60634        | N      |
| 20210120 | NCZ PRA | 0                   | 260          | 320          | N      |
| 20210120 | NDAQ    | 0                   | 5619         | 6944         | N      |
| 20210120 | NDMO    | 500                 | 2128         | 20369        | N      |
| 20210120 | NDP     | 0                   | 700          | 1510         | N      |
| 20210120 | NDRA    | 4791                | 171992       | 211420       | N      |
| 20210120 | NDSN    | 0                   | 1756         | 5542         | N      |
| 20210120 | NEA     | 1102                | 58566        | 88429        | N      |
| 20210120 | NEAR    | 0                   | 17063        | 33063        | N      |
| 20210120 | NEBCU   | 0                   | 0            | 400          | N      |
| 20210120 | NEE     | 9239                | 1573173      | 3064500      | N      |
| 20210120 | NEE PRK | 0                   | 1318         | 11195        | N      |
| 20210120 | NEE PRN | 2                   | 20098        | 50864        | N      |
| 20210120 | NEE PRO | 0                   | 1101         | 4008         | N      |
| 20210120 | NEE PRP | 0                   | 2938         | 4383         | N      |
| 20210120 | NEE PRQ | 0                   | 5091         | 11035        | N      |
| 20210120 | NEM     | 9222                | 761704       | 1437391      | N      |
| 20210120 | NEO     | 0                   | 8615         | 9855         | N      |
| 20210120 | NEOG    | 0                   | 2982         | 10971        | N      |
| 20210120 | NEON    | 0                   | 900          | 900          | N      |
| 20210120 | NEOS    | 1400                | 124824       | 228183       | N      |
| 20210120 | NEP     | 319                 | 147307       | 219933       | N      |
| 20210120 | NEPT    | 5900                | 54328        | 75187        | N      |
| 20210120 | NERV    | 0                   | 16495        | 25785        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | NES     | 0                   | 100          | 1000         | N      |
| 20210120 | NESR    | 0                   | 0            | 550          | N      |
| 20210120 | NET     | 3442                | 320230       | 680725       | N      |
| 20210120 | NETE    | 0                   | 1730         | 4797         | N      |
| 20210120 | NEU     | 19                  | 4605         | 15417        | N      |
| 20210120 | NEV     | 536                 | 4860         | 8048         | N      |
| 20210120 | NEW     | 0                   | 101967       | 266324       | N      |
| 20210120 | NEWR    | 348                 | 87568        | 139273       | N      |
| 20210120 | NEWT    | 0                   | 35           | 35           | N      |
| 20210120 | NEX     | 14708               | 217262       | 310261       | N      |
| 20210120 | NEXA    | 0                   | 705          | 1056         | N      |
| 20210120 | NEXT    | 0                   | 1793         | 2593         | N      |
| 20210120 | NFBK    | 0                   | 1409         | 1685         | N      |
| 20210120 | NFE     | 0                   | 2219         | 5911         | N      |
| 20210120 | NFG     | 0                   | 96926        | 171987       | N      |
| 20210120 | NFH     | 0                   | 4572         | 18932        | N      |
| 20210120 | NFJ     | 690                 | 19797        | 42090        | N      |
| 20210120 | NFLT    | 0                   | 0            | 100          | N      |
| 20210120 | NFLX    | 839                 | 338863       | 429794       | N      |
| 20210120 | NFRA    | 0                   | 1125         | 1125         | N      |
| 20210120 | NG      | 600                 | 14068        | 24653        | N      |
| 20210120 | NGA     | 100436              | 173448       | 534054       | N      |
| 20210120 | NGA U   | 340                 | 808          | 10031        | N      |
| 20210120 | NGA WS  | 62545               | 63797        | 237649       | N      |
| 20210120 | NGAB U  | 150                 | 30007        | 50416        | N      |
| 20210120 | NGAC    | 0                   | 0            | 105          | N      |
| 20210120 | NGD     | 58850               | 206821       | 336862       | N      |
| 20210120 | NGG     | 2176                | 33331        | 57233        | N      |
| 20210120 | NGHCO   | 0                   | 100          | 100          | N      |
| 20210120 | NGL     | 7398                | 101851       | 419073       | N      |
| 20210120 | NGL PRB | 0                   | 3443         | 15299        | N      |
| 20210120 | NGL PRC | 200                 | 3660         | 13781        | N      |
| 20210120 | NGM     | 0                   | 799          | 2242         | N      |
| 20210120 | NGMS    | 0                   | 30           | 30           | N      |
| 20210120 | NGS     | 0                   | 3069         | 5522         | N      |
| 20210120 | NGVC    | 10                  | 25279        | 31782        | N      |
| 20210120 | NGVT    | 2008                | 31393        | 73256        | N      |
| 20210120 | NH      | 0                   | 4418         | 5077         | N      |
| 20210120 | NHA     | 0                   | 231          | 9531         | N      |
| 20210120 | NHC     | 0                   | 300          | 410          | N      |
| 20210120 | NHF     | 100                 | 11403        | 44059        | N      |
| 20210120 | NHF PRA | 0                   | 640          | 7033         | N      |
| 20210120 | NHI     | 209                 | 49483        | 79579        | N      |
| 20210120 | NHIC    | 0                   | 0            | 960          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | NI      | 13439               | 886947       | 1215886      | N      |
| 20210120 | NI PRB  | 0                   | 4144         | 6309         | N      |
| 20210120 | NICE    | 0                   | 758          | 805          | N      |
| 20210120 | NID     | 0                   | 22718        | 29458        | N      |
| 20210120 | NIE     | 300                 | 3062         | 10097        | N      |
| 20210120 | NIM     | 500                 | 2876         | 4648         | N      |
| 20210120 | NINE    | 316                 | 10167        | 36329        | N      |
| 20210120 | NIO     | 155280              | 3746013      | 9043533      | N      |
| 20210120 | NIQ     | 0                   | 1449         | 5571         | N      |
| 20210120 | NIU     | 0                   | 19553        | 29665        | N      |
| 20210120 | NJR     | 2328                | 119297       | 215361       | N      |
| 20210120 | NJV     | 0                   | 77           | 100          | N      |
| 20210120 | NK      | 2369                | 14894        | 20220        | N      |
| 20210120 | NKE     | 4163                | 593566       | 1588596      | N      |
| 20210120 | NKG     | 0                   | 200          | 7349         | N      |
| 20210120 | NKLA    | 1951                | 70425        | 185240       | N      |
| 20210120 | NKTR    | 0                   | 7397         | 9630         | N      |
| 20210120 | NKTX    | 0                   | 576          | 1103         | N      |
| 20210120 | NKX     | 0                   | 722          | 23887        | N      |
| 20210120 | NL      | 0                   | 746          | 1929         | N      |
| 20210120 | NLOK    | 4906                | 19759        | 48087        | N      |
| 20210120 | NLS     | 1796                | 170092       | 280065       | N      |
| 20210120 | NLSN    | 6877                | 524496       | 831943       | N      |
| 20210120 | NLTX    | 0                   | 1310         | 2169         | N      |
| 20210120 | NLY     | 27013               | 1637094      | 2765900      | N      |
| 20210120 | NLY PRF | 0                   | 5510         | 9146         | N      |
| 20210120 | NLY PRG | 0                   | 21795        | 23371        | N      |
| 20210120 | NLY PRI | 0                   | 1918         | 5409         | N      |
| 20210120 | NM      | 100                 | 2663         | 22530        | N      |
| 20210120 | NMCI    | 0                   | 40           | 240          | N      |
| 20210120 | NMCO    | 100                 | 9763         | 33264        | N      |
| 20210120 | NMFC    | 0                   | 2173         | 8288         | N      |
| 20210120 | NMI     | 0                   | 1349         | 5094         | N      |
| 20210120 | NMIH    | 0                   | 4555         | 6808         | N      |
| 20210120 | NML     | 0                   | 3900         | 4600         | N      |
| 20210120 | NMM     | 354                 | 19749        | 29451        | N      |
| 20210120 | NMR     | 72                  | 33027        | 45121        | N      |
| 20210120 | NMRD    | 0                   | 50           | 652          | N      |
| 20210120 | NMRK    | 100                 | 6484         | 13336        | N      |
| 20210120 | NMS     | 0                   | 200          | 667          | N      |
| 20210120 | NMT     | 0                   | 0            | 27           | N      |
| 20210120 | NMTR    | 0                   | 67944        | 80174        | N      |
| 20210120 | NMY     | 0                   | 403          | 3134         | N      |
| 20210120 | NMZ     | 1300                | 9651         | 17295        | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | NNA      | 0                   | 24064        | 42533        | N      |
| 20210120 | NNBR     | 0                   | 770          | 1165         | N      |
| 20210120 | NNDM     | 11593               | 712262       | 1182088      | N      |
| 20210120 | NNI      | 0                   | 8279         | 15694        | N      |
| 20210120 | NNN      | 195                 | 277128       | 390060       | N      |
| 20210120 | NNN PRF  | 0                   | 2110         | 9689         | N      |
| 20210120 | NNOX     | 0                   | 576          | 2116         | N      |
| 20210120 | NNY      | 0                   | 400          | 2038         | N      |
| 20210120 | NOA      | 120                 | 6804         | 9091         | N      |
| 20210120 | NOAH     | 9                   | 62601        | 85155        | N      |
| 20210120 | NOBL     | 0                   | 22658        | 37687        | N      |
| 20210120 | NOC      | 3897                | 144692       | 286738       | N      |
| 20210120 | NOG      | 0                   | 2967         | 4566         | N      |
| 20210120 | NOK      | 2241                | 2300638      | 4710739      | N      |
| 20210120 | NOM      | 0                   | 217          | 427          | N      |
| 20210120 | NOMD     | 0                   | 85954        | 215281       | N      |
| 20210120 | NOV      | 8668                | 725882       | 1223180      | N      |
| 20210120 | NOVA     | 354                 | 254870       | 709472       | N      |
| 20210120 | NOVN     | 0                   | 160133       | 195981       | N      |
| 20210120 | NOVS     | 400                 | 1530         | 3355         | N      |
| 20210120 | NOVSW    | 0                   | 0            | 204          | N      |
| 20210120 | NOVT     | 0                   | 925          | 1412         | N      |
| 20210120 | NOW      | 5725                | 256459       | 444229       | N      |
| 20210120 | NP       | 0                   | 19498        | 26477        | N      |
| 20210120 | NPA      | 0                   | 14509        | 23403        | N      |
| 20210120 | NPAWW    | 0                   | 1069         | 1914         | N      |
| 20210120 | NPK      | 2                   | 2689         | 5974         | N      |
| 20210120 | NPO      | 0                   | 14218        | 30233        | N      |
| 20210120 | NPTN     | 3010                | 156975       | 295464       | N      |
| 20210120 | NPV      | 0                   | 1145         | 7136         | N      |
| 20210120 | NQP      | 0                   | 2265         | 3078         | N      |
| 20210120 | NR       | 100                 | 66176        | 158379       | N      |
| 20210120 | NRBO     | 0                   | 200          | 300          | N      |
| 20210120 | NREF     | 0                   | 278          | 3244         | N      |
| 20210120 | NREF PRA | 0                   | 298          | 4297         | N      |
| 20210120 | NRG      | 10948               | 173123       | 614472       | N      |
| 20210120 | NRGD     | 600                 | 1800         | 1800         | N      |
| 20210120 | NRGU     | 0                   | 896          | 1132         | N      |
| 20210120 | NRGX     | 0                   | 5658         | 27331        | N      |
| 20210120 | NRIX     | 435                 | 1430         | 1728         | N      |
| 20210120 | NRK      | 0                   | 8417         | 17367        | N      |
| 20210120 | NRO      | 0                   | 477          | 4246         | N      |
| 20210120 | NRP      | 0                   | 539          | 811          | N      |
| 20210120 | NRT      | 0                   | 1000         | 3743         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | NRUC    | 0                   | 12808        | 14996        | N      |
| 20210120 | NRZ     | 11319               | 419979       | 735934       | N      |
| 20210120 | NRZ PRA | 0                   | 2735         | 3627         | N      |
| 20210120 | NRZ PRB | 0                   | 2050         | 26797        | N      |
| 20210120 | NRZ PRC | 595                 | 11933        | 24619        | N      |
| 20210120 | NS      | 3302                | 91885        | 237253       | N      |
| 20210120 | NS PRA  | 0                   | 1529         | 5413         | N      |
| 20210120 | NS PRB  | 0                   | 586          | 8545         | N      |
| 20210120 | NS PRC  | 0                   | 995          | 5617         | N      |
| 20210120 | NSA     | 0                   | 60412        | 128262       | N      |
| 20210120 | NSA PRA | 0                   | 566          | 766          | N      |
| 20210120 | NSC     | 428                 | 169888       | 273466       | N      |
| 20210120 | NSCO    | 0                   | 18742        | 31622        | N      |
| 20210120 | NSCO WS | 0                   | 0            | 16547        | N      |
| 20210120 | NSH     | 0                   | 5568         | 39339        | N      |
| 20210120 | NSH U   | 400                 | 1390         | 4750         | N      |
| 20210120 | NSH WS  | 0                   | 2645         | 18865        | N      |
| 20210120 | NSIT    | 0                   | 779          | 1080         | N      |
| 20210120 | NSL     | 100                 | 17738        | 31906        | N      |
| 20210120 | NSP     | 1431                | 42681        | 79571        | N      |
| 20210120 | NSPR    | 82166               | 164547       | 260070       | N      |
| 20210120 | NSS     | 0                   | 3479         | 15007        | N      |
| 20210120 | NSTG    | 248                 | 14370        | 19119        | N      |
| 20210120 | NTAP    | 0                   | 3516         | 5131         | N      |
| 20210120 | NTB     | 80                  | 16646        | 30471        | N      |
| 20210120 | NTCO    | 3596                | 66113        | 114239       | N      |
| 20210120 | NTCT    | 0                   | 1313         | 5497         | N      |
| 20210120 | NTEC    | 0                   | 200          | 1053         | N      |
| 20210120 | NTES    | 0                   | 23433        | 32406        | N      |
| 20210120 | NTG     | 139                 | 3663         | 10279        | N      |
| 20210120 | NTGR    | 0                   | 1841         | 2848         | N      |
| 20210120 | NTIC    | 0                   | 0            | 211          | N      |
| 20210120 | NTLA    | 0                   | 12967        | 20654        | N      |
| 20210120 | NTN     | 263                 | 44390        | 68845        | N      |
| 20210120 | NTNX    | 0                   | 12322        | 28724        | N      |
| 20210120 | NTP     | 0                   | 3577         | 8887         | N      |
| 20210120 | NTR     | 5722                | 192134       | 290395       | N      |
| 20210120 | NTRA    | 0                   | 6355         | 11017        | N      |
| 20210120 | NTRS    | 0                   | 36086        | 52936        | N      |
| 20210120 | NTST    | 60                  | 46359        | 62911        | N      |
| 20210120 | NTUS    | 0                   | 1093         | 3631         | N      |
| 20210120 | NTZ     | 1000                | 1256         | 3398         | N      |
| 20210120 | NUAN    | 0                   | 6987         | 31262        | N      |
| 20210120 | NUE     | 11140               | 260623       | 710773       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | NUGT   | 0                   | 6488         | 20595        | N      |
| 20210120 | NUHY   | 0                   | 100          | 100          | N      |
| 20210120 | NULG   | 0                   | 2307         | 2307         | N      |
| 20210120 | NULV   | 0                   | 97           | 97           | N      |
| 20210120 | NUM    | 0                   | 25021        | 36217        | N      |
| 20210120 | NUMG   | 0                   | 0            | 100          | N      |
| 20210120 | NUMV   | 800                 | 800          | 800          | N      |
| 20210120 | NUO    | 2400                | 2801         | 11015        | N      |
| 20210120 | NURO   | 0                   | 1100         | 2200         | N      |
| 20210120 | NUS    | 96                  | 71430        | 147010       | N      |
| 20210120 | NUSC   | 0                   | 0            | 152          | N      |
| 20210120 | NUV    | 0                   | 16990        | 31455        | N      |
| 20210120 | NUVA   | 0                   | 3401         | 5126         | N      |
| 20210120 | NUW    | 0                   | 1985         | 5617         | N      |
| 20210120 | NVAX   | 0                   | 20499        | 45349        | N      |
| 20210120 | NVCN   | 1100                | 6800         | 12058        | N      |
| 20210120 | NVCR   | 0                   | 1985         | 5291         | N      |
| 20210120 | NVDA   | 284                 | 47694        | 85200        | N      |
| 20210120 | NVEE   | 0                   | 225          | 255          | N      |
| 20210120 | NVFX   | 0                   | 200          | 200          | N      |
| 20210120 | NVG    | 1184                | 36003        | 69825        | N      |
| 20210120 | NVGS   | 4                   | 10425        | 31085        | N      |
| 20210120 | NVIV   | 11379               | 24213        | 75878        | N      |
| 20210120 | NVMI   | 0                   | 0            | 102          | N      |
| 20210120 | NVO    | 651                 | 94611        | 167550       | N      |
| 20210120 | NVR    | 26                  | 3803         | 9155         | N      |
| 20210120 | NVRO   | 24                  | 128734       | 212678       | N      |
| 20210120 | NVS    | 1068                | 193062       | 325828       | N      |
| 20210120 | NVST   | 50                  | 78671        | 171069       | N      |
| 20210120 | NVT    | 2840                | 284942       | 391461       | N      |
| 20210120 | NVTA   | 19923               | 559017       | 1222362      | N      |
| 20210120 | NWBI   | 0                   | 7666         | 10957        | N      |
| 20210120 | NWE    | 0                   | 5002         | 15443        | N      |
| 20210120 | NWFL   | 0                   | 66           | 66           | N      |
| 20210120 | NWG    | 66                  | 213581       | 286920       | N      |
| 20210120 | NWHM   | 0                   | 5634         | 22444        | N      |
| 20210120 | NWL    | 0                   | 32250        | 37569        | N      |
| 20210120 | NWN    | 21                  | 101269       | 149103       | N      |
| 20210120 | NWPX   | 0                   | 1            | 1            | N      |
| 20210120 | NWS    | 0                   | 56508        | 95534        | N      |
| 20210120 | NWSA   | 0                   | 32984        | 38062        | N      |
| 20210120 | NX     | 5                   | 48661        | 80433        | N      |
| 20210120 | NXC    | 1                   | 1992         | 3536         | N      |
| 20210120 | NXE    | 6900                | 41156        | 48056        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | NXGN     | 0                   | 427          | 3422         | N      |
| 20210120 | NXJ      | 0                   | 5370         | 12390        | N      |
| 20210120 | NXN      | 0                   | 1376         | 2482         | N      |
| 20210120 | NXP      | 0                   | 1274         | 10153        | N      |
| 20210120 | NXPI     | 0                   | 8921         | 25186        | N      |
| 20210120 | NXQ      | 0                   | 949          | 4833         | N      |
| 20210120 | NXR      | 35                  | 1024         | 7630         | N      |
| 20210120 | NXRT     | 0                   | 19676        | 33715        | N      |
| 20210120 | NXST     | 0                   | 586          | 1152         | N      |
| 20210120 | NXTC     | 0                   | 1530         | 1997         | N      |
| 20210120 | NXTD     | 3217                | 52201        | 74157        | N      |
| 20210120 | NXTG     | 0                   | 100          | 200          | N      |
| 20210120 | NYC      | 0                   | 258          | 4866         | N      |
| 20210120 | NYCB     | 9030                | 605177       | 886972       | N      |
| 20210120 | NYCB PRA | 0                   | 3400         | 5594         | N      |
| 20210120 | NYCB PRU | 0                   | 231          | 969          | N      |
| 20210120 | NYMT     | 0                   | 45992        | 87218        | N      |
| 20210120 | NYMTO    | 0                   | 1395         | 2885         | N      |
| 20210120 | NYMX     | 0                   | 100          | 100          | N      |
| 20210120 | NYT      | 661                 | 177757       | 402864       | N      |
| 20210120 | NZF      | 100                 | 14339        | 24782        | N      |
| 20210120 | O        | 7028                | 247820       | 610347       | N      |
| 20210120 | OAC      | 3738                | 85366        | 162800       | N      |
| 20210120 | OAC U    | 0                   | 200          | 200          | N      |
| 20210120 | OAC WS   | 4183                | 7743         | 58276        | N      |
| 20210120 | OACB     | 10                  | 44616        | 67118        | N      |
| 20210120 | OACB U   | 0                   | 873          | 16805        | N      |
| 20210120 | OACB WS  | 0                   | 3025         | 7152         | N      |
| 20210120 | OAK PRA  | 0                   | 215          | 2344         | N      |
| 20210120 | OAK PRB  | 0                   | 838          | 1323         | N      |
| 20210120 | OAS      | 0                   | 129          | 1087         | N      |
| 20210120 | OBCI     | 0                   | 0            | 100          | N      |
| 20210120 | OBLG     | 0                   | 0            | 100          | N      |
| 20210120 | OBLN     | 96533               | 2631499      | 2981252      | N      |
| 20210120 | OBNK     | 0                   | 92           | 186          | N      |
| 20210120 | OBSV     | 29312               | 170281       | 279058       | N      |
| 20210120 | OC       | 183                 | 303623       | 429333       | N      |
| 20210120 | OCA      | 190                 | 6310         | 7973         | N      |
| 20210120 | OCA U    | 0                   | 0            | 1807         | N      |
| 20210120 | OCA WS   | 1236                | 3441         | 4742         | N      |
| 20210120 | OCAXU    | 0                   | 100          | 200          | N      |
| 20210120 | OCC      | 0                   | 0            | 200          | N      |
| 20210120 | OCCI     | 0                   | 400          | 700          | N      |
| 20210120 | OCFC     | 0                   | 168          | 754          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | OCFT    | 567                 | 93198        | 262621       | N      |
| 20210120 | OCG     | 300                 | 1201         | 5415         | N      |
| 20210120 | OCGN    | 1500                | 91859        | 96044        | N      |
| 20210120 | OCN     | 0                   | 4384         | 10368        | N      |
| 20210120 | OCSL    | 0                   | 11666        | 15082        | N      |
| 20210120 | OCUL    | 2028                | 7968         | 8839         | N      |
| 20210120 | OCUP    | 0                   | 959          | 1559         | N      |
| 20210120 | OCX     | 162                 | 32599        | 60553        | N      |
| 20210120 | ODC     | 0                   | 3386         | 5757         | N      |
| 20210120 | ODFL    | 0                   | 9763         | 17525        | N      |
| 20210120 | ODP     | 0                   | 4849         | 7716         | N      |
| 20210120 | ODT     | 0                   | 2514         | 7807         | N      |
| 20210120 | OEC     | 0                   | 46331        | 86043        | N      |
| 20210120 | OEF     | 0                   | 3200         | 4169         | N      |
| 20210120 | OEG     | 43714               | 57797        | 80324        | N      |
| 20210120 | OESX    | 0                   | 2379         | 3775         | N      |
| 20210120 | OFC     | 41                  | 85499        | 194214       | N      |
| 20210120 | OFG     | 0                   | 42908        | 96275        | N      |
| 20210120 | OFG PRA | 0                   | 1254         | 1922         | N      |
| 20210120 | OFG PRB | 0                   | 1            | 1            | N      |
| 20210120 | OFG PRD | 0                   | 400          | 401          | N      |
| 20210120 | OFIX    | 0                   | 3493         | 4042         | N      |
| 20210120 | OGE     | 533                 | 282143       | 500954       | N      |
| 20210120 | OGEN    | 17323               | 222671       | 277832       | N      |
| 20210120 | OGI     | 15600               | 339918       | 426219       | N      |
| 20210120 | OGIG    | 0                   | 100          | 200          | N      |
| 20210120 | OGS     | 95                  | 61022        | 134144       | N      |
| 20210120 | OHI     | 3532                | 132421       | 524041       | N      |
| 20210120 | OI      | 0                   | 211364       | 366566       | N      |
| 20210120 | OIA     | 0                   | 1429         | 7514         | N      |
| 20210120 | OIBR C  | 55094               | 330456       | 587280       | N      |
| 20210120 | OIH     | 0                   | 405          | 1025         | N      |
| 20210120 | OII     | 6657                | 113807       | 254037       | N      |
| 20210120 | OIIM    | 500                 | 1607         | 2002         | N      |
| 20210120 | OIS     | 4190                | 111086       | 192657       | N      |
| 20210120 | OKE     | 7364                | 312531       | 574453       | N      |
| 20210120 | OKTA    | 0                   | 3933         | 4906         | N      |
| 20210120 | OLED    | 0                   | 886          | 1607         | N      |
| 20210120 | OLLI    | 1                   | 16454        | 18839        | N      |
| 20210120 | OLMA    | 0                   | 1235         | 1545         | N      |
| 20210120 | OLN     | 500                 | 162525       | 363337       | N      |
| 20210120 | OLP     | 458                 | 7738         | 10381        | N      |
| 20210120 | OM      | 0                   | 1727         | 2329         | N      |
| 20210120 | OMAB    | 0                   | 119          | 138          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | OMC     | 6456                | 109904       | 390515       | N      |
| 20210120 | OMCL    | 0                   | 1556         | 2071         | N      |
| 20210120 | OMEG    | 0                   | 0            | 3151         | N      |
| 20210120 | OMER    | 0                   | 9513         | 14542        | N      |
| 20210120 | OMEX    | 0                   | 0            | 2000         | N      |
| 20210120 | OMF     | 0                   | 101222       | 203940       | N      |
| 20210120 | OMFL    | 0                   | 300          | 400          | N      |
| 20210120 | OMI     | 1701                | 138651       | 257997       | N      |
| 20210120 | OMP     | 0                   | 727          | 883          | N      |
| 20210120 | ON      | 0                   | 104987       | 166889       | N      |
| 20210120 | ONB     | 0                   | 2771         | 6466         | N      |
| 20210120 | ONCR    | 0                   | 0            | 2            | N      |
| 20210120 | ONCS    | 364                 | 664          | 764          | N      |
| 20210120 | ONCT    | 350                 | 5434         | 7925         | N      |
| 20210120 | ONCY    | 1200                | 23208        | 29172        | N      |
| 20210120 | ONDS    | 100                 | 2906         | 5001         | N      |
| 20210120 | ONE     | 0                   | 20923        | 63466        | N      |
| 20210120 | ONEM    | 200                 | 45250        | 77034        | N      |
| 20210120 | ONEW    | 0                   | 52           | 52           | N      |
| 20210120 | ONLN    | 0                   | 0            | 111          | N      |
| 20210120 | ONOF    | 0                   | 812          | 812          | N      |
| 20210120 | ONTO    | 0                   | 30272        | 71436        | N      |
| 20210120 | ONTX    | 105261              | 224117       | 296961       | N      |
| 20210120 | ONVO    | 0                   | 129          | 633          | N      |
| 20210120 | OOMA    | 0                   | 11028        | 24899        | N      |
| 20210120 | OPBK    | 0                   | 58           | 58           | N      |
| 20210120 | OPCH    | 0                   | 9165         | 18528        | N      |
| 20210120 | OPEN    | 560                 | 19486        | 96906        | N      |
| 20210120 | OPENW   | 0                   | 399          | 1364         | N      |
| 20210120 | OPGN    | 0                   | 7012         | 8456         | N      |
| 20210120 | OPI     | 0                   | 612          | 937          | N      |
| 20210120 | OPINI   | 0                   | 0            | 1036         | N      |
| 20210120 | OPK     | 419                 | 53268        | 69605        | N      |
| 20210120 | OPP     | 0                   | 3162         | 7260         | N      |
| 20210120 | OPP PRA | 0                   | 0            | 667          | N      |
| 20210120 | OPRA    | 0                   | 535          | 1184         | N      |
| 20210120 | OPRT    | 0                   | 2644         | 3428         | N      |
| 20210120 | OPRX    | 0                   | 25           | 25           | N      |
| 20210120 | OPTN    | 0                   | 3258         | 4158         | N      |
| 20210120 | OPTT    | 2900                | 736840       | 900050       | N      |
| 20210120 | OPY     | 0                   | 12531        | 28141        | N      |
| 20210120 | OR      | 1305                | 115245       | 267963       | N      |
| 20210120 | ORA     | 151                 | 104255       | 234234       | N      |
| 20210120 | ORAN    | 2                   | 43756        | 114996       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | ORBC   | 0                   | 7356         | 16339        | N      |
| 20210120 | ORC    | 202                 | 205950       | 251635       | N      |
| 20210120 | ORCC   | 413                 | 100219       | 290783       | N      |
| 20210120 | ORCL   | 12362               | 1547954      | 2564458      | N      |
| 20210120 | ORGO   | 0                   | 5362         | 14565        | N      |
| 20210120 | ORGS   | 1538                | 2916         | 4396         | N      |
| 20210120 | ORI    | 6                   | 364177       | 612733       | N      |
| 20210120 | ORIC   | 0                   | 1888         | 1971         | N      |
| 20210120 | ORLA   | 0                   | 3140         | 3140         | N      |
| 20210120 | ORLY   | 0                   | 2760         | 4511         | N      |
| 20210120 | ORMP   | 200                 | 824          | 924          | N      |
| 20210120 | ORN    | 221                 | 20913        | 64889        | N      |
| 20210120 | ORRF   | 0                   | 0            | 4            | N      |
| 20210120 | ORTX   | 200                 | 5099         | 5379         | N      |
| 20210120 | OSB    | 2262                | 32261        | 44866        | N      |
| 20210120 | OSBC   | 0                   | 213          | 243          | N      |
| 20210120 | OSG    | 0                   | 35602        | 75204        | N      |
| 20210120 | OSH    | 0                   | 84003        | 128096       | N      |
| 20210120 | OSIS   | 0                   | 586          | 904          | N      |
| 20210120 | OSK    | 6                   | 60044        | 252908       | N      |
| 20210120 | OSMT   | 0                   | 2232         | 5565         | N      |
| 20210120 | OSPN   | 0                   | 3503         | 3859         | N      |
| 20210120 | OSS    | 0                   | 300          | 1000         | N      |
| 20210120 | OSTK   | 1                   | 4109         | 17630        | N      |
| 20210120 | OSTRU  | 0                   | 14300        | 54289        | N      |
| 20210120 | OSUR   | 0                   | 3007         | 5492         | N      |
| 20210120 | OSW    | 0                   | 4444         | 6001         | N      |
| 20210120 | OTEX   | 100                 | 13542        | 15068        | N      |
| 20210120 | OTIC   | 0                   | 1874         | 3583         | N      |
| 20210120 | OTIS   | 641                 | 216652       | 609616       | N      |
| 20210120 | OTLK   | 0                   | 2700         | 3400         | N      |
| 20210120 | OTRK   | 0                   | 7704         | 11846        | N      |
| 20210120 | OTRKP  | 0                   | 110          | 110          | N      |
| 20210120 | OTTR   | 0                   | 509          | 690          | N      |
| 20210120 | OUNZ   | 0                   | 10124        | 10184        | N      |
| 20210120 | OUSA   | 0                   | 66           | 132          | N      |
| 20210120 | OUT    | 0                   | 74808        | 510363       | N      |
| 20210120 | OVID   | 0                   | 57628        | 71489        | N      |
| 20210120 | OVV    | 17963               | 645481       | 964469       | N      |
| 20210120 | OXBR   | 0                   | 2151         | 6943         | N      |
| 20210120 | OXFD   | 0                   | 700          | 14755        | N      |
| 20210120 | OXLC   | 0                   | 3300         | 6246         | N      |
| 20210120 | OXM    | 49                  | 21812        | 25582        | N      |
| 20210120 | OXSQ   | 0                   | 994          | 3434         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | OXY     | 34331               | 1547210      | 2780280      | N      |
| 20210120 | OXY WS  | 5201                | 26304        | 123577       | N      |
| 20210120 | OYST    | 0                   | 625          | 1399         | N      |
| 20210120 | OZK     | 0                   | 6901         | 8280         | N      |
| 20210120 | OZON    | 0                   | 4596         | 9099         | N      |
| 20210120 | PAA     | 300                 | 50721        | 89501        | N      |
| 20210120 | PAAS    | 3204                | 170054       | 263529       | N      |
| 20210120 | PAC     | 0                   | 6618         | 11742        | N      |
| 20210120 | PACB    | 0                   | 54939        | 102494       | N      |
| 20210120 | PACE    | 0                   | 13052        | 43073        | N      |
| 20210120 | PACE U  | 0                   | 859          | 1995         | N      |
| 20210120 | PACE WS | 0                   | 200          | 37108        | N      |
| 20210120 | PACK    | 0                   | 16732        | 43176        | N      |
| 20210120 | PACW    | 0                   | 5027         | 14417        | N      |
| 20210120 | PACXU   | 0                   | 300          | 300          | N      |
| 20210120 | PAE     | 0                   | 2606         | 3930         | N      |
| 20210120 | PAG     | 4                   | 46471        | 81915        | N      |
| 20210120 | PAGP    | 0                   | 55926        | 92705        | N      |
| 20210120 | PAGS    | 1                   | 116453       | 260497       | N      |
| 20210120 | PAHC    | 0                   | 488          | 1406         | N      |
| 20210120 | PAI     | 0                   | 395          | 1294         | N      |
| 20210120 | PAIC    | 0                   | 0            | 12           | N      |
| 20210120 | PAICW   | 0                   | 118          | 25318        | N      |
| 20210120 | PALC    | 0                   | 600          | 600          | N      |
| 20210120 | PAM     | 147                 | 23057        | 25677        | N      |
| 20210120 | PANA    | 1182                | 32431        | 91430        | N      |
| 20210120 | PANA U  | 0                   | 0            | 92           | N      |
| 20210120 | PANA WS | 73                  | 2348         | 21195        | N      |
| 20210120 | PAND    | 0                   | 0            | 38           | N      |
| 20210120 | PANL    | 0                   | 200          | 200          | N      |
| 20210120 | PANW    | 976                 | 98410        | 180691       | N      |
| 20210120 | PAQCU   | 0                   | 402          | 5258         | N      |
| 20210120 | PAR     | 205                 | 27328        | 48479        | N      |
| 20210120 | PARR    | 347                 | 56020        | 95732        | N      |
| 20210120 | PASG    | 0                   | 2044         | 3601         | N      |
| 20210120 | PATK    | 0                   | 1164         | 1647         | N      |
| 20210120 | PAVE    | 0                   | 60656        | 63108        | N      |
| 20210120 | PAVM    | 100                 | 7130         | 10947        | N      |
| 20210120 | PAVMZ   | 0                   | 300          | 300          | N      |
| 20210120 | PAWZ    | 0                   | 200          | 200          | N      |
| 20210120 | PAYA    | 0                   | 3591         | 5786         | N      |
| 20210120 | PAYAW   | 0                   | 0            | 1294         | N      |
| 20210120 | PAYC    | 1075                | 58970        | 121220       | N      |
| 20210120 | PAYS    | 0                   | 1692         | 3425         | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | PAYX    | 0                   | 3164         | 5044         | N      |
| 20210120 | PB      | 867                 | 130861       | 171550       | N      |
| 20210120 | PBA     | 1825                | 334477       | 423499       | N      |
| 20210120 | PBB     | 1600                | 3014         | 6010         | N      |
| 20210120 | PBC     | 0                   | 0            | 135          | N      |
| 20210120 | PBCT    | 0                   | 235334       | 334793       | N      |
| 20210120 | PBCTP   | 0                   | 0            | 22           | N      |
| 20210120 | PBD     | 0                   | 199          | 211          | N      |
| 20210120 | PBF     | 4610                | 649452       | 1257628      | N      |
| 20210120 | PBFX    | 1735                | 11380        | 25222        | N      |
| 20210120 | PBH     | 0                   | 55318        | 141217       | N      |
| 20210120 | PBI     | 1310                | 158919       | 477122       | N      |
| 20210120 | PBI PRB | 100                 | 2582         | 15025        | N      |
| 20210120 | PBJ     | 0                   | 1            | 1            | N      |
| 20210120 | PBLA    | 0                   | 200          | 200          | N      |
| 20210120 | PBPB    | 0                   | 100          | 100          | N      |
| 20210120 | PBR     | 14725               | 1187085      | 3956404      | N      |
| 20210120 | PBR A   | 19324               | 812336       | 1084370      | N      |
| 20210120 | PBT     | 764                 | 1468         | 5552         | N      |
| 20210120 | PBW     | 0                   | 16400        | 20083        | N      |
| 20210120 | PBY     | 0                   | 73           | 100          | N      |
| 20210120 | PBYI    | 0                   | 1674         | 3777         | N      |
| 20210120 | PCAR    | 0                   | 29178        | 36796        | N      |
| 20210120 | PCB     | 0                   | 0            | 100          | N      |
| 20210120 | PCEF    | 0                   | 0            | 689          | N      |
| 20210120 | PCF     | 0                   | 1347         | 10667        | N      |
| 20210120 | PCG     | 1928                | 1588798      | 3008092      | N      |
| 20210120 | PCGU    | 0                   | 535          | 1082         | N      |
| 20210120 | PCH     | 0                   | 1043         | 1246         | N      |
| 20210120 | PCI     | 579                 | 25038        | 48751        | N      |
| 20210120 | PCK     | 0                   | 3143         | 10610        | N      |
| 20210120 | PCM     | 6                   | 1622         | 3080         | N      |
| 20210120 | PCN     | 2                   | 3394         | 9681         | N      |
| 20210120 | PCOM    | 0                   | 2554         | 2694         | N      |
| 20210120 | PCPC U  | 0                   | 1210         | 7264         | N      |
| 20210120 | PCPL    | 3961                | 163988       | 458496       | N      |
| 20210120 | PCPL U  | 0                   | 528          | 30745        | N      |
| 20210120 | PCPL WS | 5050                | 31054        | 89523        | N      |
| 20210120 | PCQ     | 1                   | 1            | 600          | N      |
| 20210120 | PCRX    | 0                   | 3478         | 15338        | N      |
| 20210120 | PCSB    | 0                   | 0            | 2            | N      |
| 20210120 | PCTI    | 56                  | 17708        | 21751        | N      |
| 20210120 | PCTY    | 0                   | 1175         | 1526         | N      |
| 20210120 | PCVX    | 0                   | 1663         | 2065         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | PCY     | 1800                | 12157        | 22381        | N      |
| 20210120 | PCYG    | 0                   | 120          | 120          | N      |
| 20210120 | PCYO    | 0                   | 200          | 208          | N      |
| 20210120 | PD      | 44176               | 202671       | 364226       | N      |
| 20210120 | PDAC    | 2718                | 91867        | 193331       | N      |
| 20210120 | PDAC U  | 0                   | 2420         | 35606        | N      |
| 20210120 | PDAC WS | 6781                | 35246        | 82226        | N      |
| 20210120 | PDBC    | 0                   | 31490        | 46604        | N      |
| 20210120 | PDCE    | 0                   | 6187         | 14896        | N      |
| 20210120 | PDCO    | 0                   | 2627         | 4232         | N      |
| 20210120 | PDD     | 0                   | 36300        | 68542        | N      |
| 20210120 | PDEC    | 0                   | 0            | 100          | N      |
| 20210120 | PDEX    | 0                   | 1            | 101          | N      |
| 20210120 | PDFS    | 0                   | 1120         | 1329         | N      |
| 20210120 | PDI     | 5                   | 12179        | 41560        | N      |
| 20210120 | PDM     | 1                   | 82883        | 150889       | N      |
| 20210120 | PDN     | 0                   | 0            | 100          | N      |
| 20210120 | PDP     | 0                   | 0            | 100          | N      |
| 20210120 | PDS     | 411                 | 19291        | 23868        | N      |
| 20210120 | PDSB    | 0                   | 2270         | 2837         | N      |
| 20210120 | PDT     | 966                 | 6687         | 26451        | N      |
| 20210120 | PEAK    | 2366                | 453879       | 935798       | N      |
| 20210120 | PEB     | 547                 | 142568       | 277966       | N      |
| 20210120 | PEB PRC | 0                   | 55           | 442          | N      |
| 20210120 | PEB PRD | 0                   | 100          | 402          | N      |
| 20210120 | PEB PRE | 0                   | 100          | 440          | N      |
| 20210120 | PEB PRF | 0                   | 264          | 585          | N      |
| 20210120 | PEBK    | 0                   | 143          | 143          | N      |
| 20210120 | PEBO    | 0                   | 120          | 144          | N      |
| 20210120 | PECK    | 0                   | 1439         | 2530         | N      |
| 20210120 | PED     | 0                   | 1000         | 1000         | N      |
| 20210120 | PEG     | 979                 | 406788       | 721239       | N      |
| 20210120 | PEGA    | 0                   | 750          | 1882         | N      |
| 20210120 | PEI     | 14796               | 170027       | 428269       | N      |
| 20210120 | PEI PRB | 0                   | 7068         | 13595        | N      |
| 20210120 | PEI PRC | 0                   | 2188         | 11266        | N      |
| 20210120 | PEI PRD | 0                   | 3899         | 16797        | N      |
| 20210120 | PEIX    | 400                 | 36671        | 54298        | N      |
| 20210120 | PEJ     | 0                   | 0            | 927          | N      |
| 20210120 | PEN     | 45                  | 116834       | 158993       | N      |
| 20210120 | PENN    | 150                 | 41740        | 57503        | N      |
| 20210120 | PEO     | 1727                | 7149         | 17782        | N      |
| 20210120 | PEP     | 85                  | 18012        | 38273        | N      |
| 20210120 | PERI    | 3919                | 17228        | 127652       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | PETQ   | 0                   | 2581         | 3200         | N      |
| 20210120 | PETS   | 5338                | 20087        | 22723        | N      |
| 20210120 | PEY    | 500                 | 4936         | 4936         | N      |
| 20210120 | PFBC   | 0                   | 400          | 442          | N      |
| 20210120 | PFC    | 0                   | 0            | 278          | N      |
| 20210120 | PFD    | 0                   | 3099         | 4736         | N      |
| 20210120 | PFE    | 62064               | 2851160      | 7546158      | N      |
| 20210120 | PFF    | 0                   | 54606        | 66918        | N      |
| 20210120 | PFFD   | 0                   | 4400         | 6500         | N      |
| 20210120 | PFG    | 0                   | 4890         | 9284         | N      |
| 20210120 | PFGC   | 138                 | 69667        | 154723       | N      |
| 20210120 | PFH    | 0                   | 8530         | 21481        | N      |
| 20210120 | PFIE   | 0                   | 100          | 100          | N      |
| 20210120 | PFL    | 401                 | 1612         | 7669         | N      |
| 20210120 | PFLT   | 0                   | 1152         | 1152         | N      |
| 20210120 | PFM    | 0                   | 0            | 100          | N      |
| 20210120 | PFMT   | 0                   | 3200         | 3200         | N      |
| 20210120 | PFN    | 50                  | 20770        | 37127        | N      |
| 20210120 | PFO    | 850                 | 2533         | 8710         | N      |
| 20210120 | PFPT   | 0                   | 902          | 1008         | N      |
| 20210120 | PFS    | 7                   | 85735        | 160511       | N      |
| 20210120 | PFSI   | 7713                | 148655       | 290460       | N      |
| 20210120 | PFSW   | 0                   | 200          | 1543         | N      |
| 20210120 | PFXF   | 0                   | 1            | 3            | N      |
| 20210120 | PFXNL  | 0                   | 4000         | 4000         | N      |
| 20210120 | PG     | 14233               | 1016692      | 2883147      | N      |
| 20210120 | PGC    | 0                   | 783          | 1516         | N      |
| 20210120 | PGEN   | 100                 | 9458         | 14999        | N      |
| 20210120 | PGF    | 0                   | 15347        | 27383        | N      |
| 20210120 | PGNY   | 0                   | 4740         | 16438        | N      |
| 20210120 | PGP    | 109                 | 4564         | 5736         | N      |
| 20210120 | PGR    | 1054                | 246188       | 520562       | N      |
| 20210120 | PGRE   | 4                   | 107323       | 320429       | N      |
| 20210120 | PGTI   | 0                   | 45993        | 86670        | N      |
| 20210120 | PGX    | 0                   | 63502        | 77512        | N      |
| 20210120 | PGZ    | 0                   | 1855         | 3224         | N      |
| 20210120 | PH     | 693                 | 113051       | 285031       | N      |
| 20210120 | PHAS   | 0                   | 642          | 1042         | N      |
| 20210120 | PHAT   | 0                   | 476          | 683          | N      |
| 20210120 | PHB    | 0                   | 3900         | 4918         | N      |
| 20210120 | PHCF   | 0                   | 500          | 700          | N      |
| 20210120 | PHD    | 0                   | 12565        | 40262        | N      |
| 20210120 | PHG    | 1033                | 34229        | 67898        | N      |
| 20210120 | PHI    | 4                   | 9375         | 15069        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | PHIO    | 0                   | 529          | 1429         | N      |
| 20210120 | PHK     | 7432                | 75336        | 106989       | N      |
| 20210120 | PHM     | 9865                | 535319       | 1225375      | N      |
| 20210120 | PHO     | 0                   | 400          | 600          | N      |
| 20210120 | PHR     | 1000                | 21339        | 56662        | N      |
| 20210120 | PHT     | 0                   | 1436         | 5002         | N      |
| 20210120 | PHUN    | 1937                | 38751        | 60777        | N      |
| 20210120 | PHX     | 0                   | 8857         | 21488        | N      |
| 20210120 | PHYS    | 400                 | 25879        | 41453        | N      |
| 20210120 | PI      | 0                   | 1417         | 1881         | N      |
| 20210120 | PIAI    | 0                   | 623          | 5612         | N      |
| 20210120 | PIAI U  | 0                   | 0            | 203          | N      |
| 20210120 | PIAI WS | 0                   | 300          | 7192         | N      |
| 20210120 | PICK    | 0                   | 116          | 116          | N      |
| 20210120 | PICO    | 0                   | 100          | 100          | N      |
| 20210120 | PID     | 0                   | 100          | 400          | N      |
| 20210120 | PII     | 4035                | 162101       | 324798       | N      |
| 20210120 | PIM     | 1                   | 2280         | 29704        | N      |
| 20210120 | PINC    | 0                   | 1989         | 8434         | N      |
| 20210120 | PINE    | 0                   | 8532         | 12451        | N      |
| 20210120 | PING    | 3476                | 1264717      | 1792896      | N      |
| 20210120 | PINS    | 17013               | 374147       | 1199297      | N      |
| 20210120 | PIPP    | 4051                | 43326        | 87248        | N      |
| 20210120 | PIPP U  | 0                   | 1203         | 4362         | N      |
| 20210120 | PIPP WS | 0                   | 3003         | 30063        | N      |
| 20210120 | PIPR    | 0                   | 9450         | 19650        | N      |
| 20210120 | PIRS    | 0                   | 1196         | 1696         | N      |
| 20210120 | PIXY    | 0                   | 861          | 3261         | N      |
| 20210120 | PJT     | 4                   | 17709        | 28456        | N      |
| 20210120 | PK      | 4921                | 484699       | 983579       | N      |
| 20210120 | PKE     | 0                   | 10612        | 28073        | N      |
| 20210120 | PKG     | 1128                | 77529        | 187118       | N      |
| 20210120 | PKI     | 2301                | 150517       | 223649       | N      |
| 20210120 | PKO     | 400                 | 2790         | 5764         | N      |
| 20210120 | PKOH    | 0                   | 4            | 44           | N      |
| 20210120 | PKW     | 0                   | 100          | 200          | N      |
| 20210120 | PKX     | 6                   | 15169        | 26801        | N      |
| 20210120 | PLAB    | 0                   | 2148         | 9922         | N      |
| 20210120 | PLAG    | 0                   | 15           | 115          | N      |
| 20210120 | PLAN    | 1149                | 82039        | 281129       | N      |
| 20210120 | PLAY    | 0                   | 7046         | 10991        | N      |
| 20210120 | PLCE    | 0                   | 2972         | 9659         | N      |
| 20210120 | PLD     | 5187                | 574773       | 1142477      | N      |
| 20210120 | PLG     | 0                   | 4129         | 18953        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | PLIN    | 0                   | 2110         | 3160         | N      |
| 20210120 | PLL     | 100                 | 10047        | 13515        | N      |
| 20210120 | PLM     | 2400                | 5056         | 6346         | N      |
| 20210120 | PLMR    | 0                   | 7525         | 8253         | N      |
| 20210120 | PLNT    | 143                 | 295524       | 386735       | N      |
| 20210120 | PLOW    | 1023                | 9609         | 21420        | N      |
| 20210120 | PLSE    | 0                   | 204          | 284          | N      |
| 20210120 | PLT     | 0                   | 145763       | 217259       | N      |
| 20210120 | PLTK    | 0                   | 22223        | 59438        | N      |
| 20210120 | PLTM    | 0                   | 500          | 500          | N      |
| 20210120 | PLTR    | 54495               | 1696154      | 4484115      | N      |
| 20210120 | PLUG    | 1977                | 1220872      | 1637475      | N      |
| 20210120 | PLUS    | 0                   | 281          | 281          | N      |
| 20210120 | PLX     | 0                   | 17           | 300          | N      |
| 20210120 | PLXP    | 0                   | 300          | 600          | N      |
| 20210120 | PLXS    | 0                   | 1904         | 2906         | N      |
| 20210120 | PLYA    | 1200                | 19367        | 49873        | N      |
| 20210120 | PLYM    | 2                   | 17431        | 32940        | N      |
| 20210120 | PM      | 10188               | 369310       | 1065174      | N      |
| 20210120 | PMF     | 1166                | 7221         | 12793        | N      |
| 20210120 | PML     | 500                 | 17347        | 21256        | N      |
| 20210120 | PMM     | 300                 | 2159         | 18005        | N      |
| 20210120 | PMO     | 48                  | 1737         | 11467        | N      |
| 20210120 | PMT     | 35                  | 52378        | 171821       | N      |
| 20210120 | PMT PRA | 0                   | 334          | 9482         | N      |
| 20210120 | PMT PRB | 175                 | 3337         | 8136         | N      |
| 20210120 | PMVC    | 0                   | 293          | 751          | N      |
| 20210120 | PMVC U  | 0                   | 200          | 800          | N      |
| 20210120 | PMVC WS | 0                   | 350          | 1500         | N      |
| 20210120 | PMVP    | 0                   | 449          | 488          | N      |
| 20210120 | PMX     | 1221                | 7356         | 8721         | N      |
| 20210120 | PNC     | 7277                | 239513       | 499234       | N      |
| 20210120 | PNC PRP | 953                 | 5233         | 32107        | N      |
| 20210120 | PNF     | 0                   | 493          | 963          | N      |
| 20210120 | PNFP    | 0                   | 6932         | 8288         | N      |
| 20210120 | PNFPP   | 0                   | 567          | 567          | N      |
| 20210120 | PNI     | 0                   | 0            | 274          | N      |
| 20210120 | PNM     | 0                   | 85044        | 226968       | N      |
| 20210120 | PNNT    | 0                   | 1410         | 3046         | N      |
| 20210120 | PNNTG   | 0                   | 1049         | 1549         | N      |
| 20210120 | PNQI    | 0                   | 100          | 201          | N      |
| 20210120 | PNR     | 2                   | 102192       | 265950       | N      |
| 20210120 | PNRG    | 0                   | 17           | 117          | N      |
| 20210120 | PNTG    | 0                   | 180          | 204          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | PNTM U  | 0                   | 3749         | 134259       | N      |
| 20210120 | PNW     | 111                 | 171572       | 297849       | N      |
| 20210120 | POAI    | 1637                | 26052        | 71871        | N      |
| 20210120 | PODD    | 200                 | 3524         | 3811         | N      |
| 20210120 | POLA    | 6477                | 13097        | 20406        | N      |
| 20210120 | POOL    | 0                   | 4305         | 5497         | N      |
| 20210120 | POR     | 8                   | 150125       | 223483       | N      |
| 20210120 | POSH    | 1174                | 14641        | 17634        | N      |
| 20210120 | POST    | 6                   | 49844        | 124328       | N      |
| 20210120 | POTX    | 0                   | 105          | 205          | N      |
| 20210120 | POWI    | 0                   | 2167         | 2228         | N      |
| 20210120 | POWL    | 0                   | 264          | 317          | N      |
| 20210120 | POWRU   | 0                   | 280          | 1080         | N      |
| 20210120 | POWW    | 3935                | 12006        | 28233        | N      |
| 20210120 | PPBI    | 0                   | 5785         | 15823        | N      |
| 20210120 | PPBT    | 6440                | 9689         | 18206        | N      |
| 20210120 | PPC     | 0                   | 11431        | 20847        | N      |
| 20210120 | PPD     | 400                 | 2977         | 4334         | N      |
| 20210120 | PPG     | 208                 | 162889       | 365074       | N      |
| 20210120 | PPGHU   | 0                   | 0            | 100          | N      |
| 20210120 | PPH     | 0                   | 100          | 400          | N      |
| 20210120 | PPIH    | 24                  | 24           | 24           | N      |
| 20210120 | PPL     | 4218                | 510392       | 1294674      | N      |
| 20210120 | PPLT    | 0                   | 0            | 276          | N      |
| 20210120 | PPR     | 0                   | 8307         | 399808       | N      |
| 20210120 | PPSI    | 536                 | 12629        | 16477        | N      |
| 20210120 | PPT     | 2                   | 11710        | 23911        | N      |
| 20210120 | PPTY    | 0                   | 200          | 300          | N      |
| 20210120 | PPX     | 0                   | 3057         | 3925         | N      |
| 20210120 | PQG     | 1                   | 17343        | 47216        | N      |
| 20210120 | PRA     | 1                   | 87606        | 140027       | N      |
| 20210120 | PRAA    | 0                   | 1570         | 1602         | N      |
| 20210120 | PRAH    | 0                   | 2168         | 2675         | N      |
| 20210120 | PRAX    | 0                   | 391          | 391          | N      |
| 20210120 | PRCH    | 0                   | 5971         | 8051         | N      |
| 20210120 | PRCHW   | 0                   | 100          | 300          | N      |
| 20210120 | PRDO    | 0                   | 878          | 1621         | N      |
| 20210120 | PRE PRG | 0                   | 299          | 1358         | N      |
| 20210120 | PRE PRH | 0                   | 1059         | 4883         | N      |
| 20210120 | PRE PRI | 0                   | 1079         | 1079         | N      |
| 20210120 | PREF    | 0                   | 100          | 100          | N      |
| 20210120 | PRF     | 0                   | 920          | 921          | N      |
| 20210120 | PRFT    | 0                   | 1771         | 1971         | N      |
| 20210120 | PRG     | 0                   | 48628        | 221106       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | PRGO     | 3313                | 230224       | 364531       | N      |
| 20210120 | PRGS     | 0                   | 3258         | 4397         | N      |
| 20210120 | PRGX     | 0                   | 1844         | 3640         | N      |
| 20210120 | PRI      | 51                  | 33107        | 86395        | N      |
| 20210120 | PRIF PRA | 100                 | 499          | 1102         | N      |
| 20210120 | PRIF PRB | 0                   | 353          | 653          | N      |
| 20210120 | PRIF PRE | 0                   | 721          | 1221         | N      |
| 20210120 | PRIF PRF | 0                   | 0            | 33           | N      |
| 20210120 | PRIM     | 0                   | 1062         | 1171         | N      |
| 20210120 | PRK      | 0                   | 266          | 266          | N      |
| 20210120 | PRLB     | 18298               | 153736       | 259076       | N      |
| 20210120 | PRLD     | 0                   | 2002         | 2264         | N      |
| 20210120 | PRMW     | 1490                | 146654       | 265729       | N      |
| 20210120 | PRN      | 0                   | 147          | 148          | N      |
| 20210120 | PRNT     | 0                   | 200          | 200          | N      |
| 20210120 | PRO      | 43                  | 23155        | 50749        | N      |
| 20210120 | PROF     | 88                  | 2649         | 4029         | N      |
| 20210120 | PROG     | 0                   | 6839         | 9205         | N      |
| 20210120 | PROS     | 0                   | 14907        | 68874        | N      |
| 20210120 | PROV     | 0                   | 0            | 100          | N      |
| 20210120 | PRPB     | 213                 | 7041         | 65138        | N      |
| 20210120 | PRPB U   | 0                   | 3115         | 3597         | N      |
| 20210120 | PRPB WS  | 0                   | 2900         | 58605        | N      |
| 20210120 | PRPH     | 3922                | 4747         | 8057         | N      |
| 20210120 | PRPL     | 0                   | 11674        | 16100        | N      |
| 20210120 | PRPO     | 0                   | 5402         | 8869         | N      |
| 20210120 | PRQR     | 0                   | 100          | 2000         | N      |
| 20210120 | PRS      | 0                   | 6410         | 8108         | N      |
| 20210120 | PRSP     | 430                 | 109290       | 292320       | N      |
| 20210120 | PRSRU    | 0                   | 1329         | 6100         | N      |
| 20210120 | PRT      | 0                   | 308          | 4124         | N      |
| 20210120 | PRTA     | 0                   | 514          | 2423         | N      |
| 20210120 | PRTH     | 0                   | 400          | 400          | N      |
| 20210120 | PRTK     | 100                 | 8819         | 10898        | N      |
| 20210120 | PRTS     | 0                   | 16172        | 27981        | N      |
| 20210120 | PRTY     | 4616                | 343512       | 581049       | N      |
| 20210120 | PRU      | 1631                | 366098       | 595514       | N      |
| 20210120 | PRVB     | 0                   | 10350        | 20785        | N      |
| 20210120 | PRVL     | 0                   | 9015         | 41417        | N      |
| 20210120 | PS       | 100                 | 4109         | 9605         | N      |
| 20210120 | PSA      | 544                 | 206137       | 625565       | N      |
| 20210120 | PSA PRC  | 535                 | 3886         | 11493        | N      |
| 20210120 | PSA PRD  | 0                   | 502          | 2286         | N      |
| 20210120 | PSA PRE  | 0                   | 719          | 4404         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | PSA PRF | 0                   | 2626         | 10984        | N      |
| 20210120 | PSA PRG | 0                   | 3411         | 7600         | N      |
| 20210120 | PSA PRH | 0                   | 268          | 4564         | N      |
| 20210120 | PSA PRI | 0                   | 509          | 14102        | N      |
| 20210120 | PSA PRJ | 0                   | 296          | 3113         | N      |
| 20210120 | PSA PRK | 0                   | 10153        | 11262        | N      |
| 20210120 | PSA PRL | 0                   | 1369         | 12535        | N      |
| 20210120 | PSA PRM | 0                   | 6117         | 8778         | N      |
| 20210120 | PSA PRN | 0                   | 6150         | 7104         | N      |
| 20210120 | PSA PRO | 0                   | 15309        | 20373        | N      |
| 20210120 | PSAC    | 0                   | 1686         | 3027         | N      |
| 20210120 | PSACU   | 0                   | 0            | 200          | N      |
| 20210120 | PSACW   | 0                   | 300          | 1000         | N      |
| 20210120 | PSB     | 84                  | 10172        | 31971        | N      |
| 20210120 | PSB PRW | 0                   | 199          | 3874         | N      |
| 20210120 | PSB PRX | 0                   | 498          | 2773         | N      |
| 20210120 | PSB PRY | 0                   | 245          | 1546         | N      |
| 20210120 | PSB PRZ | 0                   | 341          | 3431         | N      |
| 20210120 | PSCE    | 0                   | 200          | 700          | N      |
| 20210120 | PSEC    | 0                   | 23189        | 60693        | N      |
| 20210120 | PSF     | 0                   | 5861         | 17992        | N      |
| 20210120 | PSI     | 0                   | 3            | 3            | N      |
| 20210120 | PSK     | 0                   | 0            | 1300         | N      |
| 20210120 | PSLV    | 3000                | 83203        | 106409       | N      |
| 20210120 | PSMG    | 0                   | 100          | 100          | N      |
| 20210120 | PSMT    | 0                   | 1302         | 3262         | N      |
| 20210120 | PSN     | 115                 | 38098        | 59232        | N      |
| 20210120 | PSNL    | 0                   | 11936        | 15271        | N      |
| 20210120 | PSO     | 717                 | 123719       | 153521       | N      |
| 20210120 | PSQ     | 0                   | 320001       | 430619       | N      |
| 20210120 | PST     | 0                   | 200          | 200          | N      |
| 20210120 | PSTG    | 67091               | 373806       | 922182       | N      |
| 20210120 | PSTH    | 4489                | 61359        | 188745       | N      |
| 20210120 | PSTH WS | 151                 | 397          | 46888        | N      |
| 20210120 | PSTI    | 0                   | 300          | 800          | N      |
| 20210120 | PSTL    | 52                  | 17053        | 23585        | N      |
| 20210120 | PSTV    | 0                   | 300          | 511          | N      |
| 20210120 | PSTX    | 0                   | 70           | 688          | N      |
| 20210120 | PSX     | 3290                | 364838       | 821359       | N      |
| 20210120 | PSXP    | 773                 | 99625        | 199987       | N      |
| 20210120 | PT      | 0                   | 0            | 100          | N      |
| 20210120 | PTA     | 0                   | 10879        | 21644        | N      |
| 20210120 | PTBD    | 0                   | 100          | 800          | N      |
| 20210120 | PTC     | 0                   | 20917        | 22231        | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | PTCT    | 0                   | 3319         | 5794         | N      |
| 20210120 | PTE     | 0                   | 48038        | 75639        | N      |
| 20210120 | PTEN    | 0                   | 12075        | 22676        | N      |
| 20210120 | PTGX    | 0                   | 3164         | 6992         | N      |
| 20210120 | PTH     | 0                   | 118          | 118          | N      |
| 20210120 | PTLC    | 0                   | 785          | 2511         | N      |
| 20210120 | PTMN    | 0                   | 873          | 2873         | N      |
| 20210120 | PTN     | 8300                | 126164       | 194471       | N      |
| 20210120 | PTON    | 0                   | 34745        | 45370        | N      |
| 20210120 | PTPI    | 0                   | 100          | 100          | N      |
| 20210120 | PTR     | 0                   | 21180        | 29361        | N      |
| 20210120 | PTRS    | 0                   | 90           | 90           | N      |
| 20210120 | PTSI    | 0                   | 0            | 100          | N      |
| 20210120 | PTVCB   | 0                   | 10           | 10           | N      |
| 20210120 | PTVE    | 0                   | 2835         | 4745         | N      |
| 20210120 | PTY     | 886                 | 28239        | 52693        | N      |
| 20210120 | PUBM    | 0                   | 3479         | 6466         | N      |
| 20210120 | PUK     | 354                 | 10890        | 25470        | N      |
| 20210120 | PUK PR  | 0                   | 1430         | 1944         | N      |
| 20210120 | PUK PRA | 0                   | 10022        | 11105        | N      |
| 20210120 | PULM    | 0                   | 3300         | 13106        | N      |
| 20210120 | PULS    | 0                   | 100          | 100          | N      |
| 20210120 | PUMP    | 5080                | 124294       | 275160       | N      |
| 20210120 | PVAC    | 0                   | 1881         | 2519         | N      |
| 20210120 | PVBC    | 0                   | 190          | 390          | N      |
| 20210120 | PVG     | 20047               | 396165       | 579492       | N      |
| 20210120 | PVH     | 4729                | 86738        | 202529       | N      |
| 20210120 | PVL     | 17                  | 9933         | 23875        | N      |
| 20210120 | PW      | 0                   | 3            | 3            | N      |
| 20210120 | PWFL    | 0                   | 25           | 342          | N      |
| 20210120 | PWR     | 3023                | 274010       | 383694       | N      |
| 20210120 | PXD     | 1407                | 373819       | 617650       | N      |
| 20210120 | PXF     | 0                   | 0            | 600          | N      |
| 20210120 | PXH     | 0                   | 19562        | 20469        | N      |
| 20210120 | PXLW    | 0                   | 1442         | 2962         | N      |
| 20210120 | PXS     | 0                   | 1600         | 2100         | N      |
| 20210120 | PYN     | 0                   | 361          | 522          | N      |
| 20210120 | PYPD    | 0                   | 700          | 1300         | N      |
| 20210120 | PYPL    | 256                 | 60964        | 128600       | N      |
| 20210120 | PYS     | 0                   | 0            | 5            | N      |
| 20210120 | PYT     | 0                   | 350          | 350          | N      |
| 20210120 | PZA     | 0                   | 3292         | 8492         | N      |
| 20210120 | PZC     | 0                   | 4813         | 10624        | N      |
| 20210120 | PZD     | 0                   | 200          | 200          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | PZN    | 329                 | 5072         | 10857        | N      |
| 20210120 | PZZA   | 0                   | 1356         | 2165         | N      |
| 20210120 | QABA   | 0                   | 0            | 30           | N      |
| 20210120 | QADA   | 0                   | 20           | 83           | N      |
| 20210120 | QAI    | 0                   | 1297         | 1497         | N      |
| 20210120 | QARP   | 0                   | 1526         | 2733         | N      |
| 20210120 | QCLN   | 0                   | 5529         | 11857        | N      |
| 20210120 | QCOM   | 700                 | 113883       | 190558       | N      |
| 20210120 | QCRH   | 0                   | 518          | 591          | N      |
| 20210120 | QD     | 11297               | 382275       | 913885       | N      |
| 20210120 | QDEF   | 0                   | 0            | 8            | N      |
| 20210120 | QDEL   | 7                   | 5911         | 8888         | N      |
| 20210120 | QDF    | 0                   | 0            | 200          | N      |
| 20210120 | QELL   | 266                 | 15827        | 42742        | N      |
| 20210120 | QELLU  | 0                   | 79           | 2956         | N      |
| 20210120 | QELLW  | 0                   | 398          | 398          | N      |
| 20210120 | QEP    | 7156                | 264233       | 557073       | N      |
| 20210120 | QFIN   | 0                   | 7012         | 99938        | N      |
| 20210120 | QGEN   | 325                 | 74516        | 135630       | N      |
| 20210120 | QID    | 0                   | 197468       | 215132       | N      |
| 20210120 | QIWI   | 0                   | 100          | 502          | N      |
| 20210120 | QK     | 0                   | 100          | 3872         | N      |
| 20210120 | QLD    | 0                   | 10325        | 25101        | N      |
| 20210120 | QLGN   | 0                   | 5676         | 12303        | N      |
| 20210120 | QLI    | 100                 | 13772        | 16917        | N      |
| 20210120 | QLTA   | 0                   | 1165         | 9922         | N      |
| 20210120 | QLYS   | 0                   | 1007         | 2744         | N      |
| 20210120 | QMCO   | 0                   | 318          | 318          | N      |
| 20210120 | QNST   | 0                   | 1408         | 2042         | N      |
| 20210120 | QQEW   | 100                 | 100          | 2500         | N      |
| 20210120 | QQQ    | 26                  | 791568       | 1538803      | N      |
| 20210120 | QQQE   | 0                   | 0            | 1200         | N      |
| 20210120 | QQQJ   | 0                   | 25261        | 38303        | N      |
| 20210120 | QQQM   | 0                   | 1097         | 1097         | N      |
| 20210120 | QQQX   | 0                   | 0            | 210          | N      |
| 20210120 | QRFT   | 0                   | 0            | 3            | N      |
| 20210120 | QRHC   | 0                   | 100          | 202          | N      |
| 20210120 | QRTEA  | 100                 | 27352        | 44704        | N      |
| 20210120 | QRTEP  | 0                   | 1000         | 5276         | N      |
| 20210120 | QRVO   | 0                   | 3234         | 5030         | N      |
| 20210120 | QS     | 169674              | 1065744      | 1559915      | N      |
| 20210120 | QS WS  | 13981               | 23980        | 62970        | N      |
| 20210120 | QSR    | 1267                | 127468       | 371358       | N      |
| 20210120 | QTEC   | 0                   | 1539         | 8166         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | QTNT    | 0                   | 2279         | 4753         | N      |
| 20210120 | QTRX    | 0                   | 5157         | 8614         | N      |
| 20210120 | QTS     | 7                   | 79640        | 127664       | N      |
| 20210120 | QTS PRA | 0                   | 0            | 143          | N      |
| 20210120 | QTS PRB | 0                   | 274          | 605          | N      |
| 20210120 | QTT     | 318                 | 54860        | 93392        | N      |
| 20210120 | QTUM    | 0                   | 100          | 100          | N      |
| 20210120 | QTWO    | 5                   | 53158        | 76115        | N      |
| 20210120 | QUAD    | 0                   | 16985        | 48137        | N      |
| 20210120 | QUAL    | 0                   | 57356        | 69337        | N      |
| 20210120 | QUMU    | 0                   | 100          | 100          | N      |
| 20210120 | QUOT    | 20                  | 88415        | 170406       | N      |
| 20210120 | QURE    | 0                   | 1467         | 2345         | N      |
| 20210120 | QUS     | 0                   | 0            | 1            | N      |
| 20210120 | QVCC    | 0                   | 6453         | 13770        | N      |
| 20210120 | QVCD    | 6                   | 797          | 6037         | N      |
| 20210120 | QYLD    | 0                   | 314          | 1758         | N      |
| 20210120 | R       | 828                 | 46824        | 132326       | N      |
| 20210120 | RA      | 0                   | 12792        | 21700        | N      |
| 20210120 | RAACU   | 0                   | 0            | 500          | N      |
| 20210120 | RACA    | 0                   | 0            | 300          | N      |
| 20210120 | RACE    | 1075                | 17422        | 37117        | N      |
| 20210120 | RAD     | 2162                | 145655       | 342150       | N      |
| 20210120 | RADA    | 0                   | 2731         | 7259         | N      |
| 20210120 | RADI    | 0                   | 1050         | 2073         | N      |
| 20210120 | RAIL    | 0                   | 2896         | 3525         | N      |
| 20210120 | RAMP    | 105                 | 74106        | 133979       | N      |
| 20210120 | RAPT    | 0                   | 1010         | 1232         | N      |
| 20210120 | RARE    | 0                   | 4841         | 6384         | N      |
| 20210120 | RAVE    | 900                 | 4300         | 4400         | N      |
| 20210120 | RAVN    | 0                   | 918          | 1167         | N      |
| 20210120 | RBA     | 1007                | 82723        | 144385       | N      |
| 20210120 | RBAC    | 4085                | 67916        | 227052       | N      |
| 20210120 | RBAC U  | 0                   | 947          | 81368        | N      |
| 20210120 | RBAC WS | 12840               | 34626        | 48571        | N      |
| 20210120 | RBBN    | 0                   | 5757         | 7636         | N      |
| 20210120 | RBC     | 205                 | 34455        | 77331        | N      |
| 20210120 | RBNC    | 0                   | 6            | 6            | N      |
| 20210120 | RC      | 2326                | 114852       | 165724       | N      |
| 20210120 | RCA     | 0                   | 2            | 883          | N      |
| 20210120 | RCB     | 0                   | 766          | 1952         | N      |
| 20210120 | RCD     | 0                   | 45           | 45           | N      |
| 20210120 | RCEL    | 0                   | 250          | 763          | N      |
| 20210120 | RCG     | 0                   | 0            | 100          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | RCHG   | 0                   | 100          | 500          | N      |
| 20210120 | RCHGW  | 0                   | 100          | 400          | N      |
| 20210120 | RCI    | 502                 | 32286        | 50277        | N      |
| 20210120 | RCII   | 0                   | 3166         | 6171         | N      |
| 20210120 | RCKT   | 0                   | 3069         | 5389         | N      |
| 20210120 | RCL    | 907                 | 276956       | 514874       | N      |
| 20210120 | RCM    | 0                   | 6199         | 9028         | N      |
| 20210120 | RCON   | 254                 | 12624        | 13458        | N      |
| 20210120 | RCP    | 0                   | 168          | 168          | N      |
| 20210120 | RCS    | 0                   | 5466         | 12950        | N      |
| 20210120 | RCUS   | 515                 | 79841        | 124269       | N      |
| 20210120 | RDFN   | 0                   | 3949         | 6538         | N      |
| 20210120 | RDHL   | 0                   | 1600         | 1600         | N      |
| 20210120 | RDI    | 0                   | 2206         | 2506         | N      |
| 20210120 | RDIV   | 0                   | 1410         | 1549         | N      |
| 20210120 | RDN    | 184                 | 193811       | 290230       | N      |
| 20210120 | RDNT   | 0                   | 310          | 2312         | N      |
| 20210120 | RDS A  | 11426               | 328843       | 578414       | N      |
| 20210120 | RDS B  | 454                 | 173609       | 325999       | N      |
| 20210120 | RDUS   | 0                   | 2232         | 4463         | N      |
| 20210120 | RDVT   | 0                   | 100          | 100          | N      |
| 20210120 | RDVY   | 600                 | 5065         | 6121         | N      |
| 20210120 | RDWR   | 0                   | 1041         | 1222         | N      |
| 20210120 | RDY    | 0                   | 10980        | 25327        | N      |
| 20210120 | RE     | 262                 | 31089        | 60418        | N      |
| 20210120 | REAL   | 0                   | 20024        | 37430        | N      |
| 20210120 | REED   | 0                   | 10175        | 10532        | N      |
| 20210120 | REET   | 0                   | 21631        | 23413        | N      |
| 20210120 | REFR   | 0                   | 3606         | 5636         | N      |
| 20210120 | REG    | 100                 | 6355         | 8622         | N      |
| 20210120 | REGI   | 0                   | 7469         | 9914         | N      |
| 20210120 | REGN   | 0                   | 12852        | 18231        | N      |
| 20210120 | REI    | 700                 | 11900        | 39704        | N      |
| 20210120 | REKR   | 114                 | 11680        | 18763        | N      |
| 20210120 | RELX   | 200                 | 33730        | 85389        | N      |
| 20210120 | REM    | 0                   | 9512         | 12508        | N      |
| 20210120 | REML   | 0                   | 200          | 800          | N      |
| 20210120 | REMX   | 0                   | 100          | 307          | N      |
| 20210120 | RENN   | 86                  | 1600         | 4941         | N      |
| 20210120 | REPH   | 700                 | 12090        | 30367        | N      |
| 20210120 | REPL   | 0                   | 349          | 578          | N      |
| 20210120 | RES    | 0                   | 114180       | 179753       | N      |
| 20210120 | RESN   | 0                   | 89474        | 126652       | N      |
| 20210120 | RETA   | 82                  | 3170         | 5445         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | RETO     | 825                 | 14353        | 19259        | N      |
| 20210120 | REV      | 57                  | 23457        | 35497        | N      |
| 20210120 | REVG     | 939                 | 48218        | 243460       | N      |
| 20210120 | REX      | 1                   | 4227         | 9821         | N      |
| 20210120 | REXR     | 420                 | 192238       | 264571       | N      |
| 20210120 | REXR PRA | 0                   | 2290         | 31055        | N      |
| 20210120 | REXR PRB | 0                   | 215          | 215          | N      |
| 20210120 | REXR PRC | 0                   | 101          | 101          | N      |
| 20210120 | REYN     | 0                   | 1847         | 1950         | N      |
| 20210120 | REZ      | 0                   | 38           | 49           | N      |
| 20210120 | REZI     | 65                  | 89995        | 262240       | N      |
| 20210120 | RF       | 26347               | 1554323      | 1942368      | N      |
| 20210120 | RF PRA   | 0                   | 2409         | 7998         | N      |
| 20210120 | RF PRB   | 9                   | 1903         | 7050         | N      |
| 20210120 | RF PRC   | 0                   | 8312         | 10314        | N      |
| 20210120 | RFDA     | 0                   | 0            | 100          | N      |
| 20210120 | RFEM     | 0                   | 431          | 591          | N      |
| 20210120 | RFI      | 0                   | 5553         | 12055        | N      |
| 20210120 | RFIL     | 0                   | 0            | 100          | N      |
| 20210120 | RFL      | 0                   | 7118         | 8163         | N      |
| 20210120 | RFM      | 0                   | 200          | 1800         | N      |
| 20210120 | RFP      | 100                 | 48564        | 89480        | N      |
| 20210120 | RFUN     | 0                   | 0            | 91           | N      |
| 20210120 | RGA      | 0                   | 45449        | 154030       | N      |
| 20210120 | RGEN     | 0                   | 1965         | 3095         | N      |
| 20210120 | RGI      | 0                   | 200          | 200          | N      |
| 20210120 | RGLD     | 18                  | 2111         | 3435         | N      |
| 20210120 | RGLS     | 200                 | 4038         | 8387         | N      |
| 20210120 | RGNX     | 65                  | 6504         | 8942         | N      |
| 20210120 | RGP      | 0                   | 2463         | 5109         | N      |
| 20210120 | RGR      | 985                 | 35518        | 74370        | N      |
| 20210120 | RGS      | 379                 | 115233       | 155035       | N      |
| 20210120 | RGT      | 0                   | 703          | 24556        | N      |
| 20210120 | RH       | 2862                | 36480        | 76185        | N      |
| 20210120 | RHE      | 0                   | 500          | 600          | N      |
| 20210120 | RHI      | 855                 | 152615       | 308916       | N      |
| 20210120 | RHP      | 7                   | 61698        | 136904       | N      |
| 20210120 | RIBT     | 0                   | 2212         | 4612         | N      |
| 20210120 | RICE     | 1608                | 9955         | 12951        | N      |
| 20210120 | RICE U   | 0                   | 30           | 4935         | N      |
| 20210120 | RICE WS  | 886                 | 4011         | 7561         | N      |
| 20210120 | RICK     | 0                   | 214          | 216          | N      |
| 20210120 | RIDE     | 113                 | 28612        | 49971        | N      |
| 20210120 | RIG      | 389869              | 2405837      | 4921438      | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | RIGL    | 0                   | 31937        | 41769        | N      |
| 20210120 | RILY    | 0                   | 1135         | 1494         | N      |
| 20210120 | RING    | 0                   | 0            | 200          | N      |
| 20210120 | RIO     | 1896                | 171997       | 340980       | N      |
| 20210120 | RIOT    | 20617               | 63002        | 95229        | N      |
| 20210120 | RIV     | 0                   | 7951         | 18259        | N      |
| 20210120 | RJA     | 0                   | 100          | 800          | N      |
| 20210120 | RJF     | 910                 | 88361        | 202284       | N      |
| 20210120 | RJI     | 0                   | 100          | 100          | N      |
| 20210120 | RJZ     | 0                   | 100          | 100          | N      |
| 20210120 | RKDA    | 0                   | 1000         | 1000         | N      |
| 20210120 | RKT     | 11873               | 261540       | 593093       | N      |
| 20210120 | RL      | 513                 | 91985        | 192429       | N      |
| 20210120 | RLAY    | 0                   | 7056         | 8648         | N      |
| 20210120 | RLGT    | 0                   | 301          | 501          | N      |
| 20210120 | RLGY    | 583                 | 74591        | 256749       | N      |
| 20210120 | RLH     | 54                  | 26778        | 51898        | N      |
| 20210120 | RLI     | 0                   | 40810        | 58920        | N      |
| 20210120 | RLJ     | 986                 | 118712       | 219504       | N      |
| 20210120 | RLJ PRA | 0                   | 1584         | 5761         | N      |
| 20210120 | RLMD    | 0                   | 145          | 272          | N      |
| 20210120 | RM      | 0                   | 3338         | 6040         | N      |
| 20210120 | RMAX    | 0                   | 23517        | 30627        | N      |
| 20210120 | RMBI    | 0                   | 0            | 100          | N      |
| 20210120 | RMBS    | 0                   | 12213        | 18989        | N      |
| 20210120 | RMCF    | 0                   | 0            | 200          | N      |
| 20210120 | RMD     | 2374                | 73699        | 139111       | N      |
| 20210120 | RMED    | 0                   | 775          | 1525         | N      |
| 20210120 | RMGBU   | 0                   | 0            | 800          | N      |
| 20210120 | RMI     | 0                   | 1118         | 3270         | N      |
| 20210120 | RMM     | 0                   | 1196         | 8239         | N      |
| 20210120 | RMNI    | 0                   | 4732         | 8204         | N      |
| 20210120 | RMO     | 7550                | 223054       | 536300       | N      |
| 20210120 | RMO WS  | 8701                | 9606         | 57232        | N      |
| 20210120 | RMPL PR | 0                   | 90           | 90           | N      |
| 20210120 | RMR     | 0                   | 42           | 94           | N      |
| 20210120 | RMT     | 25                  | 9173         | 21050        | N      |
| 20210120 | RMTI    | 0                   | 35307        | 61726        | N      |
| 20210120 | RNA     | 0                   | 719          | 905          | N      |
| 20210120 | RNET    | 0                   | 3254         | 8321         | N      |
| 20210120 | RNG     | 278                 | 60574        | 233909       | N      |
| 20210120 | RNGR    | 495                 | 3451         | 5838         | N      |
| 20210120 | RNLX    | 0                   | 200          | 200          | N      |
| 20210120 | RNP     | 101                 | 7521         | 18759        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | RNR     | 120                 | 40360        | 112440       | N      |
| 20210120 | RNR PRE | 212                 | 594          | 2084         | N      |
| 20210120 | RNR PRF | 13                  | 7016         | 7464         | N      |
| 20210120 | RNST    | 0                   | 2427         | 4205         | N      |
| 20210120 | RNWK    | 0                   | 0            | 2600         | N      |
| 20210120 | ROAD    | 0                   | 1531         | 2579         | N      |
| 20210120 | ROBO    | 0                   | 800          | 1510         | N      |
| 20210120 | ROBT    | 0                   | 0            | 3            | N      |
| 20210120 | ROCH    | 0                   | 204          | 204          | N      |
| 20210120 | ROCHU   | 0                   | 0            | 100          | N      |
| 20210120 | ROCK    | 0                   | 4448         | 5959         | N      |
| 20210120 | RODM    | 0                   | 24895        | 34567        | N      |
| 20210120 | ROG     | 0                   | 10637        | 24115        | N      |
| 20210120 | ROIC    | 0                   | 40903        | 48176        | N      |
| 20210120 | ROK     | 106                 | 59487        | 130981       | N      |
| 20210120 | ROKU    | 194                 | 24205        | 45791        | N      |
| 20210120 | ROL     | 415                 | 215781       | 440525       | N      |
| 20210120 | ROLL    | 0                   | 2018         | 2251         | N      |
| 20210120 | ROM     | 0                   | 0            | 300          | N      |
| 20210120 | ROOT    | 249                 | 23664        | 31463        | N      |
| 20210120 | ROP     | 600                 | 53736        | 108858       | N      |
| 20210120 | RORO    | 0                   | 0            | 100          | N      |
| 20210120 | ROST    | 0                   | 31790        | 46672        | N      |
| 20210120 | ROT U   | 0                   | 0            | 11294        | N      |
| 20210120 | RP      | 0                   | 44063        | 95408        | N      |
| 20210120 | RPAI    | 140                 | 367803       | 503349       | N      |
| 20210120 | RPAR    | 0                   | 600          | 600          | N      |
| 20210120 | RPAY    | 0                   | 20254        | 34366        | N      |
| 20210120 | RPD     | 0                   | 2426         | 6384         | N      |
| 20210120 | RPG     | 0                   | 701          | 2101         | N      |
| 20210120 | RPLA    | 4500                | 16445        | 57464        | N      |
| 20210120 | RPLA U  | 0                   | 0            | 5            | N      |
| 20210120 | RPLA WS | 8200                | 25235        | 70803        | N      |
| 20210120 | RPM     | 234                 | 99252        | 293548       | N      |
| 20210120 | RPRX    | 7264                | 30195        | 57045        | N      |
| 20210120 | RPT     | 0                   | 48862        | 166193       | N      |
| 20210120 | RPT PRD | 100                 | 1243         | 2368         | N      |
| 20210120 | RPTX    | 107                 | 302          | 475          | N      |
| 20210120 | RPV     | 0                   | 25982        | 39322        | N      |
| 20210120 | RQI     | 3704                | 53785        | 93021        | N      |
| 20210120 | RRC     | 16200               | 1177877      | 1917907      | N      |
| 20210120 | RRD     | 6                   | 130029       | 202552       | N      |
| 20210120 | RRGB    | 0                   | 783          | 1701         | N      |
| 20210120 | RRR     | 0                   | 5268         | 6050         | N      |

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|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | RS      | 207                 | 40529        | 130862       | N      |
| 20210120 | RSF     | 0                   | 224          | 486          | N      |
| 20210120 | RSG     | 321                 | 180726       | 338055       | N      |
| 20210120 | RSI     | 30                  | 185034       | 265812       | N      |
| 20210120 | RSI WS  | 3600                | 13559        | 123694       | N      |
| 20210120 | RSP     | 0                   | 65992        | 76477        | N      |
| 20210120 | RSVA    | 0                   | 1000         | 1264         | N      |
| 20210120 | RSVAU   | 0                   | 500          | 800          | N      |
| 20210120 | RSX     | 0                   | 114138       | 144884       | N      |
| 20210120 | RSXJ    | 0                   | 100          | 100          | N      |
| 20210120 | RTH     | 0                   | 100          | 100          | N      |
| 20210120 | RTLRL   | 0                   | 9278         | 16334        | N      |
| 20210120 | RTP     | 1460                | 71129        | 180728       | N      |
| 20210120 | RTP U   | 1400                | 4462         | 16122        | N      |
| 20210120 | RTP WS  | 603                 | 4193         | 107011       | N      |
| 20210120 | RTPZ    | 9603                | 36875        | 43858        | N      |
| 20210120 | RTPZ U  | 0                   | 2810         | 18573        | N      |
| 20210120 | RTPZ WS | 5614                | 19784        | 38672        | N      |
| 20210120 | RTX     | 19482               | 494463       | 1327696      | N      |
| 20210120 | RUBY    | 100                 | 2135         | 2343         | N      |
| 20210120 | RUN     | 0                   | 28013        | 73598        | N      |
| 20210120 | RUSHA   | 0                   | 803          | 814          | N      |
| 20210120 | RUSHB   | 0                   | 0            | 160          | N      |
| 20210120 | RUSL    | 0                   | 100          | 347          | N      |
| 20210120 | RUTH    | 0                   | 6369         | 18046        | N      |
| 20210120 | RVI     | 0                   | 11835        | 21806        | N      |
| 20210120 | RVLV    | 605                 | 71634        | 151727       | N      |
| 20210120 | RVMD    | 200                 | 1147         | 2308         | N      |
| 20210120 | RVNC    | 0                   | 6625         | 9946         | N      |
| 20210120 | RVP     | 0                   | 14431        | 16458        | N      |
| 20210120 | RVPHW   | 0                   | 0            | 1000         | N      |
| 20210120 | RVRS    | 0                   | 100          | 100          | N      |
| 20210120 | RVSB    | 0                   | 0            | 20           | N      |
| 20210120 | RVT     | 200                 | 61478        | 85644        | N      |
| 20210120 | RWL     | 0                   | 42           | 42           | N      |
| 20210120 | RWLK    | 29748               | 75363        | 113325       | N      |
| 20210120 | RWM     | 0                   | 33809        | 40483        | N      |
| 20210120 | RWO     | 0                   | 700          | 802          | N      |
| 20210120 | RWR     | 0                   | 2075         | 3410         | N      |
| 20210120 | RWT     | 985                 | 84239        | 228204       | N      |
| 20210120 | RWX     | 0                   | 7281         | 10831        | N      |
| 20210120 | RXN     | 0                   | 105467       | 287193       | N      |
| 20210120 | RXT     | 0                   | 1956         | 2167         | N      |
| 20210120 | RY      | 5314                | 118330       | 160400       | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | RY PRT | 0                   | 2            | 3            | N      |
| 20210120 | RYAAY  | 0                   | 6165         | 7811         | N      |
| 20210120 | RYAM   | 349                 | 68131        | 129090       | N      |
| 20210120 | RYB    | 0                   | 1286         | 9544         | N      |
| 20210120 | RYI    | 120                 | 31759        | 62178        | N      |
| 20210120 | RYN    | 4177                | 97569        | 203277       | N      |
| 20210120 | RYTM   | 0                   | 900          | 1892         | N      |
| 20210120 | RZA    | 0                   | 602          | 6725         | N      |
| 20210120 | RZB    | 123                 | 3216         | 6407         | N      |
| 20210120 | SA     | 2650                | 35028        | 77805        | N      |
| 20210120 | SABR   | 1700                | 31708        | 74696        | N      |
| 20210120 | SABRP  | 0                   | 142          | 161          | N      |
| 20210120 | SAF    | 0                   | 0            | 901          | N      |
| 20210120 | SAFE   | 0                   | 19208        | 32072        | N      |
| 20210120 | SAFM   | 8                   | 2596         | 3964         | N      |
| 20210120 | SAFT   | 0                   | 474          | 574          | N      |
| 20210120 | SAGE   | 0                   | 1289         | 1649         | N      |
| 20210120 | SAH    | 3                   | 38587        | 79542        | N      |
| 20210120 | SAIA   | 0                   | 808          | 1369         | N      |
| 20210120 | SAIC   | 18                  | 69011        | 120012       | N      |
| 20210120 | SAIL   | 0                   | 0            | 5000         | N      |
| 20210120 | SIIU   | 0                   | 0            | 700          | N      |
| 20210120 | SIIW   | 0                   | 200          | 200          | N      |
| 20210120 | SAIL   | 220                 | 174331       | 486356       | N      |
| 20210120 | SAK    | 0                   | 3316         | 6447         | N      |
| 20210120 | SALM   | 0                   | 1237         | 1537         | N      |
| 20210120 | SALT   | 0                   | 38448        | 46306        | N      |
| 20210120 | SAM    | 111                 | 12521        | 26251        | N      |
| 20210120 | SAMG   | 0                   | 25           | 38           | N      |
| 20210120 | SAN    | 2174                | 324393       | 578935       | N      |
| 20210120 | SAND   | 9497                | 111434       | 320537       | N      |
| 20210120 | SANM   | 0                   | 1771         | 10344        | N      |
| 20210120 | SANW   | 0                   | 100          | 500          | N      |
| 20210120 | SAP    | 4765                | 74412        | 123400       | N      |
| 20210120 | SAR    | 220                 | 3820         | 9567         | N      |
| 20210120 | SASR   | 0                   | 766          | 1449         | N      |
| 20210120 | SATS   | 0                   | 5938         | 11194        | N      |
| 20210120 | SAVA   | 0                   | 6525         | 11762        | N      |
| 20210120 | SAVE   | 3330                | 246968       | 664050       | N      |
| 20210120 | SB     | 0                   | 18727        | 50909        | N      |
| 20210120 | SB PRC | 0                   | 802          | 3526         | N      |
| 20210120 | SB PRD | 0                   | 326          | 3171         | N      |
| 20210120 | SBAC   | 192                 | 3940         | 5696         | N      |
| 20210120 | SBBA   | 0                   | 100          | 1900         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | SBBP    | 0                   | 3798         | 5093         | N      |
| 20210120 | SBCF    | 0                   | 1712         | 1747         | N      |
| 20210120 | SBE     | 23813               | 227303       | 408228       | N      |
| 20210120 | SBE U   | 0                   | 2            | 195          | N      |
| 20210120 | SBE WS  | 101                 | 5620         | 44562        | N      |
| 20210120 | SBG     | 0                   | 2301         | 4678         | N      |
| 20210120 | SBG U   | 0                   | 0            | 1979         | N      |
| 20210120 | SBG WS  | 50                  | 1900         | 5797         | N      |
| 20210120 | SBGI    | 0                   | 3323         | 8047         | N      |
| 20210120 | SBH     | 300                 | 202150       | 583869       | N      |
| 20210120 | SBI     | 691                 | 4686         | 11935        | N      |
| 20210120 | SBLK    | 0                   | 3259         | 5831         | N      |
| 20210120 | SBNY    | 0                   | 12598        | 22319        | N      |
| 20210120 | SBOW    | 0                   | 1523         | 6204         | N      |
| 20210120 | SBR     | 0                   | 3263         | 4036         | N      |
| 20210120 | SBRA    | 296                 | 21547        | 27059        | N      |
| 20210120 | SBS     | 1900                | 285248       | 403576       | N      |
| 20210120 | SBSI    | 0                   | 800          | 1114         | N      |
| 20210120 | SBSW    | 1121                | 335427       | 613998       | N      |
| 20210120 | SBT     | 0                   | 102          | 801          | N      |
| 20210120 | SBTX    | 0                   | 23           | 323          | N      |
| 20210120 | SBUX    | 0                   | 42097        | 63516        | N      |
| 20210120 | SC      | 0                   | 64953        | 184465       | N      |
| 20210120 | SCA     | 0                   | 0            | 4            | N      |
| 20210120 | SCCO    | 560                 | 97130        | 228731       | N      |
| 20210120 | SCD     | 500                 | 3141         | 13871        | N      |
| 20210120 | SCE PRG | 0                   | 3745         | 4137         | N      |
| 20210120 | SCE PRH | 0                   | 3792         | 7118         | N      |
| 20210120 | SCE PRJ | 0                   | 289          | 2282         | N      |
| 20210120 | SCE PRK | 0                   | 1263         | 28686        | N      |
| 20210120 | SCE PRL | 0                   | 5654         | 6454         | N      |
| 20210120 | SCHA    | 0                   | 525          | 649          | N      |
| 20210120 | SCHB    | 0                   | 4207         | 4607         | N      |
| 20210120 | SCHC    | 0                   | 3117         | 4424         | N      |
| 20210120 | SCHD    | 100                 | 4547         | 7086         | N      |
| 20210120 | SCHE    | 0                   | 42581        | 44581        | N      |
| 20210120 | SCHF    | 0                   | 14779        | 17844        | N      |
| 20210120 | SCHG    | 0                   | 625          | 2487         | N      |
| 20210120 | SCHH    | 0                   | 10881        | 19977        | N      |
| 20210120 | SCHI    | 0                   | 3907         | 3989         | N      |
| 20210120 | SCHJ    | 0                   | 2700         | 2700         | N      |
| 20210120 | SCHK    | 0                   | 1082         | 1205         | N      |
| 20210120 | SCHL    | 0                   | 529          | 639          | N      |
| 20210120 | SCHM    | 0                   | 500          | 809          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | SCHN     | 62                  | 4076         | 4461         | N      |
| 20210120 | SCHO     | 0                   | 1000         | 18900        | N      |
| 20210120 | SCHP     | 0                   | 12145        | 18810        | N      |
| 20210120 | SCHQ     | 0                   | 2350         | 2850         | N      |
| 20210120 | SCHR     | 437                 | 17273        | 19373        | N      |
| 20210120 | SCHV     | 0                   | 7678         | 7778         | N      |
| 20210120 | SCHW     | 10198               | 2062866      | 3670753      | N      |
| 20210120 | SCHW PRC | 0                   | 1093         | 9675         | N      |
| 20210120 | SCHW PRD | 600                 | 1722         | 8585         | N      |
| 20210120 | SCHX     | 0                   | 6078         | 13256        | N      |
| 20210120 | SCHZ     | 0                   | 2444         | 5844         | N      |
| 20210120 | SCI      | 11                  | 144708       | 280408       | N      |
| 20210120 | SCL      | 0                   | 16598        | 38412        | N      |
| 20210120 | SCM      | 28                  | 6627         | 7497         | N      |
| 20210120 | SCO      | 0                   | 3828         | 14059        | N      |
| 20210120 | SCOAU    | 0                   | 0            | 312          | N      |
| 20210120 | SCOR     | 0                   | 2200         | 3219         | N      |
| 20210120 | SCPE     | 0                   | 10152        | 17346        | N      |
| 20210120 | SCPE WS  | 0                   | 100          | 64652        | N      |
| 20210120 | SCPH     | 0                   | 100          | 100          | N      |
| 20210120 | SCPL     | 0                   | 8321         | 12982        | N      |
| 20210120 | SCPS     | 0                   | 100          | 205          | N      |
| 20210120 | SCS      | 1842                | 92273        | 178884       | N      |
| 20210120 | SCSC     | 0                   | 109          | 183          | N      |
| 20210120 | SCU      | 0                   | 11987        | 36412        | N      |
| 20210120 | SCVL     | 0                   | 9            | 124          | N      |
| 20210120 | SCVX     | 0                   | 18462        | 28073        | N      |
| 20210120 | SCVX U   | 0                   | 200          | 300          | N      |
| 20210120 | SCVX WS  | 0                   | 4440         | 36292        | N      |
| 20210120 | SCWX     | 0                   | 724          | 880          | N      |
| 20210120 | SCX      | 0                   | 2037         | 4846         | N      |
| 20210120 | SCYX     | 0                   | 3682         | 6226         | N      |
| 20210120 | SCZ      | 0                   | 11399        | 11655        | N      |
| 20210120 | SD       | 1634                | 26678        | 79441        | N      |
| 20210120 | SDC      | 0                   | 67390        | 124948       | N      |
| 20210120 | SDD      | 0                   | 200          | 200          | N      |
| 20210120 | SDEM     | 0                   | 100          | 100          | N      |
| 20210120 | SDGR     | 0                   | 1498         | 9380         | N      |
| 20210120 | SDHY     | 0                   | 1500         | 5052         | N      |
| 20210120 | SDIV     | 0                   | 800          | 1010         | N      |
| 20210120 | SDOG     | 0                   | 27           | 27           | N      |
| 20210120 | SDOW     | 0                   | 53909        | 65009        | N      |
| 20210120 | SDPI     | 700                 | 1200         | 2000         | N      |
| 20210120 | SDS      | 0                   | 421767       | 473939       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | SDY     | 0                   | 6932         | 9780         | N      |
| 20210120 | SE      | 1558                | 234572       | 578398       | N      |
| 20210120 | SEAC    | 1355                | 4381         | 11459        | N      |
| 20210120 | SEAH    | 6945                | 26357        | 39328        | N      |
| 20210120 | SEAH U  | 0                   | 4175         | 19823        | N      |
| 20210120 | SEAH WS | 2598                | 13546        | 29343        | N      |
| 20210120 | SEAS    | 21                  | 55155        | 189144       | N      |
| 20210120 | SEB     | 0                   | 5            | 10           | N      |
| 20210120 | SECO    | 0                   | 264          | 1100         | N      |
| 20210120 | SEDG    | 0                   | 7050         | 11613        | N      |
| 20210120 | SEE     | 291                 | 435762       | 655027       | N      |
| 20210120 | SEED    | 0                   | 525          | 2747         | N      |
| 20210120 | SEEL    | 2400                | 12823        | 21465        | N      |
| 20210120 | SEER    | 200                 | 985          | 1405         | N      |
| 20210120 | SEIC    | 0                   | 1934         | 5246         | N      |
| 20210120 | SELB    | 0                   | 7418         | 28593        | N      |
| 20210120 | SEM     | 0                   | 88721        | 175796       | N      |
| 20210120 | SENEA   | 0                   | 365          | 623          | N      |
| 20210120 | SENS    | 15534               | 1173441      | 1557472      | N      |
| 20210120 | SESN    | 1900                | 120023       | 156376       | N      |
| 20210120 | SF      | 0                   | 108464       | 212988       | N      |
| 20210120 | SF PRA  | 0                   | 5            | 1616         | N      |
| 20210120 | SF PRB  | 0                   | 1298         | 1906         | N      |
| 20210120 | SF PRC  | 0                   | 198          | 3003         | N      |
| 20210120 | SFB     | 0                   | 1333         | 6930         | N      |
| 20210120 | SFBS    | 0                   | 2299         | 2471         | N      |
| 20210120 | SFE     | 0                   | 19424        | 36792        | N      |
| 20210120 | SFET    | 100                 | 1893         | 2843         | N      |
| 20210120 | SFIG    | 0                   | 200          | 200          | N      |
| 20210120 | SFIX    | 0                   | 63449        | 86623        | N      |
| 20210120 | SFL     | 564                 | 139327       | 193887       | N      |
| 20210120 | SFM     | 0                   | 30398        | 74456        | N      |
| 20210120 | SFNC    | 0                   | 8644         | 14643        | N      |
| 20210120 | SFST    | 0                   | 115          | 432          | N      |
| 20210120 | SFT     | 0                   | 10889        | 18185        | N      |
| 20210120 | SFTW    | 0                   | 915          | 11935        | N      |
| 20210120 | SFTW U  | 0                   | 400          | 3100         | N      |
| 20210120 | SFTW WS | 0                   | 0            | 22852        | N      |
| 20210120 | SFUN    | 0                   | 761          | 1268         | N      |
| 20210120 | SFYF    | 0                   | 1            | 1            | N      |
| 20210120 | SFYX    | 0                   | 100          | 100          | N      |
| 20210120 | SG      | 0                   | 0            | 508          | N      |
| 20210120 | SGAM    | 0                   | 168          | 468          | N      |
| 20210120 | SGBX    | 0                   | 5061         | 12154        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | SGC     | 0                   | 1776         | 3064         | N      |
| 20210120 | SGEN    | 200                 | 4369         | 7899         | N      |
| 20210120 | SGH     | 67                  | 1223         | 1441         | N      |
| 20210120 | SGLB    | 0                   | 614          | 764          | N      |
| 20210120 | SGMO    | 0                   | 3414         | 8122         | N      |
| 20210120 | SGMS    | 0                   | 2873         | 4445         | N      |
| 20210120 | SGOL    | 0                   | 21589        | 22460        | N      |
| 20210120 | SGRP    | 0                   | 0            | 1700         | N      |
| 20210120 | SGRY    | 0                   | 616          | 1360         | N      |
| 20210120 | SGTX    | 0                   | 794          | 998          | N      |
| 20210120 | SGU     | 5385                | 10015        | 13203        | N      |
| 20210120 | SH      | 0                   | 302405       | 321905       | N      |
| 20210120 | SHAK    | 17                  | 127805       | 205414       | N      |
| 20210120 | SHBI    | 0                   | 138          | 202          | N      |
| 20210120 | SHC     | 0                   | 6759         | 10654        | N      |
| 20210120 | SHEN    | 0                   | 765          | 1215         | N      |
| 20210120 | SHG     | 0                   | 20006        | 26094        | N      |
| 20210120 | SHI     | 1                   | 930          | 14260        | N      |
| 20210120 | SHIP    | 200                 | 47688        | 87962        | N      |
| 20210120 | SHLX    | 1926                | 177685       | 377450       | N      |
| 20210120 | SHM     | 0                   | 845          | 845          | N      |
| 20210120 | SHO     | 209                 | 257484       | 389956       | N      |
| 20210120 | SHO PRE | 1                   | 26           | 926          | N      |
| 20210120 | SHO PRF | 0                   | 0            | 1            | N      |
| 20210120 | SHOO    | 0                   | 4859         | 7012         | N      |
| 20210120 | SHOP    | 1336                | 76257        | 159530       | N      |
| 20210120 | SHSP    | 0                   | 862          | 975          | N      |
| 20210120 | SHV     | 0                   | 25960        | 49373        | N      |
| 20210120 | SHW     | 92                  | 62890        | 114546       | N      |
| 20210120 | SHY     | 0                   | 21000        | 34539        | N      |
| 20210120 | SHYD    | 0                   | 0            | 100          | N      |
| 20210120 | SHYF    | 0                   | 3462         | 7362         | N      |
| 20210120 | SHYG    | 0                   | 24527        | 55864        | N      |
| 20210120 | SI      | 5026                | 60982        | 136962       | N      |
| 20210120 | SIBN    | 0                   | 563          | 918          | N      |
| 20210120 | SIC     | 0                   | 0            | 211          | N      |
| 20210120 | SID     | 3911                | 833054       | 1121068      | N      |
| 20210120 | SIEN    | 0                   | 20247        | 26517        | N      |
| 20210120 | SIF     | 0                   | 0            | 861          | N      |
| 20210120 | SIFY    | 0                   | 3700         | 3800         | N      |
| 20210120 | SIG     | 191                 | 85987        | 247377       | N      |
| 20210120 | SIGA    | 200                 | 3790         | 4335         | N      |
| 20210120 | SIGI    | 0                   | 631          | 1002         | N      |
| 20210120 | SII     | 108                 | 6540         | 11055        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | SIL      | 0                   | 1561         | 2742         | N      |
| 20210120 | SILJ     | 0                   | 32700        | 63100        | N      |
| 20210120 | SILK     | 0                   | 52           | 653          | N      |
| 20210120 | SILV     | 100                 | 35152        | 45596        | N      |
| 20210120 | SIMO     | 0                   | 2830         | 3779         | N      |
| 20210120 | SIMS     | 0                   | 61           | 61           | N      |
| 20210120 | SINA     | 0                   | 2004         | 5436         | N      |
| 20210120 | SINO     | 100                 | 100          | 225          | N      |
| 20210120 | SINT     | 0                   | 38914        | 48127        | N      |
| 20210120 | SIOX     | 100                 | 34525        | 41235        | N      |
| 20210120 | SIRI     | 0                   | 885853       | 1026707      | N      |
| 20210120 | SITC     | 468                 | 217031       | 316520       | N      |
| 20210120 | SITC PRA | 0                   | 610          | 1151         | N      |
| 20210120 | SITC PRK | 0                   | 670          | 693          | N      |
| 20210120 | SITE     | 0                   | 78676        | 129091       | N      |
| 20210120 | SITM     | 0                   | 417          | 564          | N      |
| 20210120 | SIVB     | 0                   | 5359         | 8068         | N      |
| 20210120 | SIVBP    | 0                   | 555          | 607          | N      |
| 20210120 | SIVR     | 0                   | 24826        | 33285        | N      |
| 20210120 | SIX      | 1190                | 178461       | 237723       | N      |
| 20210120 | SIZE     | 0                   | 11600        | 24353        | N      |
| 20210120 | SJB      | 0                   | 800          | 1369         | N      |
| 20210120 | SJI      | 1                   | 413899       | 526714       | N      |
| 20210120 | SJIJ     | 104                 | 1777         | 3967         | N      |
| 20210120 | SJIU     | 0                   | 1090         | 3779         | N      |
| 20210120 | SJM      | 377                 | 197518       | 354210       | N      |
| 20210120 | SJNK     | 0                   | 209396       | 266214       | N      |
| 20210120 | SJR      | 1021                | 99382        | 244957       | N      |
| 20210120 | SJT      | 0                   | 9276         | 82046        | N      |
| 20210120 | SJW      | 0                   | 26936        | 41799        | N      |
| 20210120 | SKLZ     | 23516               | 753513       | 1210029      | N      |
| 20210120 | SKLZ WS  | 100                 | 76216        | 161046       | N      |
| 20210120 | SKM      | 30                  | 25761        | 53947        | N      |
| 20210120 | SKT      | 502                 | 546189       | 811399       | N      |
| 20210120 | SKX      | 627                 | 141417       | 267104       | N      |
| 20210120 | SKY      | 119                 | 68110        | 141937       | N      |
| 20210120 | SKYW     | 0                   | 980          | 1406         | N      |
| 20210120 | SKYY     | 0                   | 5564         | 12709        | N      |
| 20210120 | SLAB     | 0                   | 1703         | 4164         | N      |
| 20210120 | SLB      | 27268               | 1456277      | 3287190      | N      |
| 20210120 | SLCA     | 2084                | 104114       | 206749       | N      |
| 20210120 | SLCRU    | 0                   | 509          | 4319         | N      |
| 20210120 | SLDB     | 0                   | 11246        | 17134        | N      |
| 20210120 | SLF      | 263                 | 124235       | 193824       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | SLG     | 216                 | 135648       | 332902       | N      |
| 20210120 | SLG PRI | 0                   | 277          | 1317         | N      |
| 20210120 | SLGG    | 100                 | 16084        | 36590        | N      |
| 20210120 | SLGN    | 0                   | 2902         | 5459         | N      |
| 20210120 | SLM     | 0                   | 108022       | 155387       | N      |
| 20210120 | SLNO    | 0                   | 969          | 969          | N      |
| 20210120 | SLP     | 0                   | 2059         | 3593         | N      |
| 20210120 | SLQD    | 0                   | 2001         | 2201         | N      |
| 20210120 | SLQT    | 14504               | 204973       | 505244       | N      |
| 20210120 | SLRC    | 0                   | 814          | 1024         | N      |
| 20210120 | SLRX    | 0                   | 3000         | 9160         | N      |
| 20210120 | SLS     | 0                   | 3785         | 6585         | N      |
| 20210120 | SLV     | 0                   | 467260       | 716236       | N      |
| 20210120 | SLVP    | 0                   | 100          | 1700         | N      |
| 20210120 | SLX     | 0                   | 0            | 10           | N      |
| 20210120 | SLY     | 0                   | 1560         | 1817         | N      |
| 20210120 | SLYG    | 0                   | 225          | 453          | N      |
| 20210120 | SLYV    | 0                   | 400          | 501          | N      |
| 20210120 | SM      | 4891                | 515652       | 776565       | N      |
| 20210120 | SMAR    | 628                 | 84651        | 175228       | N      |
| 20210120 | SMB     | 0                   | 0            | 200          | N      |
| 20210120 | SMBC    | 0                   | 143          | 154          | N      |
| 20210120 | SMBK    | 0                   | 222          | 228          | N      |
| 20210120 | SMCI    | 0                   | 234          | 1629         | N      |
| 20210120 | SMED    | 0                   | 725          | 1025         | N      |
| 20210120 | SMFG    | 100                 | 188043       | 299599       | N      |
| 20210120 | SMG     | 188                 | 33138        | 92091        | N      |
| 20210120 | SMH     | 0                   | 55417        | 76254        | N      |
| 20210120 | SMHI    | 0                   | 5735         | 16358        | N      |
| 20210120 | SMLF    | 0                   | 700          | 1000         | N      |
| 20210120 | SMLP    | 248                 | 17613        | 24436        | N      |
| 20210120 | SMM     | 800                 | 16488        | 48028        | N      |
| 20210120 | SMMT    | 0                   | 1456         | 1956         | N      |
| 20210120 | SMMV    | 0                   | 800          | 961          | N      |
| 20210120 | SMP     | 10                  | 33727        | 56141        | N      |
| 20210120 | SMPL    | 0                   | 8150         | 8805         | N      |
| 20210120 | SMSI    | 0                   | 1054         | 2580         | N      |
| 20210120 | SMTC    | 0                   | 902          | 1348         | N      |
| 20210120 | SMTI    | 0                   | 0            | 105          | N      |
| 20210120 | SMTS    | 0                   | 1558         | 2306         | N      |
| 20210120 | SMTX    | 0                   | 2132         | 3621         | N      |
| 20210120 | SNA     | 802                 | 79573        | 143047       | N      |
| 20210120 | SNAP    | 58211               | 1358711      | 2316007      | N      |
| 20210120 | SNBR    | 0                   | 2028         | 2617         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | SNCA    | 1500                | 15775        | 17009        | N      |
| 20210120 | SNCR    | 1600                | 38138        | 62990        | N      |
| 20210120 | SND     | 0                   | 1800         | 1970         | N      |
| 20210120 | SNDE    | 0                   | 0            | 900          | N      |
| 20210120 | SNDL    | 40659               | 1195796      | 1417723      | N      |
| 20210120 | SNDR    | 7                   | 96175        | 230105       | N      |
| 20210120 | SNDX    | 0                   | 10768        | 22129        | N      |
| 20210120 | SNE     | 469                 | 78005        | 207735       | N      |
| 20210120 | SNES    | 0                   | 2433         | 5133         | N      |
| 20210120 | SNEX    | 0                   | 245          | 261          | N      |
| 20210120 | SNFCA   | 0                   | 323          | 411          | N      |
| 20210120 | SNGX    | 0                   | 55470        | 66775        | N      |
| 20210120 | SNLN    | 0                   | 355          | 355          | N      |
| 20210120 | SNN     | 1                   | 60431        | 108748       | N      |
| 20210120 | SNOW    | 2975                | 187213       | 350676       | N      |
| 20210120 | SNP     | 73                  | 34715        | 48223        | N      |
| 20210120 | SNPR    | 678                 | 21773        | 73711        | N      |
| 20210120 | SNPR U  | 0                   | 1069         | 3513         | N      |
| 20210120 | SNPR WS | 427                 | 4833         | 15789        | N      |
| 20210120 | SNPS    | 208                 | 26214        | 39183        | N      |
| 20210120 | SNR     | 208                 | 74905        | 119305       | N      |
| 20210120 | SNRHU   | 0                   | 0            | 300          | N      |
| 20210120 | SNSR    | 0                   | 300          | 300          | N      |
| 20210120 | SNSS    | 0                   | 120925       | 224838       | N      |
| 20210120 | SNV     | 2661                | 141256       | 297012       | N      |
| 20210120 | SNV PRD | 0                   | 587          | 939          | N      |
| 20210120 | SNV PRE | 0                   | 1441         | 3130         | N      |
| 20210120 | SNX     | 771                 | 78947        | 128100       | N      |
| 20210120 | SNY     | 0                   | 21117        | 34924        | N      |
| 20210120 | SO      | 8296                | 526089       | 1134151      | N      |
| 20210120 | SOAC    | 10295               | 72369        | 125446       | N      |
| 20210120 | SOAC U  | 0                   | 0            | 144          | N      |
| 20210120 | SOAC WS | 30075               | 31757        | 63476        | N      |
| 20210120 | SOCL    | 0                   | 0            | 15           | N      |
| 20210120 | SOGO    | 8                   | 93278        | 219822       | N      |
| 20210120 | SOHO    | 0                   | 300          | 300          | N      |
| 20210120 | SOHU    | 0                   | 407          | 3239         | N      |
| 20210120 | SOI     | 590                 | 55134        | 106074       | N      |
| 20210120 | SOJB    | 0                   | 6128         | 12216        | N      |
| 20210120 | SOJC    | 0                   | 1399         | 5739         | N      |
| 20210120 | SOJD    | 0                   | 8228         | 60446        | N      |
| 20210120 | SOJE    | 0                   | 8653         | 32951        | N      |
| 20210120 | SOL     | 6025                | 186287       | 393985       | N      |
| 20210120 | SOLN    | 0                   | 11036        | 26223        | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | SOLO    | 640                 | 93567        | 116006       | N      |
| 20210120 | SOLOW   | 0                   | 0            | 100          | N      |
| 20210120 | SOLY    | 0                   | 566          | 924          | N      |
| 20210120 | SON     | 12                  | 134447       | 221250       | N      |
| 20210120 | SONA    | 0                   | 3705         | 4665         | N      |
| 20210120 | SONM    | 0                   | 11170        | 26263        | N      |
| 20210120 | SONN    | 156                 | 3685         | 6135         | N      |
| 20210120 | SONO    | 0                   | 5428         | 34766        | N      |
| 20210120 | SOR     | 0                   | 1706         | 3008         | N      |
| 20210120 | SOS     | 83300               | 251252       | 702466       | N      |
| 20210120 | SOXL    | 3                   | 5329         | 5942         | N      |
| 20210120 | SOXS    | 5700                | 41119        | 64404        | N      |
| 20210120 | SOXX    | 0                   | 4694         | 5381         | N      |
| 20210120 | SOYB    | 0                   | 0            | 783          | N      |
| 20210120 | SP      | 0                   | 177          | 191          | N      |
| 20210120 | SPAB    | 0                   | 17450        | 21387        | N      |
| 20210120 | SPAK    | 0                   | 100          | 100          | N      |
| 20210120 | SPB     | 26                  | 33960        | 69979        | N      |
| 20210120 | SPBO    | 0                   | 500          | 500          | N      |
| 20210120 | SPCB    | 1843                | 39908        | 44358        | N      |
| 20210120 | SPCE    | 50738               | 544177       | 1334903      | N      |
| 20210120 | SPCX    | 0                   | 300          | 300          | N      |
| 20210120 | SPDN    | 0                   | 72821        | 85918        | N      |
| 20210120 | SPDW    | 0                   | 23796        | 36033        | N      |
| 20210120 | SPE     | 0                   | 774          | 5743         | N      |
| 20210120 | SPE PRB | 0                   | 100          | 602          | N      |
| 20210120 | SPEM    | 0                   | 13648        | 14259        | N      |
| 20210120 | SPFR U  | 0                   | 800          | 10867        | N      |
| 20210120 | SPG     | 8567                | 779353       | 1315097      | N      |
| 20210120 | SPG PRJ | 0                   | 98           | 123          | N      |
| 20210120 | SPGI    | 6424                | 399499       | 721403       | N      |
| 20210120 | SPGP    | 0                   | 1            | 1            | N      |
| 20210120 | SPH     | 44                  | 8213         | 31919        | N      |
| 20210120 | SPHB    | 0                   | 600          | 1000         | N      |
| 20210120 | SPHD    | 700                 | 7502         | 9889         | N      |
| 20210120 | SPHQ    | 0                   | 28004        | 31404        | N      |
| 20210120 | SPI     | 1200                | 53137        | 71045        | N      |
| 20210120 | SPIB    | 0                   | 15500        | 20200        | N      |
| 20210120 | SPIP    | 0                   | 8200         | 9700         | N      |
| 20210120 | SPKE    | 0                   | 8            | 108          | N      |
| 20210120 | SPLB    | 200                 | 39899        | 57799        | N      |
| 20210120 | SPLG    | 0                   | 43339        | 60131        | N      |
| 20210120 | SPLK    | 100                 | 7229         | 20240        | N      |
| 20210120 | SPLP    | 508                 | 3573         | 8808         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | SPLP PRA | 21                  | 510          | 1158         | N      |
| 20210120 | SPLV     | 0                   | 91283        | 102479       | N      |
| 20210120 | SPMB     | 0                   | 7400         | 7459         | N      |
| 20210120 | SPMD     | 0                   | 18379        | 25360        | N      |
| 20210120 | SPNE     | 0                   | 1315         | 2607         | N      |
| 20210120 | SPNS     | 0                   | 2240         | 5524         | N      |
| 20210120 | SPNV     | 1971                | 10036        | 22220        | N      |
| 20210120 | SPNV U   | 0                   | 1299         | 7181         | N      |
| 20210120 | SPNV WS  | 267                 | 2085         | 17531        | N      |
| 20210120 | SPOK     | 0                   | 4            | 314          | N      |
| 20210120 | SPOT     | 2015                | 142266       | 260319       | N      |
| 20210120 | SPPI     | 100                 | 80662        | 98372        | N      |
| 20210120 | SPPP     | 0                   | 0            | 900          | N      |
| 20210120 | SPR      | 530                 | 88964        | 264932       | N      |
| 20210120 | SPRO     | 0                   | 2108         | 3676         | N      |
| 20210120 | SPRQ     | 11528               | 48766        | 56583        | N      |
| 20210120 | SPRQ U   | 0                   | 1282         | 36027        | N      |
| 20210120 | SPRQ WS  | 4530                | 27631        | 30748        | N      |
| 20210120 | SPRT     | 0                   | 237          | 1512         | N      |
| 20210120 | SPSB     | 0                   | 30273        | 42125        | N      |
| 20210120 | SPSC     | 0                   | 886          | 3616         | N      |
| 20210120 | SPSM     | 0                   | 1150         | 3314         | N      |
| 20210120 | SPT      | 918                 | 5074         | 6640         | N      |
| 20210120 | SPTI     | 0                   | 6300         | 12600        | N      |
| 20210120 | SPTL     | 0                   | 21641        | 28941        | N      |
| 20210120 | SPTM     | 900                 | 2531         | 3900         | N      |
| 20210120 | SPTN     | 0                   | 1241         | 2996         | N      |
| 20210120 | SPWH     | 0                   | 6825         | 9891         | N      |
| 20210120 | SPWR     | 0                   | 44656        | 84775        | N      |
| 20210120 | SPXC     | 0                   | 60840        | 98229        | N      |
| 20210120 | SPXL     | 2                   | 25081        | 132191       | N      |
| 20210120 | SPXS     | 200                 | 134839       | 189716       | N      |
| 20210120 | SPXU     | 0                   | 567281       | 655041       | N      |
| 20210120 | SPXX     | 0                   | 2186         | 12384        | N      |
| 20210120 | SPY      | 910                 | 1043754      | 1414041      | N      |
| 20210120 | SPYC     | 0                   | 0            | 200          | N      |
| 20210120 | SPYD     | 0                   | 29762        | 30847        | N      |
| 20210120 | SPYG     | 0                   | 14376        | 17223        | N      |
| 20210120 | SPYV     | 0                   | 24360        | 34659        | N      |
| 20210120 | SQ       | 6230                | 731350       | 1355116      | N      |
| 20210120 | SQBG     | 0                   | 100          | 200          | N      |
| 20210120 | SQFT     | 317                 | 3617         | 4453         | N      |
| 20210120 | SQM      | 254                 | 211097       | 337593       | N      |
| 20210120 | SQNS     | 5211                | 60962        | 154948       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | SQQQ    | 0                   | 1750590      | 1889117      | N      |
| 20210120 | SQZ     | 198                 | 3711         | 8638         | N      |
| 20210120 | SR      | 26                  | 56013        | 82537        | N      |
| 20210120 | SR PRA  | 0                   | 3140         | 3290         | N      |
| 20210120 | SRAC    | 834                 | 6348         | 8820         | N      |
| 20210120 | SRACU   | 0                   | 100          | 410          | N      |
| 20210120 | SRAX    | 0                   | 5            | 23           | N      |
| 20210120 | SRC     | 1                   | 165277       | 318451       | N      |
| 20210120 | SRC PRA | 0                   | 0            | 963          | N      |
| 20210120 | SRCE    | 0                   | 200          | 433          | N      |
| 20210120 | SRCL    | 0                   | 3064         | 6061         | N      |
| 20210120 | SRDX    | 0                   | 0            | 11           | N      |
| 20210120 | SRE     | 8220                | 383717       | 570938       | N      |
| 20210120 | SRE PRB | 0                   | 2814         | 4829         | N      |
| 20210120 | SREA    | 0                   | 5365         | 10488        | N      |
| 20210120 | SRET    | 0                   | 3965         | 4815         | N      |
| 20210120 | SREV    | 0                   | 560          | 660          | N      |
| 20210120 | SRG     | 18033               | 65816        | 166133       | N      |
| 20210120 | SRG PRA | 0                   | 397          | 786          | N      |
| 20210120 | SRGA    | 0                   | 1934         | 2915         | N      |
| 20210120 | SRI     | 0                   | 18451        | 36413        | N      |
| 20210120 | SRL     | 0                   | 687          | 4367         | N      |
| 20210120 | SRLN    | 0                   | 26268        | 28079        | N      |
| 20210120 | SRLP    | 0                   | 1226         | 2406         | N      |
| 20210120 | SRNE    | 1603                | 148965       | 206011       | N      |
| 20210120 | SRPT    | 0                   | 13537        | 21137        | N      |
| 20210120 | SRRR    | 0                   | 0            | 300          | N      |
| 20210120 | SRRK    | 235                 | 1676         | 2041         | N      |
| 20210120 | SRT     | 0                   | 3142         | 10770        | N      |
| 20210120 | SRTS    | 0                   | 0            | 102          | N      |
| 20210120 | SRTY    | 0                   | 134233       | 161530       | N      |
| 20210120 | SRV     | 0                   | 773          | 3639         | N      |
| 20210120 | SRVR    | 0                   | 425          | 842          | N      |
| 20210120 | SSB     | 5                   | 2440         | 2876         | N      |
| 20210120 | SSD     | 81                  | 26088        | 92084        | N      |
| 20210120 | SSL     | 586                 | 189053       | 343306       | N      |
| 20210120 | SSNC    | 0                   | 7183         | 15516        | N      |
| 20210120 | SSNT    | 0                   | 200          | 301          | N      |
| 20210120 | SSO     | 300                 | 29861        | 35814        | N      |
| 20210120 | SSP     | 0                   | 3438         | 5368         | N      |
| 20210120 | SSPK    | 300                 | 11505        | 29551        | N      |
| 20210120 | SSPKU   | 0                   | 578          | 1478         | N      |
| 20210120 | SSPKW   | 0                   | 500          | 6000         | N      |
| 20210120 | SSRM    | 1100                | 55018        | 80056        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | SSSS     | 0                   | 662          | 752          | N      |
| 20210120 | SSTI     | 0                   | 161          | 367          | N      |
| 20210120 | SSTK     | 0                   | 36597        | 64238        | N      |
| 20210120 | SSYS     | 100                 | 12282        | 32049        | N      |
| 20210120 | ST       | 0                   | 76499        | 138372       | N      |
| 20210120 | STAA     | 0                   | 1773         | 2670         | N      |
| 20210120 | STAF     | 100                 | 11288        | 24128        | N      |
| 20210120 | STAG     | 1460                | 136117       | 239583       | N      |
| 20210120 | STAG PRC | 1500                | 1600         | 2386         | N      |
| 20210120 | STAR     | 672                 | 77337        | 157832       | N      |
| 20210120 | STAR PRD | 0                   | 180          | 180          | N      |
| 20210120 | STAR PRG | 0                   | 110          | 635          | N      |
| 20210120 | STAR PRI | 0                   | 231          | 1035         | N      |
| 20210120 | STAY     | 0                   | 3372         | 7243         | N      |
| 20210120 | STBA     | 0                   | 710          | 728          | N      |
| 20210120 | STC      | 0                   | 24481        | 71670        | N      |
| 20210120 | STCN     | 2529                | 99291        | 122350       | N      |
| 20210120 | STE      | 2552                | 88660        | 145977       | N      |
| 20210120 | STEP     | 0                   | 215          | 397          | N      |
| 20210120 | STG      | 959                 | 3397         | 68710        | N      |
| 20210120 | STIC     | 7513                | 38814        | 99361        | N      |
| 20210120 | STIC U   | 0                   | 2052         | 16066        | N      |
| 20210120 | STIC WS  | 5145                | 7728         | 31977        | N      |
| 20210120 | STIM     | 0                   | 7446         | 10175        | N      |
| 20210120 | STIP     | 0                   | 60           | 1111         | N      |
| 20210120 | STK      | 50                  | 4422         | 11323        | N      |
| 20210120 | STKL     | 200                 | 17154        | 29056        | N      |
| 20210120 | STL      | 2483                | 616290       | 869501       | N      |
| 20210120 | STL PRA  | 54                  | 967          | 2510         | N      |
| 20210120 | STLA     | 1369                | 421928       | 923790       | N      |
| 20210120 | STLD     | 0                   | 7613         | 12544        | N      |
| 20210120 | STM      | 17567               | 171754       | 353621       | N      |
| 20210120 | STMP     | 0                   | 2805         | 5520         | N      |
| 20210120 | STN      | 103                 | 12279        | 19304        | N      |
| 20210120 | STND     | 0                   | 100          | 131          | N      |
| 20210120 | STNE     | 0                   | 33291        | 54628        | N      |
| 20210120 | STNG     | 1412                | 165473       | 360068       | N      |
| 20210120 | STOK     | 0                   | 501          | 513          | N      |
| 20210120 | STON     | 207                 | 19926        | 35772        | N      |
| 20210120 | STOR     | 1804                | 602185       | 841228       | N      |
| 20210120 | STPC U   | 0                   | 5368         | 39640        | N      |
| 20210120 | STPK     | 4372                | 107514       | 268433       | N      |
| 20210120 | STPK U   | 0                   | 1590         | 11199        | N      |
| 20210120 | STPK WS  | 1017                | 8420         | 42860        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | STRA    | 0                   | 2813         | 4499         | N      |
| 20210120 | STRL    | 0                   | 1604         | 3980         | N      |
| 20210120 | STRO    | 0                   | 6039         | 7866         | N      |
| 20210120 | STRR    | 0                   | 467          | 867          | N      |
| 20210120 | STRS    | 0                   | 0            | 5            | N      |
| 20210120 | STSA    | 0                   | 1343         | 1543         | N      |
| 20210120 | STT     | 24720               | 583414       | 1473239      | N      |
| 20210120 | STT PRD | 652                 | 28450        | 30813        | N      |
| 20210120 | STT PRG | 0                   | 119          | 16537        | N      |
| 20210120 | STTK    | 0                   | 2241         | 3462         | N      |
| 20210120 | STWD    | 2386                | 180130       | 421460       | N      |
| 20210120 | STWO    | 0                   | 100          | 3416         | N      |
| 20210120 | STX     | 0                   | 16783        | 24933        | N      |
| 20210120 | STXB    | 0                   | 1            | 196          | N      |
| 20210120 | STXS    | 0                   | 83           | 283          | N      |
| 20210120 | STZ     | 3532                | 132509       | 305242       | N      |
| 20210120 | STZ B   | 2                   | 2            | 53           | N      |
| 20210120 | SU      | 9026                | 550209       | 1093637      | N      |
| 20210120 | SUB     | 0                   | 336          | 699          | N      |
| 20210120 | SUI     | 169                 | 83806        | 170705       | N      |
| 20210120 | SUM     | 300                 | 58620        | 175786       | N      |
| 20210120 | SUMO    | 0                   | 1444         | 2130         | N      |
| 20210120 | SUN     | 67                  | 25432        | 63705        | N      |
| 20210120 | SUNW    | 376                 | 72466        | 90802        | N      |
| 20210120 | SUP     | 128                 | 14939        | 35729        | N      |
| 20210120 | SUPN    | 0                   | 11678        | 13798        | N      |
| 20210120 | SUPV    | 15                  | 13834        | 38269        | N      |
| 20210120 | SURF    | 0                   | 10034        | 19679        | N      |
| 20210120 | SUSA    | 0                   | 1052         | 2511         | N      |
| 20210120 | SUSB    | 0                   | 900          | 900          | N      |
| 20210120 | SUSC    | 0                   | 1600         | 1600         | N      |
| 20210120 | SUSL    | 0                   | 18           | 18           | N      |
| 20210120 | SUZ     | 6721                | 111861       | 210305       | N      |
| 20210120 | SV      | 0                   | 300          | 1600         | N      |
| 20210120 | SVAC    | 0                   | 0            | 300          | N      |
| 20210120 | SVACU   | 0                   | 100          | 1200         | N      |
| 20210120 | SVC     | 0                   | 11218        | 19388        | N      |
| 20210120 | SVFAU   | 0                   | 2624         | 7406         | N      |
| 20210120 | SVM     | 700                 | 27724        | 43637        | N      |
| 20210120 | SVMK    | 0                   | 9879         | 11720        | N      |
| 20210120 | SVOKU   | 0                   | 500          | 500          | N      |
| 20210120 | SVRA    | 0                   | 4027         | 4237         | N      |
| 20210120 | SVSVW   | 0                   | 0            | 100          | N      |
| 20210120 | SVXY    | 0                   | 15817        | 46469        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | SWAN    | 0                   | 200          | 200          | N      |
| 20210120 | SWAV    | 0                   | 2844         | 4230         | N      |
| 20210120 | SWBI    | 0                   | 11034        | 38289        | N      |
| 20210120 | SWBK U  | 0                   | 40744        | 96828        | N      |
| 20210120 | SWCH    | 230                 | 146069       | 288600       | N      |
| 20210120 | SWETU   | 0                   | 800          | 1300         | N      |
| 20210120 | SWI     | 6316                | 165916       | 327292       | N      |
| 20210120 | SWIR    | 0                   | 3680         | 6517         | N      |
| 20210120 | SWK     | 33                  | 168145       | 295228       | N      |
| 20210120 | SWKS    | 0                   | 18982        | 24694        | N      |
| 20210120 | SWM     | 0                   | 42231        | 59472        | N      |
| 20210120 | SWN     | 396685              | 3154981      | 5452981      | N      |
| 20210120 | SWT     | 0                   | 33405        | 36601        | N      |
| 20210120 | SWTX    | 0                   | 1290         | 4404         | N      |
| 20210120 | SWX     | 0                   | 44687        | 139175       | N      |
| 20210120 | SWZ     | 72                  | 272          | 841          | N      |
| 20210120 | SXC     | 2713                | 141838       | 318323       | N      |
| 20210120 | SXI     | 0                   | 12884        | 24465        | N      |
| 20210120 | SXT     | 0                   | 41009        | 77473        | N      |
| 20210120 | SXTC    | 0                   | 71219        | 111090       | N      |
| 20210120 | SY      | 0                   | 1157         | 1365         | N      |
| 20210120 | SYBT    | 0                   | 50           | 168          | N      |
| 20210120 | SYBX    | 0                   | 4651         | 6264         | N      |
| 20210120 | SYF     | 4022                | 789559       | 1317709      | N      |
| 20210120 | SYF PRA | 0                   | 4602         | 16941        | N      |
| 20210120 | SYK     | 14411               | 214223       | 352609       | N      |
| 20210120 | SYKE    | 0                   | 705          | 955          | N      |
| 20210120 | SYN     | 1600                | 43874        | 65685        | N      |
| 20210120 | SYNA    | 0                   | 2387         | 3944         | N      |
| 20210120 | SYNC    | 0                   | 200          | 565          | N      |
| 20210120 | SYNH    | 2                   | 1214         | 2092         | N      |
| 20210120 | SYPR    | 0                   | 300          | 900          | N      |
| 20210120 | SYRS    | 900                 | 17215        | 54644        | N      |
| 20210120 | SYTA    | 0                   | 50           | 50           | N      |
| 20210120 | SYX     | 0                   | 7817         | 15265        | N      |
| 20210120 | SYZ     | 4397                | 285096       | 547843       | N      |
| 20210120 | SZC     | 500                 | 2670         | 6517         | N      |
| 20210120 | SZNE    | 0                   | 0            | 200          | N      |
| 20210120 | T       | 66057               | 3698858      | 7853366      | N      |
| 20210120 | T PRA   | 0                   | 1858         | 15764        | N      |
| 20210120 | T PRC   | 0                   | 17035        | 41244        | N      |
| 20210120 | TA      | 0                   | 144          | 406          | N      |
| 20210120 | TAC     | 8141                | 39881        | 63951        | N      |
| 20210120 | TACA U  | 0                   | 1926         | 30210        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | TACO   | 0                   | 504          | 1406         | N      |
| 20210120 | TAIL   | 0                   | 301          | 401          | N      |
| 20210120 | TAK    | 583                 | 352464       | 562235       | N      |
| 20210120 | TAL    | 700                 | 389985       | 1278113      | N      |
| 20210120 | TALO   | 9328                | 125107       | 301313       | N      |
| 20210120 | TAN    | 100                 | 19083        | 31236        | N      |
| 20210120 | TANH   | 0                   | 34895        | 42908        | N      |
| 20210120 | TAP    | 4315                | 215363       | 485032       | N      |
| 20210120 | TAP A  | 1                   | 1            | 154          | N      |
| 20210120 | TARO   | 0                   | 2922         | 5170         | N      |
| 20210120 | TARS   | 0                   | 149          | 169          | N      |
| 20210120 | TAST   | 0                   | 2            | 652          | N      |
| 20210120 | TATT   | 0                   | 0            | 200          | N      |
| 20210120 | TBA    | 3                   | 17871        | 319325       | N      |
| 20210120 | TBB    | 0                   | 1090         | 16379        | N      |
| 20210120 | TBBK   | 0                   | 2215         | 5244         | N      |
| 20210120 | TBC    | 0                   | 3660         | 12032        | N      |
| 20210120 | TBF    | 0                   | 12693        | 27209        | N      |
| 20210120 | TBI    | 0                   | 34451        | 61956        | N      |
| 20210120 | TBIO   | 0                   | 6023         | 10608        | N      |
| 20210120 | TBK    | 0                   | 1049         | 2108         | N      |
| 20210120 | TBLT   | 0                   | 43772        | 91359        | N      |
| 20210120 | TBLTW  | 0                   | 0            | 300          | N      |
| 20210120 | TBNK   | 0                   | 286          | 291          | N      |
| 20210120 | TBPH   | 0                   | 2397         | 9883         | N      |
| 20210120 | TBT    | 0                   | 71504        | 115165       | N      |
| 20210120 | TBX    | 0                   | 35           | 35           | N      |
| 20210120 | TCBI   | 0                   | 2577         | 2825         | N      |
| 20210120 | TCBIP  | 0                   | 0            | 200          | N      |
| 20210120 | TCBK   | 0                   | 297          | 480          | N      |
| 20210120 | TCCO   | 80                  | 80           | 373          | N      |
| 20210120 | TCDA   | 0                   | 2493         | 2925         | N      |
| 20210120 | TCF    | 4                   | 16502        | 27971        | N      |
| 20210120 | TCFC   | 0                   | 39           | 39           | N      |
| 20210120 | TCFCP  | 0                   | 202          | 202          | N      |
| 20210120 | TCI    | 0                   | 324          | 934          | N      |
| 20210120 | TCMD   | 0                   | 583          | 585          | N      |
| 20210120 | TCOM   | 0                   | 55496        | 118672       | N      |
| 20210120 | TCON   | 0                   | 2200         | 4739         | N      |
| 20210120 | TCP    | 1596                | 103406       | 186035       | N      |
| 20210120 | TCPC   | 0                   | 72           | 367          | N      |
| 20210120 | TCRR   | 0                   | 6002         | 11883        | N      |
| 20210120 | TCS    | 36                  | 56972        | 108990       | N      |
| 20210120 | TCX    | 0                   | 678          | 678          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | TD      | 2265                | 209025       | 297223       | N      |
| 20210120 | TDA     | 0                   | 1679         | 3490         | N      |
| 20210120 | TDAC    | 0                   | 1495         | 1495         | N      |
| 20210120 | TDACW   | 0                   | 1310         | 1510         | N      |
| 20210120 | TDC     | 169                 | 73405        | 190303       | N      |
| 20210120 | TDE     | 200                 | 28430        | 29065        | N      |
| 20210120 | TDF     | 0                   | 13385        | 18535        | N      |
| 20210120 | TDG     | 114                 | 33435        | 83252        | N      |
| 20210120 | TDI     | 0                   | 0            | 1753         | N      |
| 20210120 | TDJ     | 0                   | 408          | 3239         | N      |
| 20210120 | TDOC    | 15459               | 637091       | 1225133      | N      |
| 20210120 | TDS     | 2                   | 85559        | 275466       | N      |
| 20210120 | TDTF    | 0                   | 556          | 756          | N      |
| 20210120 | TDTT    | 0                   | 400          | 400          | N      |
| 20210120 | TDW     | 300                 | 46984        | 64886        | N      |
| 20210120 | TDW WSA | 0                   | 318          | 1761         | N      |
| 20210120 | TDW WSB | 250                 | 1250         | 1478         | N      |
| 20210120 | TDY     | 167                 | 37780        | 83647        | N      |
| 20210120 | TEAF    | 1                   | 5243         | 6648         | N      |
| 20210120 | TEAM    | 0                   | 10150        | 12717        | N      |
| 20210120 | TECB    | 0                   | 0            | 600          | N      |
| 20210120 | TECH    | 0                   | 2330         | 3245         | N      |
| 20210120 | TECK    | 18966               | 551612       | 780780       | N      |
| 20210120 | TECL    | 0                   | 526          | 1609         | N      |
| 20210120 | TECS    | 0                   | 31406        | 33051        | N      |
| 20210120 | TEDU    | 0                   | 2451         | 2651         | N      |
| 20210120 | TEF     | 1302                | 92777        | 141290       | N      |
| 20210120 | TEI     | 0                   | 3559         | 23165        | N      |
| 20210120 | TEKK    | 0                   | 0            | 200          | N      |
| 20210120 | TEL     | 1934                | 124450       | 342367       | N      |
| 20210120 | TELL    | 27275               | 135655       | 233501       | N      |
| 20210120 | TEN     | 1401                | 37226        | 120816       | N      |
| 20210120 | TENB    | 0                   | 2701         | 7769         | N      |
| 20210120 | TENX    | 0                   | 16778        | 23946        | N      |
| 20210120 | TEO     | 100                 | 22952        | 44742        | N      |
| 20210120 | TER     | 0                   | 15682        | 28402        | N      |
| 20210120 | TESS    | 0                   | 0            | 131          | N      |
| 20210120 | TEVA    | 27836               | 645901       | 1463988      | N      |
| 20210120 | TEX     | 0                   | 67667        | 148122       | N      |
| 20210120 | TFC     | 11582               | 973910       | 2783499      | N      |
| 20210120 | TFC PRF | 0                   | 340          | 5407         | N      |
| 20210120 | TFC PRG | 0                   | 1347         | 7223         | N      |
| 20210120 | TFC PRH | 239                 | 7041         | 22457        | N      |
| 20210120 | TFC PRI | 0                   | 5034         | 6093         | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | TFC PRO | 0                   | 9946         | 20591        | N      |
| 20210120 | TFC PRR | 0                   | 2699         | 62306        | N      |
| 20210120 | TFFP    | 0                   | 5359         | 10226        | N      |
| 20210120 | TFI     | 0                   | 1439         | 1439         | N      |
| 20210120 | TFII    | 621                 | 10182        | 18724        | N      |
| 20210120 | TFLO    | 0                   | 3            | 3            | N      |
| 20210120 | TFSL    | 0                   | 1254         | 1793         | N      |
| 20210120 | TFX     | 619                 | 18767        | 39400        | N      |
| 20210120 | TG      | 109                 | 24920        | 45338        | N      |
| 20210120 | TGA     | 0                   | 6000         | 6947         | N      |
| 20210120 | TGB     | 0                   | 47386        | 69038        | N      |
| 20210120 | TGC     | 0                   | 6247         | 9501         | N      |
| 20210120 | TGH     | 853                 | 28333        | 64907        | N      |
| 20210120 | TGI     | 54                  | 62951        | 156548       | N      |
| 20210120 | TGLS    | 0                   | 0            | 324          | N      |
| 20210120 | TGNA    | 315                 | 362462       | 641832       | N      |
| 20210120 | TGP     | 25                  | 19572        | 55522        | N      |
| 20210120 | TGP PRA | 100                 | 430          | 1316         | N      |
| 20210120 | TGP PRB | 166                 | 653          | 4332         | N      |
| 20210120 | TGS     | 0                   | 13706        | 19789        | N      |
| 20210120 | TGT     | 4084                | 342415       | 939924       | N      |
| 20210120 | TGTX    | 0                   | 3257         | 10562        | N      |
| 20210120 | TH      | 0                   | 100          | 100          | N      |
| 20210120 | THBR    | 100                 | 6054         | 8510         | N      |
| 20210120 | THBRW   | 0                   | 2100         | 3812         | N      |
| 20210120 | THC     | 20                  | 99948        | 237958       | N      |
| 20210120 | THCA    | 0                   | 1400         | 1700         | N      |
| 20210120 | THCAW   | 0                   | 0            | 100          | N      |
| 20210120 | THCB    | 175                 | 13638        | 17766        | N      |
| 20210120 | THCBW   | 200                 | 684          | 2856         | N      |
| 20210120 | THCX    | 0                   | 233          | 233          | N      |
| 20210120 | THD     | 0                   | 875          | 975          | N      |
| 20210120 | THFF    | 0                   | 516          | 516          | N      |
| 20210120 | THG     | 22                  | 20895        | 52466        | N      |
| 20210120 | THM     | 100                 | 6200         | 6650         | N      |
| 20210120 | THMO    | 0                   | 1690         | 4140         | N      |
| 20210120 | THO     | 221                 | 80673        | 151189       | N      |
| 20210120 | THQ     | 1                   | 6153         | 29086        | N      |
| 20210120 | THR     | 0                   | 15650        | 25770        | N      |
| 20210120 | THRM    | 0                   | 214          | 318          | N      |
| 20210120 | THRY    | 0                   | 100          | 115          | N      |
| 20210120 | THS     | 1595                | 173610       | 248388       | N      |
| 20210120 | THTX    | 25                  | 2225         | 2974         | N      |
| 20210120 | THW     | 3274                | 22124        | 38240        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | TIG     | 0                   | 200          | 300          | N      |
| 20210120 | TIGO    | 0                   | 286          | 386          | N      |
| 20210120 | TIGR    | 0                   | 20364        | 41497        | N      |
| 20210120 | TILE    | 0                   | 1141         | 4755         | N      |
| 20210120 | TIMB    | 630                 | 39885        | 76261        | N      |
| 20210120 | TINV    | 17976               | 20938        | 30544        | N      |
| 20210120 | TINV U  | 0                   | 365          | 7670         | N      |
| 20210120 | TINV WS | 46024               | 47522        | 82715        | N      |
| 20210120 | TIP     | 0                   | 47130        | 53544        | N      |
| 20210120 | TIPT    | 0                   | 200          | 300          | N      |
| 20210120 | TIPX    | 0                   | 100          | 100          | N      |
| 20210120 | TIPZ    | 0                   | 500          | 500          | N      |
| 20210120 | TISI    | 1                   | 20696        | 48247        | N      |
| 20210120 | TITN    | 0                   | 305          | 375          | N      |
| 20210120 | TJX     | 1392                | 450253       | 1590467      | N      |
| 20210120 | TK      | 3590                | 75939        | 162281       | N      |
| 20210120 | TKC     | 128                 | 56196        | 94549        | N      |
| 20210120 | TKR     | 353                 | 73532        | 168566       | N      |
| 20210120 | TLGT    | 1700                | 22634        | 44370        | N      |
| 20210120 | TLH     | 0                   | 952          | 1353         | N      |
| 20210120 | TLK     | 22                  | 21372        | 32424        | N      |
| 20210120 | TLMD    | 0                   | 4398         | 8858         | N      |
| 20210120 | TLND    | 0                   | 1387         | 8515         | N      |
| 20210120 | TLRY    | 78214               | 148213       | 233893       | N      |
| 20210120 | TLS     | 1400                | 11531        | 22139        | N      |
| 20210120 | TLSA    | 14422               | 139127       | 158238       | N      |
| 20210120 | TLT     | 0                   | 119067       | 195987       | N      |
| 20210120 | TLYS    | 0                   | 29305        | 62464        | N      |
| 20210120 | TM      | 396                 | 46594        | 82550        | N      |
| 20210120 | TMBR    | 2398                | 31134        | 67604        | N      |
| 20210120 | TMDI    | 167915              | 262272       | 373077       | N      |
| 20210120 | TMDX    | 0                   | 530          | 846          | N      |
| 20210120 | TME     | 5849                | 1739029      | 5529489      | N      |
| 20210120 | TMF     | 0                   | 21931        | 26730        | N      |
| 20210120 | TMHC    | 15134               | 294849       | 656836       | N      |
| 20210120 | TMKRU   | 0                   | 100          | 100          | N      |
| 20210120 | TMO     | 1149                | 292472       | 506273       | N      |
| 20210120 | TMPMW   | 0                   | 0            | 274          | N      |
| 20210120 | TMQ     | 0                   | 10441        | 11441        | N      |
| 20210120 | TMST    | 12                  | 54253        | 122516       | N      |
| 20210120 | TMTSU   | 0                   | 0            | 500          | N      |
| 20210120 | TMUS    | 0                   | 7858         | 23768        | N      |
| 20210120 | TMV     | 0                   | 7354         | 10475        | N      |
| 20210120 | TMX     | 537                 | 69664        | 116865       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | TNA     | 439                 | 142556       | 168303       | N      |
| 20210120 | TNAV    | 0                   | 13138        | 31143        | N      |
| 20210120 | TNC     | 1                   | 12862        | 22823        | N      |
| 20210120 | TNDM    | 0                   | 877          | 2100         | N      |
| 20210120 | TNET    | 0                   | 28828        | 52077        | N      |
| 20210120 | TNK     | 132                 | 62682        | 140711       | N      |
| 20210120 | TNP     | 0                   | 7473         | 15628        | N      |
| 20210120 | TNP PRD | 0                   | 100          | 2639         | N      |
| 20210120 | TNP PRE | 0                   | 790          | 3929         | N      |
| 20210120 | TNP PRF | 0                   | 1690         | 12481        | N      |
| 20210120 | TNXP    | 4700                | 228436       | 267934       | N      |
| 20210120 | TOL     | 809                 | 265191       | 547926       | N      |
| 20210120 | TOMZ    | 0                   | 140          | 240          | N      |
| 20210120 | TOPS    | 0                   | 14567        | 18865        | N      |
| 20210120 | TOT     | 332                 | 129646       | 184970       | N      |
| 20210120 | TOTL    | 0                   | 3753         | 7053         | N      |
| 20210120 | TOUR    | 0                   | 9600         | 13032        | N      |
| 20210120 | TOWN    | 0                   | 1348         | 2034         | N      |
| 20210120 | TPB     | 0                   | 14628        | 30518        | N      |
| 20210120 | TPC     | 103                 | 41534        | 87802        | N      |
| 20210120 | TPCO    | 0                   | 491          | 884          | N      |
| 20210120 | TPGY    | 4767                | 186252       | 406587       | N      |
| 20210120 | TPGY U  | 0                   | 1320         | 8267         | N      |
| 20210120 | TPGY WS | 2170                | 9399         | 36484        | N      |
| 20210120 | TPH     | 1413                | 721812       | 1197401      | N      |
| 20210120 | TPHD    | 0                   | 100          | 200          | N      |
| 20210120 | TPHS    | 0                   | 100          | 1439         | N      |
| 20210120 | TPIC    | 0                   | 7114         | 10188        | N      |
| 20210120 | TPL     | 0                   | 1612         | 3637         | N      |
| 20210120 | TPOR    | 0                   | 0            | 150          | N      |
| 20210120 | TPR     | 1773                | 618295       | 1185892      | N      |
| 20210120 | TPRE    | 0                   | 29737        | 87278        | N      |
| 20210120 | TPTX    | 0                   | 1468         | 2528         | N      |
| 20210120 | TPVG    | 1368                | 7890         | 73824        | N      |
| 20210120 | TPVY    | 0                   | 0            | 800          | N      |
| 20210120 | TPX     | 472                 | 146150       | 412386       | N      |
| 20210120 | TPYP    | 0                   | 0            | 200          | N      |
| 20210120 | TPZ     | 0                   | 542          | 4252         | N      |
| 20210120 | TQQQ    | 164                 | 21382        | 162118       | N      |
| 20210120 | TR      | 3                   | 27810        | 58350        | N      |
| 20210120 | TRC     | 0                   | 9053         | 33993        | N      |
| 20210120 | TRCH    | 500                 | 55789        | 65092        | N      |
| 20210120 | TREB    | 9081                | 23028        | 38198        | N      |
| 20210120 | TREB U  | 0                   | 451          | 19265        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | TREB WS  | 4231                | 8317         | 19385        | N      |
| 20210120 | TREC     | 0                   | 10168        | 15212        | N      |
| 20210120 | TREE     | 0                   | 1469         | 2069         | N      |
| 20210120 | TREX     | 271                 | 93790        | 219619       | N      |
| 20210120 | TRGP     | 875                 | 165024       | 479462       | N      |
| 20210120 | TRHC     | 0                   | 1568         | 2119         | N      |
| 20210120 | TRI      | 297                 | 68831        | 100017       | N      |
| 20210120 | TRIB     | 0                   | 300          | 400          | N      |
| 20210120 | TRIL     | 1323                | 41948        | 78920        | N      |
| 20210120 | TRIP     | 0                   | 14618        | 30701        | N      |
| 20210120 | TRIT     | 1200                | 109240       | 172508       | N      |
| 20210120 | TRITW    | 0                   | 3400         | 4100         | N      |
| 20210120 | TRMB     | 0                   | 60053        | 85098        | N      |
| 20210120 | TRMK     | 0                   | 960          | 1418         | N      |
| 20210120 | TRN      | 1457                | 82158        | 186099       | N      |
| 20210120 | TRNO     | 0                   | 58210        | 128129       | N      |
| 20210120 | TRNS     | 0                   | 2            | 20           | N      |
| 20210120 | TROW     | 0                   | 3912         | 5613         | N      |
| 20210120 | TROX     | 26                  | 150752       | 331908       | N      |
| 20210120 | TRP      | 5948                | 326426       | 393800       | N      |
| 20210120 | TRQ      | 2781                | 113573       | 225884       | N      |
| 20210120 | TRS      | 0                   | 1844         | 2513         | N      |
| 20210120 | TRST     | 0                   | 3738         | 5435         | N      |
| 20210120 | TRTN     | 6                   | 24346        | 55439        | N      |
| 20210120 | TRTN PRA | 0                   | 800          | 3011         | N      |
| 20210120 | TRTN PRB | 0                   | 2131         | 2964         | N      |
| 20210120 | TRTN PRC | 0                   | 1254         | 4366         | N      |
| 20210120 | TRTN PRD | 200                 | 1598         | 2209         | N      |
| 20210120 | TRTX     | 498                 | 52080        | 125422       | N      |
| 20210120 | TRU      | 124                 | 86956        | 211692       | N      |
| 20210120 | TRUE     | 0                   | 3058         | 7065         | N      |
| 20210120 | TRUP     | 0                   | 3622         | 15174        | N      |
| 20210120 | TRV      | 649                 | 312539       | 602028       | N      |
| 20210120 | TRVG     | 0                   | 28679        | 73301        | N      |
| 20210120 | TRVI     | 0                   | 300          | 900          | N      |
| 20210120 | TRVN     | 0                   | 27178        | 44891        | N      |
| 20210120 | TRX      | 0                   | 2043         | 2443         | N      |
| 20210120 | TRXC     | 20069               | 605815       | 1155906      | N      |
| 20210120 | TS       | 223                 | 103874       | 161567       | N      |
| 20210120 | TSBK     | 0                   | 25           | 72           | N      |
| 20210120 | TSC      | 0                   | 50           | 195          | N      |
| 20210120 | TSCO     | 384                 | 2978         | 12370        | N      |
| 20210120 | TSE      | 100                 | 31720        | 73700        | N      |
| 20210120 | TSEM     | 0                   | 7714         | 19248        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | TSHA    | 0                   | 916          | 916          | N      |
| 20210120 | TSI     | 1                   | 9255         | 24679        | N      |
| 20210120 | TSIA    | 0                   | 208          | 894          | N      |
| 20210120 | TSLA    | 979                 | 100305       | 132819       | N      |
| 20210120 | TSLX    | 2                   | 23682        | 46462        | N      |
| 20210120 | TSM     | 12157               | 1616039      | 3613518      | N      |
| 20210120 | TSN     | 6047                | 367438       | 942020       | N      |
| 20210120 | TSQ     | 8                   | 1285         | 3705         | N      |
| 20210120 | TT      | 9485                | 197049       | 317564       | N      |
| 20210120 | TTC     | 38                  | 110649       | 220831       | N      |
| 20210120 | TTCF    | 227                 | 7158         | 12424        | N      |
| 20210120 | TTCFW   | 0                   | 1750         | 1750         | N      |
| 20210120 | TTD     | 0                   | 2191         | 2865         | N      |
| 20210120 | TTEC    | 0                   | 803          | 1526         | N      |
| 20210120 | TTEK    | 0                   | 3294         | 4688         | N      |
| 20210120 | TTGT    | 0                   | 2336         | 3802         | N      |
| 20210120 | TTI     | 40159               | 124692       | 255949       | N      |
| 20210120 | TTM     | 10168               | 309537       | 849731       | N      |
| 20210120 | TTMI    | 0                   | 11376        | 12787        | N      |
| 20210120 | TTNP    | 0                   | 19697        | 20760        | N      |
| 20210120 | TTOO    | 4400                | 234144       | 253440       | N      |
| 20210120 | TTP     | 0                   | 673          | 4849         | N      |
| 20210120 | TTT     | 0                   | 300          | 1300         | N      |
| 20210120 | TTWO    | 0                   | 9764         | 20758        | N      |
| 20210120 | TU      | 5169                | 171917       | 224257       | N      |
| 20210120 | TUFN    | 18                  | 43589        | 80334        | N      |
| 20210120 | TUP     | 2599                | 82293        | 164873       | N      |
| 20210120 | TUR     | 0                   | 998          | 4134         | N      |
| 20210120 | TUSK    | 0                   | 5            | 320          | N      |
| 20210120 | TV      | 1001                | 87525        | 211843       | N      |
| 20210120 | TVC     | 100                 | 736          | 8206         | N      |
| 20210120 | TVE     | 0                   | 770          | 2916         | N      |
| 20210120 | TVTX    | 0                   | 4079         | 7454         | N      |
| 20210120 | TVTY    | 0                   | 1304         | 1691         | N      |
| 20210120 | TW      | 0                   | 1360         | 2916         | N      |
| 20210120 | TWCT    | 0                   | 100          | 3134         | N      |
| 20210120 | TWCTW   | 0                   | 500          | 500          | N      |
| 20210120 | TWI     | 300                 | 51710        | 106910       | N      |
| 20210120 | TWIN    | 0                   | 222          | 322          | N      |
| 20210120 | TWLO    | 621                 | 173546       | 340325       | N      |
| 20210120 | TWM     | 0                   | 75498        | 75698        | N      |
| 20210120 | TWN     | 0                   | 756          | 1033         | N      |
| 20210120 | TWND    | 0                   | 4358         | 20193        | N      |
| 20210120 | TWND WS | 322                 | 3663         | 18242        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | TWNK    | 0                   | 27767        | 37710        | N      |
| 20210120 | TWO     | 3723                | 381805       | 521687       | N      |
| 20210120 | TWO PRA | 0                   | 2667         | 10431        | N      |
| 20210120 | TWO PRB | 0                   | 1335         | 6228         | N      |
| 20210120 | TWO PRC | 0                   | 4475         | 5718         | N      |
| 20210120 | TWO PRD | 0                   | 96           | 725          | N      |
| 20210120 | TWO PRE | 0                   | 1811         | 2505         | N      |
| 20210120 | TWOU    | 0                   | 9852         | 33515        | N      |
| 20210120 | TWST    | 0                   | 7177         | 9387         | N      |
| 20210120 | TWTR    | 22844               | 1526551      | 4452673      | N      |
| 20210120 | TX      | 0                   | 34702        | 67707        | N      |
| 20210120 | TXG     | 0                   | 13503        | 26715        | N      |
| 20210120 | TXMD    | 2131                | 160396       | 220116       | N      |
| 20210120 | TXN     | 24                  | 12276        | 19989        | N      |
| 20210120 | TXRH    | 0                   | 3824         | 5680         | N      |
| 20210120 | TXT     | 955                 | 105600       | 216214       | N      |
| 20210120 | TY      | 0                   | 305          | 4408         | N      |
| 20210120 | TYD     | 0                   | 100          | 100          | N      |
| 20210120 | TYG     | 0                   | 4879         | 8098         | N      |
| 20210120 | TYHT    | 0                   | 895          | 1195         | N      |
| 20210120 | TYL     | 749                 | 37836        | 55629        | N      |
| 20210120 | TYME    | 0                   | 2969         | 4062         | N      |
| 20210120 | TZA     | 0                   | 813850       | 990095       | N      |
| 20210120 | TZOO    | 0                   | 1            | 5            | N      |
| 20210120 | TZPSU   | 0                   | 79094        | 527316       | N      |
| 20210120 | U       | 1651                | 156239       | 245563       | N      |
| 20210120 | UA      | 5308                | 437818       | 699156       | N      |
| 20210120 | UAA     | 5391                | 882964       | 1407745      | N      |
| 20210120 | UAL     | 600                 | 99752        | 189658       | N      |
| 20210120 | UAMY    | 4472                | 16360        | 51503        | N      |
| 20210120 | UAN     | 36                  | 1857         | 2197         | N      |
| 20210120 | UAVS    | 700                 | 918085       | 1599414      | N      |
| 20210120 | UBA     | 146                 | 39015        | 87634        | N      |
| 20210120 | UBER    | 28086               | 2310767      | 4417711      | N      |
| 20210120 | UBFO    | 0                   | 100          | 100          | N      |
| 20210120 | UBP     | 0                   | 370          | 376          | N      |
| 20210120 | UBP PRK | 100                 | 200          | 200          | N      |
| 20210120 | UBS     | 6089                | 360143       | 461127       | N      |
| 20210120 | UBSI    | 0                   | 3828         | 4117         | N      |
| 20210120 | UBT     | 0                   | 1500         | 1500         | N      |
| 20210120 | UBX     | 0                   | 2948         | 9820         | N      |
| 20210120 | UCBI    | 0                   | 4652         | 6184         | N      |
| 20210120 | UCBIO   | 0                   | 99           | 99           | N      |
| 20210120 | UCO     | 0                   | 20619        | 25517        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | UCON    | 0                   | 200          | 200          | N      |
| 20210120 | UCTT    | 0                   | 4505         | 8316         | N      |
| 20210120 | UDN     | 0                   | 2300         | 4700         | N      |
| 20210120 | UDOW    | 0                   | 5955         | 15148        | N      |
| 20210120 | UDR     | 1504                | 247718       | 546564       | N      |
| 20210120 | UE      | 200                 | 81640        | 236917       | N      |
| 20210120 | UEC     | 0                   | 101298       | 225576       | N      |
| 20210120 | UEIC    | 0                   | 477          | 477          | N      |
| 20210120 | UEPS    | 0                   | 2939         | 6279         | N      |
| 20210120 | UFCS    | 0                   | 473          | 614          | N      |
| 20210120 | UFI     | 0                   | 15482        | 28798        | N      |
| 20210120 | UFO     | 0                   | 216          | 416          | N      |
| 20210120 | UFPI    | 0                   | 2087         | 5203         | N      |
| 20210120 | UFS     | 100                 | 51435        | 168861       | N      |
| 20210120 | UGI     | 82                  | 154113       | 453111       | N      |
| 20210120 | UGL     | 0                   | 2980         | 5692         | N      |
| 20210120 | UGP     | 12070               | 791454       | 1104570      | N      |
| 20210120 | UHAL    | 0                   | 314          | 533          | N      |
| 20210120 | UHS     | 3741                | 74139        | 136088       | N      |
| 20210120 | UHT     | 0                   | 11645        | 26089        | N      |
| 20210120 | UI      | 21                  | 21288        | 35362        | N      |
| 20210120 | UIHC    | 0                   | 12           | 72           | N      |
| 20210120 | UIS     | 0                   | 80437        | 180807       | N      |
| 20210120 | UL      | 458                 | 70969        | 237851       | N      |
| 20210120 | ULE     | 0                   | 100          | 400          | N      |
| 20210120 | ULTA    | 0                   | 5901         | 7956         | N      |
| 20210120 | UMBF    | 2                   | 1434         | 1731         | N      |
| 20210120 | UMC     | 2180                | 932015       | 1595316      | N      |
| 20210120 | UMH     | 131                 | 26824        | 43988        | N      |
| 20210120 | UMH PRC | 0                   | 930          | 7499         | N      |
| 20210120 | UMH PRD | 0                   | 56           | 19905        | N      |
| 20210120 | UMPQ    | 320                 | 12666        | 23125        | N      |
| 20210120 | UNB     | 0                   | 0            | 22           | N      |
| 20210120 | UNF     | 4                   | 14009        | 22964        | N      |
| 20210120 | UNFI    | 270                 | 295572       | 415219       | N      |
| 20210120 | UNG     | 0                   | 65055        | 77120        | N      |
| 20210120 | UNH     | 14407               | 536837       | 1107518      | N      |
| 20210120 | UNIT    | 3800                | 45615        | 83291        | N      |
| 20210120 | UNL     | 0                   | 225          | 315          | N      |
| 20210120 | UNM     | 3103                | 272663       | 438255       | N      |
| 20210120 | UNMA    | 0                   | 615          | 1724         | N      |
| 20210120 | UNP     | 3776                | 247646       | 567537       | N      |
| 20210120 | UNVR    | 0                   | 444354       | 663359       | N      |
| 20210120 | UONE    | 200                 | 2450         | 3306         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | UONEK   | 0                   | 1778         | 3878         | N      |
| 20210120 | UPLD    | 0                   | 1422         | 9307         | N      |
| 20210120 | UPRO    | 602                 | 96156        | 145639       | N      |
| 20210120 | UPS     | 8279                | 496347       | 915344       | N      |
| 20210120 | UPST    | 115                 | 2628         | 12390        | N      |
| 20210120 | UPWK    | 0                   | 5602         | 13011        | N      |
| 20210120 | URA     | 0                   | 400          | 1600         | N      |
| 20210120 | URBN    | 0                   | 16580        | 23830        | N      |
| 20210120 | URG     | 5148                | 8431         | 14229        | N      |
| 20210120 | URGN    | 0                   | 624          | 1110         | N      |
| 20210120 | URI     | 1284                | 88386        | 147732       | N      |
| 20210120 | UROV    | 0                   | 1049         | 1498         | N      |
| 20210120 | URTY    | 0                   | 545          | 1245         | N      |
| 20210120 | USA     | 4610                | 126985       | 203435       | N      |
| 20210120 | USAC    | 363                 | 12183        | 35443        | N      |
| 20210120 | USAK    | 0                   | 5            | 5            | N      |
| 20210120 | USAS    | 3400                | 31900        | 53845        | N      |
| 20210120 | USAT    | 0                   | 900          | 10884        | N      |
| 20210120 | USB     | 15889               | 1313146      | 3484243      | N      |
| 20210120 | USB PRA | 0                   | 123          | 190          | N      |
| 20210120 | USB PRH | 0                   | 7477         | 26530        | N      |
| 20210120 | USB PRM | 100                 | 11938        | 28725        | N      |
| 20210120 | USB PRP | 0                   | 12708        | 22316        | N      |
| 20210120 | USB PRQ | 116                 | 17788        | 37658        | N      |
| 20210120 | USCI    | 0                   | 100          | 100          | N      |
| 20210120 | USCR    | 0                   | 1540         | 1876         | N      |
| 20210120 | USDP    | 0                   | 13851        | 21717        | N      |
| 20210120 | USEG    | 0                   | 1375         | 1850         | N      |
| 20210120 | USFD    | 1527                | 260869       | 521255       | N      |
| 20210120 | USFR    | 0                   | 300          | 600          | N      |
| 20210120 | USHY    | 0                   | 9746         | 32598        | N      |
| 20210120 | USIG    | 0                   | 8093         | 9203         | N      |
| 20210120 | USIO    | 0                   | 1005         | 1105         | N      |
| 20210120 | USL     | 0                   | 1300         | 2100         | N      |
| 20210120 | USM     | 10                  | 42700        | 65667        | N      |
| 20210120 | USMV    | 0                   | 18646        | 100537       | N      |
| 20210120 | USNA    | 69                  | 15488        | 32812        | N      |
| 20210120 | USO     | 15                  | 33115        | 65849        | N      |
| 20210120 | USOI    | 0                   | 100          | 400          | N      |
| 20210120 | USPH    | 0                   | 8557         | 15114        | N      |
| 20210120 | USRT    | 0                   | 850          | 3430         | N      |
| 20210120 | USSG    | 0                   | 2000         | 2030         | N      |
| 20210120 | USWS    | 0                   | 14063        | 20480        | N      |
| 20210120 | USWSW   | 0                   | 2800         | 2800         | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | USX    | 2                   | 17552        | 51309        | N      |
| 20210120 | USXF   | 0                   | 2182         | 2182         | N      |
| 20210120 | UTF    | 2496                | 21669        | 27892        | N      |
| 20210120 | UTHR   | 0                   | 3885         | 4540         | N      |
| 20210120 | UTI    | 2                   | 6976         | 17546        | N      |
| 20210120 | UTL    | 73                  | 10694        | 16505        | N      |
| 20210120 | UTRN   | 0                   | 38           | 38           | N      |
| 20210120 | UTSI   | 0                   | 895          | 895          | N      |
| 20210120 | UTZ    | 94                  | 74974        | 174910       | N      |
| 20210120 | UUP    | 0                   | 1219         | 2832         | N      |
| 20210120 | UUU    | 0                   | 100          | 700          | N      |
| 20210120 | UUUU   | 5                   | 30204        | 66464        | N      |
| 20210120 | UVE    | 1                   | 21003        | 64108        | N      |
| 20210120 | UVSP   | 0                   | 500          | 1321         | N      |
| 20210120 | UVV    | 2                   | 17863        | 51172        | N      |
| 20210120 | UVXY   | 5000                | 962424       | 1318067      | N      |
| 20210120 | UWM    | 0                   | 2271         | 7368         | N      |
| 20210120 | UXIN   | 0                   | 11221        | 20121        | N      |
| 20210120 | UYG    | 0                   | 0            | 200          | N      |
| 20210120 | UZA    | 0                   | 199          | 3496         | N      |
| 20210120 | UZB    | 0                   | 158          | 1342         | N      |
| 20210120 | UZC    | 100                 | 952          | 9614         | N      |
| 20210120 | UZD    | 205                 | 5442         | 14851        | N      |
| 20210120 | UZE    | 8                   | 6445         | 19118        | N      |
| 20210120 | V      | 41040               | 2316987      | 4345020      | N      |
| 20210120 | VAC    | 7                   | 60609        | 89932        | N      |
| 20210120 | VACQ   | 0                   | 600          | 800          | N      |
| 20210120 | VALE   | 16215               | 2034882      | 4412822      | N      |
| 20210120 | VAPO   | 596                 | 50392        | 87944        | N      |
| 20210120 | VAR    | 288                 | 31565        | 105096       | N      |
| 20210120 | VAW    | 0                   | 700          | 700          | N      |
| 20210120 | VB     | 0                   | 3510         | 8624         | N      |
| 20210120 | VBF    | 0                   | 1883         | 7209         | N      |
| 20210120 | VBIV   | 300                 | 57044        | 75068        | N      |
| 20210120 | VBK    | 0                   | 766          | 1153         | N      |
| 20210120 | VBLT   | 0                   | 600          | 952          | N      |
| 20210120 | VBND   | 0                   | 200          | 200          | N      |
| 20210120 | VBR    | 200                 | 2287         | 4655         | N      |
| 20210120 | VBTX   | 0                   | 367          | 4366         | N      |
| 20210120 | VC     | 0                   | 2326         | 3319         | N      |
| 20210120 | VCEL   | 0                   | 8329         | 13683        | N      |
| 20210120 | VCF    | 0                   | 200          | 300          | N      |
| 20210120 | VCIF   | 0                   | 42           | 672          | N      |
| 20210120 | VCIT   | 2500                | 47616        | 68017        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | VCKAU   | 0                   | 0            | 700          | N      |
| 20210120 | VCLT    | 0                   | 499          | 500          | N      |
| 20210120 | VCNX    | 0                   | 700          | 1059         | N      |
| 20210120 | VCR     | 0                   | 400          | 427          | N      |
| 20210120 | VCRA    | 0                   | 32161        | 69879        | N      |
| 20210120 | VCSH    | 0                   | 28920        | 30779        | N      |
| 20210120 | VCTR    | 0                   | 0            | 3125         | N      |
| 20210120 | VCV     | 0                   | 4059         | 10723        | N      |
| 20210120 | VCVC    | 0                   | 500          | 1426         | N      |
| 20210120 | VCVCW   | 300                 | 368          | 368          | N      |
| 20210120 | VCYT    | 0                   | 6688         | 15223        | N      |
| 20210120 | VDC     | 0                   | 182          | 182          | N      |
| 20210120 | VDE     | 0                   | 6154         | 7706         | N      |
| 20210120 | VEA     | 0                   | 91724        | 136876       | N      |
| 20210120 | VEC     | 0                   | 7388         | 13232        | N      |
| 20210120 | VECO    | 0                   | 4260         | 7115         | N      |
| 20210120 | VEDL    | 300                 | 112266       | 179000       | N      |
| 20210120 | VEEV    | 1307                | 136864       | 231832       | N      |
| 20210120 | VEL     | 0                   | 6624         | 11441        | N      |
| 20210120 | VEON    | 0                   | 31039        | 56689        | N      |
| 20210120 | VER     | 1937                | 319400       | 565864       | N      |
| 20210120 | VER PRF | 0                   | 2554         | 14949        | N      |
| 20210120 | VERB    | 100                 | 700          | 1000         | N      |
| 20210120 | VERBW   | 0                   | 400          | 400          | N      |
| 20210120 | VERI    | 0                   | 4021         | 12576        | N      |
| 20210120 | VERO    | 0                   | 3064         | 3464         | N      |
| 20210120 | VERU    | 500                 | 4789         | 7090         | N      |
| 20210120 | VERX    | 0                   | 2891         | 4067         | N      |
| 20210120 | VERY    | 0                   | 20           | 20           | N      |
| 20210120 | VET     | 103470              | 620239       | 851773       | N      |
| 20210120 | VEU     | 0                   | 25609        | 52372        | N      |
| 20210120 | VFC     | 1993                | 274343       | 667694       | N      |
| 20210120 | VFF     | 1212                | 100655       | 157600       | N      |
| 20210120 | VFH     | 0                   | 2463         | 2716         | N      |
| 20210120 | VFL     | 0                   | 0            | 100          | N      |
| 20210120 | VG      | 0                   | 37045        | 65797        | N      |
| 20210120 | VGAC    | 19439               | 344873       | 676823       | N      |
| 20210120 | VGAC U  | 0                   | 6280         | 32529        | N      |
| 20210120 | VGAC WS | 5509                | 24135        | 128701       | N      |
| 20210120 | VGI     | 0                   | 2108         | 15577        | N      |
| 20210120 | VGIT    | 0                   | 12819        | 16084        | N      |
| 20210120 | VGK     | 0                   | 78646        | 124135       | N      |
| 20210120 | VGLT    | 0                   | 4308         | 6732         | N      |
| 20210120 | VGM     | 1876                | 8924         | 72900        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | VGR    | 1096                | 195614       | 292983       | N      |
| 20210120 | VGSH   | 0                   | 1800         | 2300         | N      |
| 20210120 | VGT    | 0                   | 642          | 1615         | N      |
| 20210120 | VGZ    | 200                 | 1200         | 13860        | N      |
| 20210120 | VHAQ U | 0                   | 0            | 1400         | N      |
| 20210120 | VHC    | 2753                | 259554       | 322000       | N      |
| 20210120 | VHI    | 0                   | 763          | 1512         | N      |
| 20210120 | VHT    | 0                   | 1046         | 1046         | N      |
| 20210120 | VIAC   | 200                 | 234038       | 301445       | N      |
| 20210120 | VIACA  | 0                   | 32           | 200          | N      |
| 20210120 | VIAO   | 0                   | 860          | 4435         | N      |
| 20210120 | VIAV   | 0                   | 37450        | 44219        | N      |
| 20210120 | VICI   | 741                 | 1369321      | 1869504      | N      |
| 20210120 | VICR   | 0                   | 941          | 1469         | N      |
| 20210120 | VIDI   | 0                   | 100          | 200          | N      |
| 20210120 | VIE    | 0                   | 993          | 1087         | N      |
| 20210120 | VIG    | 300                 | 18230        | 22664        | N      |
| 20210120 | VIGI   | 0                   | 400          | 700          | N      |
| 20210120 | VIH    | 244                 | 10830        | 33275        | N      |
| 20210120 | VIHAW  | 0                   | 960          | 5557         | N      |
| 20210120 | VINC   | 0                   | 300          | 400          | N      |
| 20210120 | VINCU  | 0                   | 0            | 100          | N      |
| 20210120 | VIOT   | 0                   | 3452         | 7494         | N      |
| 20210120 | VIPS   | 81                  | 759563       | 2430384      | N      |
| 20210120 | VIR    | 0                   | 10397        | 14952        | N      |
| 20210120 | VIRI   | 0                   | 127          | 397          | N      |
| 20210120 | VIRT   | 400                 | 2423         | 3598         | N      |
| 20210120 | VIS    | 0                   | 1619         | 3066         | N      |
| 20210120 | VISL   | 1860                | 65151        | 78622        | N      |
| 20210120 | VIST   | 0                   | 4436         | 49951        | N      |
| 20210120 | VITL   | 0                   | 1497         | 2898         | N      |
| 20210120 | VIV    | 1100                | 271172       | 332265       | N      |
| 20210120 | VIVE   | 0                   | 14744        | 73377        | N      |
| 20210120 | VIVO   | 0                   | 3927         | 4453         | N      |
| 20210120 | VIXY   | 0                   | 49615        | 76926        | N      |
| 20210120 | VJET   | 0                   | 100          | 500          | N      |
| 20210120 | VKI    | 0                   | 100          | 100          | N      |
| 20210120 | VKQ    | 1100                | 5485         | 22646        | N      |
| 20210120 | VKTX   | 0                   | 9056         | 10767        | N      |
| 20210120 | VLDR   | 275                 | 30597        | 80260        | N      |
| 20210120 | VLDRW  | 48                  | 2720         | 3420         | N      |
| 20210120 | VLGEA  | 0                   | 300          | 300          | N      |
| 20210120 | VLO    | 7409                | 334568       | 983789       | N      |
| 20210120 | VLRS   | 576                 | 13264        | 31767        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | VLT      | 0                   | 2001         | 8520         | N      |
| 20210120 | VLUE     | 0                   | 17735        | 18662        | N      |
| 20210120 | VLY      | 0                   | 91119        | 105450       | N      |
| 20210120 | VMAC     | 0                   | 0            | 380          | N      |
| 20210120 | VMACW    | 300                 | 600          | 600          | N      |
| 20210120 | VMAR     | 18                  | 2082         | 3423         | N      |
| 20210120 | VMBS     | 0                   | 2850         | 3245         | N      |
| 20210120 | VMC      | 90                  | 66219        | 149918       | N      |
| 20210120 | VMD      | 0                   | 164          | 164          | N      |
| 20210120 | VMI      | 612                 | 34981        | 54864        | N      |
| 20210120 | VMO      | 0                   | 14402        | 37642        | N      |
| 20210120 | VMW      | 1700                | 363875       | 812358       | N      |
| 20210120 | VNCE     | 4                   | 1448         | 1880         | N      |
| 20210120 | VNDA     | 0                   | 8231         | 10874        | N      |
| 20210120 | VNE      | 762                 | 217982       | 270791       | N      |
| 20210120 | VNET     | 0                   | 13623        | 30923        | N      |
| 20210120 | VNLA     | 0                   | 4000         | 4867         | N      |
| 20210120 | VNM      | 0                   | 3535         | 4700         | N      |
| 20210120 | VNO      | 6035                | 326932       | 953591       | N      |
| 20210120 | VNO PRK  | 0                   | 1017         | 2110         | N      |
| 20210120 | VNO PRL  | 114                 | 1757         | 3218         | N      |
| 20210120 | VNO PRM  | 4                   | 6800         | 6922         | N      |
| 20210120 | VNO PRN  | 0                   | 195          | 866          | N      |
| 20210120 | VNOM     | 555                 | 7057         | 20236        | N      |
| 20210120 | VNQ      | 600                 | 169438       | 214964       | N      |
| 20210120 | VNQI     | 0                   | 1037         | 1754         | N      |
| 20210120 | VNRX     | 0                   | 350          | 950          | N      |
| 20210120 | VNT      | 7                   | 165383       | 848169       | N      |
| 20210120 | VNTR     | 0                   | 18324        | 61821        | N      |
| 20210120 | VO       | 0                   | 7358         | 15846        | N      |
| 20210120 | VOC      | 330                 | 16988        | 20604        | N      |
| 20210120 | VOD      | 100                 | 42917        | 67253        | N      |
| 20210120 | VOE      | 100                 | 986          | 2113         | N      |
| 20210120 | VOLT     | 0                   | 100          | 400          | N      |
| 20210120 | VONG     | 0                   | 2            | 402          | N      |
| 20210120 | VONV     | 0                   | 418          | 1573         | N      |
| 20210120 | VOO      | 100                 | 27785        | 37162        | N      |
| 20210120 | VOOG     | 0                   | 200          | 605          | N      |
| 20210120 | VOOV     | 0                   | 300          | 900          | N      |
| 20210120 | VOT      | 0                   | 200          | 210          | N      |
| 20210120 | VOX      | 0                   | 452          | 1154         | N      |
| 20210120 | VOXX     | 0                   | 4332         | 5049         | N      |
| 20210120 | VOYA     | 1651                | 168998       | 331588       | N      |
| 20210120 | VOYA PRB | 0                   | 1333         | 4964         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | VPG     | 0                   | 6884         | 17001        | N      |
| 20210120 | VPL     | 0                   | 29991        | 33443        | N      |
| 20210120 | VPU     | 100                 | 4469         | 6528         | N      |
| 20210120 | VPV     | 0                   | 1637         | 26158        | N      |
| 20210120 | VRA     | 0                   | 124          | 552          | N      |
| 20210120 | VRAI    | 0                   | 0            | 627          | N      |
| 20210120 | VRAY    | 0                   | 21130        | 28746        | N      |
| 20210120 | VRCA    | 0                   | 0            | 100          | N      |
| 20210120 | VRDN    | 0                   | 125          | 157          | N      |
| 20210120 | VREX    | 0                   | 4728         | 5534         | N      |
| 20210120 | VRIG    | 0                   | 0            | 900          | N      |
| 20210120 | VRM     | 4099                | 21623        | 32740        | N      |
| 20210120 | VRME    | 0                   | 200          | 200          | N      |
| 20210120 | VRNS    | 0                   | 1846         | 2345         | N      |
| 20210120 | VRNT    | 0                   | 4851         | 8367         | N      |
| 20210120 | VRP     | 0                   | 762          | 3858         | N      |
| 20210120 | VRRM    | 0                   | 23394        | 39996        | N      |
| 20210120 | VRS     | 40                  | 50857        | 73516        | N      |
| 20210120 | VRSK    | 3                   | 8321         | 15031        | N      |
| 20210120 | VRSN    | 0                   | 3174         | 4592         | N      |
| 20210120 | VRT     | 313                 | 1665316      | 2431491      | N      |
| 20210120 | VRTS    | 0                   | 113          | 113          | N      |
| 20210120 | VRTU    | 0                   | 1653         | 3887         | N      |
| 20210120 | VRTV    | 2                   | 10401        | 21314        | N      |
| 20210120 | VRTX    | 0                   | 5675         | 14359        | N      |
| 20210120 | VS      | 0                   | 55           | 155          | N      |
| 20210120 | VSAT    | 0                   | 15098        | 17642        | N      |
| 20210120 | VSDA    | 0                   | 600          | 600          | N      |
| 20210120 | VSEC    | 0                   | 0            | 58           | N      |
| 20210120 | VSGX    | 0                   | 300          | 900          | N      |
| 20210120 | VSH     | 355                 | 126321       | 332735       | N      |
| 20210120 | VSPR    | 0                   | 12110        | 23321        | N      |
| 20210120 | VSPRW   | 0                   | 1000         | 1000         | N      |
| 20210120 | VSS     | 0                   | 0            | 693          | N      |
| 20210120 | VSSYW   | 100                 | 200          | 200          | N      |
| 20210120 | VST     | 1756                | 937155       | 1652845      | N      |
| 20210120 | VST WSA | 0                   | 620          | 2168         | N      |
| 20210120 | VSTA    | 0                   | 161          | 547          | N      |
| 20210120 | VSTM    | 14809               | 101509       | 172461       | N      |
| 20210120 | VSTO    | 1046                | 162559       | 272152       | N      |
| 20210120 | VT      | 0                   | 46719        | 65376        | N      |
| 20210120 | VTA     | 0                   | 8818         | 34917        | N      |
| 20210120 | VTEB    | 0                   | 4453         | 10368        | N      |
| 20210120 | VTGN    | 0                   | 71957        | 106493       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | VTI     | 1000                | 76767        | 82958        | N      |
| 20210120 | VTIP    | 0                   | 8272         | 10072        | N      |
| 20210120 | VTIQU   | 0                   | 100          | 4252         | N      |
| 20210120 | VTN     | 0                   | 5038         | 11895        | N      |
| 20210120 | VTNR    | 0                   | 3315         | 11418        | N      |
| 20210120 | VTOL    | 1582                | 12462        | 23368        | N      |
| 20210120 | VTR     | 8760                | 378321       | 766279       | N      |
| 20210120 | VTRS    | 0                   | 299708       | 406942       | N      |
| 20210120 | VTV     | 400                 | 35026        | 38727        | N      |
| 20210120 | VTVT    | 0                   | 6986         | 7497         | N      |
| 20210120 | VTWG    | 0                   | 0            | 244          | N      |
| 20210120 | VTWO    | 0                   | 0            | 5            | N      |
| 20210120 | VUG     | 0                   | 5372         | 6205         | N      |
| 20210120 | VUSE    | 0                   | 1300         | 1400         | N      |
| 20210120 | VUZI    | 200                 | 29079        | 67136        | N      |
| 20210120 | VV      | 0                   | 1120         | 2476         | N      |
| 20210120 | VVI     | 1                   | 28198        | 43137        | N      |
| 20210120 | VVNT    | 28333               | 73791        | 104156       | N      |
| 20210120 | VVOS    | 0                   | 1300         | 1846         | N      |
| 20210120 | VVPR    | 100                 | 17752        | 21859        | N      |
| 20210120 | VVR     | 1                   | 74305        | 115719       | N      |
| 20210120 | VVV     | 85                  | 307405       | 572365       | N      |
| 20210120 | VWO     | 0                   | 121225       | 138982       | N      |
| 20210120 | VWOB    | 0                   | 0            | 1353         | N      |
| 20210120 | VXF     | 0                   | 6848         | 7087         | N      |
| 20210120 | VXRT    | 200                 | 27202        | 43227        | N      |
| 20210120 | VXUS    | 0                   | 52378        | 58668        | N      |
| 20210120 | VXX     | 0                   | 1387138      | 1512759      | N      |
| 20210120 | VXZ     | 0                   | 400          | 400          | N      |
| 20210120 | VYGG    | 0                   | 3987         | 9292         | N      |
| 20210120 | VYGG U  | 0                   | 200          | 600          | N      |
| 20210120 | VYGG WS | 0                   | 600          | 8790         | N      |
| 20210120 | VYGR    | 0                   | 640          | 913          | N      |
| 20210120 | VYM     | 0                   | 93048        | 95920        | N      |
| 20210120 | VYMI    | 0                   | 0            | 10           | N      |
| 20210120 | VYNE    | 0                   | 70534        | 104598       | N      |
| 20210120 | VZ      | 24143               | 2434800      | 4761284      | N      |
| 20210120 | W       | 2451                | 129016       | 209198       | N      |
| 20210120 | WAB     | 861                 | 93970        | 194726       | N      |
| 20210120 | WABC    | 0                   | 914          | 1059         | N      |
| 20210120 | WAFD    | 0                   | 1435         | 19316        | N      |
| 20210120 | WAFU    | 0                   | 100          | 392          | N      |
| 20210120 | WAL     | 873                 | 73463        | 159513       | N      |
| 20210120 | WALA    | 0                   | 1361         | 5820         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | WANT    | 0                   | 0            | 24           | N      |
| 20210120 | WASH    | 0                   | 73           | 498          | N      |
| 20210120 | WAT     | 758                 | 26960        | 67964        | N      |
| 20210120 | WATT    | 900                 | 37046        | 71243        | N      |
| 20210120 | WB      | 0                   | 3373         | 11122        | N      |
| 20210120 | WBA     | 200                 | 95342        | 165673       | N      |
| 20210120 | WBAI    | 888                 | 64181        | 160237       | N      |
| 20210120 | WBIE    | 0                   | 689          | 689          | N      |
| 20210120 | WBIG    | 0                   | 0            | 100          | N      |
| 20210120 | WBII    | 0                   | 0            | 100          | N      |
| 20210120 | WBK     | 832                 | 27602        | 40313        | N      |
| 20210120 | WBS     | 1194                | 160168       | 284881       | N      |
| 20210120 | WBS PRF | 0                   | 615          | 1918         | N      |
| 20210120 | WBT     | 54                  | 155120       | 315246       | N      |
| 20210120 | WCC     | 0                   | 46296        | 86296        | N      |
| 20210120 | WCC PRA | 0                   | 4            | 3135         | N      |
| 20210120 | WCLD    | 0                   | 7568         | 10114        | N      |
| 20210120 | WCN     | 1258                | 99740        | 164367       | N      |
| 20210120 | WD      | 0                   | 27333        | 51083        | N      |
| 20210120 | WDAY    | 0                   | 13385        | 23658        | N      |
| 20210120 | WDC     | 0                   | 7771         | 29661        | N      |
| 20210120 | WDFC    | 0                   | 1222         | 6809         | N      |
| 20210120 | WDR     | 2                   | 42743        | 128048       | N      |
| 20210120 | WEA     | 0                   | 96           | 2307         | N      |
| 20210120 | WEAT    | 0                   | 88017        | 89878        | N      |
| 20210120 | WEBL    | 0                   | 100          | 200          | N      |
| 20210120 | WEC     | 995                 | 180397       | 352342       | N      |
| 20210120 | WEI     | 691                 | 35413        | 74892        | N      |
| 20210120 | WELL    | 5890                | 391323       | 802602       | N      |
| 20210120 | WEN     | 0                   | 21389        | 34814        | N      |
| 20210120 | WERN    | 0                   | 1871         | 2979         | N      |
| 20210120 | WES     | 4062                | 126705       | 435815       | N      |
| 20210120 | WETF    | 0                   | 13506        | 20967        | N      |
| 20210120 | WEX     | 964                 | 35149        | 77858        | N      |
| 20210120 | WF      | 0                   | 7878         | 11208        | N      |
| 20210120 | WFC     | 77145               | 3191271      | 7888434      | N      |
| 20210120 | WFC PRA | 0                   | 20069        | 34500        | N      |
| 20210120 | WFC PRL | 0                   | 2589         | 9923         | N      |
| 20210120 | WFC PRN | 0                   | 22286        | 27309        | N      |
| 20210120 | WFC PRO | 0                   | 2150         | 4615         | N      |
| 20210120 | WFC PRP | 0                   | 676          | 1105         | N      |
| 20210120 | WFC PRQ | 0                   | 12263        | 23766        | N      |
| 20210120 | WFC PRR | 0                   | 13041        | 29964        | N      |
| 20210120 | WFC PRW | 0                   | 4162         | 27324        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | WFC PRX | 0                   | 10756        | 14128        | N      |
| 20210120 | WFC PRY | 0                   | 1212         | 4433         | N      |
| 20210120 | WFC PRZ | 4930                | 100681       | 200502       | N      |
| 20210120 | WGO     | 146                 | 48706        | 96297        | N      |
| 20210120 | WH      | 57                  | 237040       | 271670       | N      |
| 20210120 | WHD     | 5126                | 47034        | 79917        | N      |
| 20210120 | WHG     | 0                   | 3069         | 6764         | N      |
| 20210120 | WHR     | 1242                | 109556       | 241550       | N      |
| 20210120 | WIA     | 0                   | 1179         | 2803         | N      |
| 20210120 | WIFI    | 0                   | 3152         | 5057         | N      |
| 20210120 | WIMI    | 100                 | 2933         | 4847         | N      |
| 20210120 | WINA    | 0                   | 0            | 6            | N      |
| 20210120 | WING    | 0                   | 1181         | 1665         | N      |
| 20210120 | WIP     | 0                   | 40           | 40           | N      |
| 20210120 | WIRE    | 0                   | 308          | 821          | N      |
| 20210120 | WISA    | 942                 | 1042         | 3937         | N      |
| 20210120 | WISH    | 0                   | 11124        | 12737        | N      |
| 20210120 | WIT     | 172                 | 361035       | 576808       | N      |
| 20210120 | WIW     | 0                   | 2911         | 14543        | N      |
| 20210120 | WIX     | 0                   | 2504         | 4235         | N      |
| 20210120 | WK      | 456                 | 66700        | 130577       | N      |
| 20210120 | WKEY    | 0                   | 125          | 350          | N      |
| 20210120 | WKHS    | 0                   | 17359        | 101239       | N      |
| 20210120 | WLDN    | 0                   | 837          | 871          | N      |
| 20210120 | WLK     | 15                  | 30947        | 74264        | N      |
| 20210120 | WLKP    | 1                   | 2696         | 5949         | N      |
| 20210120 | WLL     | 0                   | 28685        | 60458        | N      |
| 20210120 | WLTW    | 0                   | 11670        | 22358        | N      |
| 20210120 | WM      | 9868                | 197554       | 449750       | N      |
| 20210120 | WMB     | 1190                | 2125213      | 4262407      | N      |
| 20210120 | WMC     | 692                 | 105900       | 144210       | N      |
| 20210120 | WMG     | 0                   | 8649         | 13862        | N      |
| 20210120 | WMK     | 0                   | 13230        | 24933        | N      |
| 20210120 | WMS     | 2694                | 86964        | 135381       | N      |
| 20210120 | WMT     | 10570               | 860507       | 1621009      | N      |
| 20210120 | WNC     | 1                   | 33248        | 89558        | N      |
| 20210120 | WNEB    | 0                   | 0            | 100          | N      |
| 20210120 | WNS     | 328                 | 5998         | 19805        | N      |
| 20210120 | WNW     | 0                   | 618          | 1257         | N      |
| 20210120 | WOOF    | 3007                | 40320        | 59459        | N      |
| 20210120 | WOR     | 512                 | 48265        | 92714        | N      |
| 20210120 | WORK    | 7516                | 438319       | 1909192      | N      |
| 20210120 | WORX    | 0                   | 1509         | 1809         | N      |
| 20210120 | WOW     | 0                   | 46162        | 102281       | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | WPC     | 1777                | 311870       | 677273       | N      |
| 20210120 | WPF     | 1945                | 46257        | 88824        | N      |
| 20210120 | WPF U   | 0                   | 100          | 3740         | N      |
| 20210120 | WPF WS  | 167                 | 24287        | 36275        | N      |
| 20210120 | WPG     | 657                 | 44439        | 84917        | N      |
| 20210120 | WPG PRH | 0                   | 644          | 4096         | N      |
| 20210120 | WPG PRI | 0                   | 0            | 99           | N      |
| 20210120 | WPM     | 4330                | 254903       | 546028       | N      |
| 20210120 | WPP     | 0                   | 11674        | 18179        | N      |
| 20210120 | WPRT    | 1763                | 57199        | 85412        | N      |
| 20210120 | WRAP    | 0                   | 1701         | 5522         | N      |
| 20210120 | WRB     | 168                 | 98033        | 241221       | N      |
| 20210120 | WRB PRC | 0                   | 153          | 2188         | N      |
| 20210120 | WRB PRD | 0                   | 106          | 1036         | N      |
| 20210120 | WRB PRE | 0                   | 11434        | 12538        | N      |
| 20210120 | WRB PRF | 0                   | 2079         | 6369         | N      |
| 20210120 | WRB PRG | 0                   | 1246         | 2030         | N      |
| 20210120 | WRE     | 3                   | 80677        | 142439       | N      |
| 20210120 | WRI     | 0                   | 93801        | 288617       | N      |
| 20210120 | WRK     | 4028                | 223726       | 526500       | N      |
| 20210120 | WRLD    | 20                  | 414          | 546          | N      |
| 20210120 | WRN     | 500                 | 15327        | 15327        | N      |
| 20210120 | WSBC    | 0                   | 705          | 1626         | N      |
| 20210120 | WSBF    | 0                   | 0            | 100          | N      |
| 20210120 | WSC     | 0                   | 9683         | 16343        | N      |
| 20210120 | WSFS    | 0                   | 588          | 729          | N      |
| 20210120 | WSG     | 0                   | 100          | 8759         | N      |
| 20210120 | WSM     | 177                 | 166919       | 310692       | N      |
| 20210120 | WSO     | 62                  | 59926        | 89215        | N      |
| 20210120 | WSR     | 1652                | 52568        | 83756        | N      |
| 20210120 | WST     | 271                 | 41686        | 111337       | N      |
| 20210120 | WTBA    | 0                   | 11           | 11           | N      |
| 20210120 | WTER    | 1249                | 47214        | 110862       | N      |
| 20210120 | WTFC    | 0                   | 4117         | 4805         | N      |
| 20210120 | WTI     | 5672                | 410972       | 544402       | N      |
| 20210120 | WTM     | 1                   | 1486         | 2252         | N      |
| 20210120 | WTMF    | 0                   | 600          | 629          | N      |
| 20210120 | WTRE    | 0                   | 1858         | 2058         | N      |
| 20210120 | WTRG    | 208                 | 332433       | 567670       | N      |
| 20210120 | WTRH    | 0                   | 19560        | 22074        | N      |
| 20210120 | WTRU    | 0                   | 785          | 2187         | N      |
| 20210120 | WTS     | 0                   | 23109        | 48912        | N      |
| 20210120 | WTT     | 0                   | 100          | 100          | N      |
| 20210120 | WTTR    | 3699                | 19255        | 48112        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | WU      | 8451                | 400938       | 1389851      | N      |
| 20210120 | WVE     | 0                   | 6087         | 8700         | N      |
| 20210120 | WW      | 0                   | 9444         | 20856        | N      |
| 20210120 | WWD     | 0                   | 1495         | 1753         | N      |
| 20210120 | WWE     | 2580                | 101064       | 171690       | N      |
| 20210120 | WWR     | 63563               | 170900       | 250883       | N      |
| 20210120 | WWW     | 0                   | 55777        | 156927       | N      |
| 20210120 | WY      | 10694               | 731408       | 1353053      | N      |
| 20210120 | WYND    | 601                 | 121749       | 214255       | N      |
| 20210120 | WYNN    | 200                 | 14653        | 34802        | N      |
| 20210120 | WYY     | 0                   | 100          | 138          | N      |
| 20210120 | X       | 7464                | 747864       | 2273903      | N      |
| 20210120 | XAIR    | 0                   | 508          | 1382         | N      |
| 20210120 | XAN     | 1237                | 53550        | 99751        | N      |
| 20210120 | XAN PRC | 0                   | 2079         | 2108         | N      |
| 20210120 | XAR     | 0                   | 8            | 630          | N      |
| 20210120 | XBI     | 14271               | 51795        | 79136        | N      |
| 20210120 | XBIO    | 0                   | 2470         | 2670         | N      |
| 20210120 | XBIT    | 0                   | 99           | 399          | N      |
| 20210120 | XCUR    | 0                   | 5900         | 7195         | N      |
| 20210120 | XEC     | 1519                | 263500       | 438583       | N      |
| 20210120 | XEL     | 263                 | 56984        | 87826        | N      |
| 20210120 | XELA    | 2229                | 418651       | 497793       | N      |
| 20210120 | XELB    | 0                   | 500          | 600          | N      |
| 20210120 | XENE    | 0                   | 465          | 920          | N      |
| 20210120 | XENT    | 0                   | 899          | 1693         | N      |
| 20210120 | XERS    | 0                   | 9154         | 11591        | N      |
| 20210120 | XFLT    | 3026                | 11891        | 23458        | N      |
| 20210120 | XFOR    | 0                   | 200          | 200          | N      |
| 20210120 | XHB     | 7677                | 75670        | 106812       | N      |
| 20210120 | XHE     | 0                   | 66           | 66           | N      |
| 20210120 | XHR     | 921                 | 206745       | 312143       | N      |
| 20210120 | XIN     | 52                  | 3242         | 26605        | N      |
| 20210120 | XITK    | 0                   | 0            | 100          | N      |
| 20210120 | XL      | 27392               | 428827       | 809058       | N      |
| 20210120 | XL WS   | 600                 | 27771        | 68612        | N      |
| 20210120 | XLB     | 100                 | 195593       | 282904       | N      |
| 20210120 | XLC     | 2730                | 85501        | 104862       | N      |
| 20210120 | XLE     | 700                 | 1025136      | 1721371      | N      |
| 20210120 | XLF     | 48000               | 1517779      | 1859363      | N      |
| 20210120 | XLG     | 0                   | 100          | 147          | N      |
| 20210120 | XLI     | 0                   | 396444       | 593493       | N      |
| 20210120 | XLK     | 1200                | 94409        | 140788       | N      |
| 20210120 | XLNX    | 0                   | 14396        | 35851        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210120 | XLP     | 0                   | 447451       | 525429       | N      |
| 20210120 | XLRE    | 9600                | 368479       | 464712       | N      |
| 20210120 | XLRN    | 0                   | 2363         | 3315         | N      |
| 20210120 | XLU     | 26115               | 700230       | 815593       | N      |
| 20210120 | XLV     | 172                 | 280365       | 416795       | N      |
| 20210120 | XLY     | 1700                | 223492       | 342996       | N      |
| 20210120 | XME     | 0                   | 108817       | 134553       | N      |
| 20210120 | XMHQ    | 0                   | 100          | 100          | N      |
| 20210120 | XMLV    | 0                   | 6041         | 7822         | N      |
| 20210120 | XMMO    | 0                   | 700          | 700          | N      |
| 20210120 | XNCR    | 0                   | 2669         | 3713         | N      |
| 20210120 | XNET    | 0                   | 10518        | 28254        | N      |
| 20210120 | XNTK    | 0                   | 200          | 200          | N      |
| 20210120 | XOM     | 26582               | 2448955      | 5895620      | N      |
| 20210120 | XOMA    | 0                   | 434          | 434          | N      |
| 20210120 | XONE    | 0                   | 17421        | 24824        | N      |
| 20210120 | XOP     | 1501                | 89964        | 171686       | N      |
| 20210120 | XP      | 0                   | 18633        | 46733        | N      |
| 20210120 | XPEL    | 901                 | 2715         | 4479         | N      |
| 20210120 | XPER    | 100                 | 6673         | 12051        | N      |
| 20210120 | XPEV    | 63766               | 2630125      | 6517330      | N      |
| 20210120 | XPH     | 0                   | 100          | 100          | N      |
| 20210120 | XPL     | 1200                | 4292         | 5992         | N      |
| 20210120 | XPO     | 308                 | 113917       | 268459       | N      |
| 20210120 | XPOA    | 5143                | 29963        | 59770        | N      |
| 20210120 | XPOA U  | 0                   | 2100         | 15692        | N      |
| 20210120 | XPOA WS | 3182                | 19150        | 35921        | N      |
| 20210120 | XRAY    | 0                   | 3973         | 4958         | N      |
| 20210120 | XRT     | 600                 | 32009        | 45766        | N      |
| 20210120 | XRX     | 29548               | 251857       | 770077       | N      |
| 20210120 | XSD     | 0                   | 5            | 70           | N      |
| 20210120 | XSLV    | 0                   | 3216         | 3821         | N      |
| 20210120 | XSOE    | 0                   | 2400         | 23388        | N      |
| 20210120 | XSPA    | 0                   | 229067       | 434977       | N      |
| 20210120 | XSVM    | 0                   | 100          | 100          | N      |
| 20210120 | XT      | 0                   | 125          | 225          | N      |
| 20210120 | XTN     | 0                   | 440          | 440          | N      |
| 20210120 | XXII    | 500                 | 20557        | 39300        | N      |
| 20210120 | XYF     | 0                   | 1926         | 10266        | N      |
| 20210120 | XYL     | 30                  | 114553       | 247785       | N      |
| 20210120 | Y       | 14                  | 13292        | 28478        | N      |
| 20210120 | YAC     | 200                 | 5761         | 7193         | N      |
| 20210120 | YAC U   | 0                   | 500          | 1794         | N      |
| 20210120 | YAC WS  | 2540                | 7689         | 12078        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210120 | YALA     | 9514                | 361288       | 719549       | N      |
| 20210120 | YANG     | 0                   | 3995         | 7911         | N      |
| 20210120 | YCBD     | 401                 | 602          | 1668         | N      |
| 20210120 | YCBD PRA | 0                   | 0            | 300          | N      |
| 20210120 | YELP     | 805                 | 95662        | 227274       | N      |
| 20210120 | YETI     | 22198               | 1313998      | 8369896      | N      |
| 20210120 | YEXT     | 2060                | 54586        | 174901       | N      |
| 20210120 | YGMZ     | 0                   | 105          | 306          | N      |
| 20210120 | YI       | 0                   | 240          | 2599         | N      |
| 20210120 | YINN     | 0                   | 5222         | 19422        | N      |
| 20210120 | YJ       | 95                  | 26589        | 31020        | N      |
| 20210120 | YMAB     | 0                   | 2505         | 4112         | N      |
| 20210120 | YMTX     | 0                   | 137          | 187          | N      |
| 20210120 | YNDX     | 0                   | 12046        | 20056        | N      |
| 20210120 | YOLO     | 0                   | 1113         | 1544         | N      |
| 20210120 | YPF      | 2965                | 319624       | 897039       | N      |
| 20210120 | YQ       | 1377                | 65609        | 95111        | N      |
| 20210120 | YRCW     | 0                   | 23195        | 26604        | N      |
| 20210120 | YRD      | 3235                | 16965        | 38182        | N      |
| 20210120 | YSACW    | 0                   | 100          | 100          | N      |
| 20210120 | YSG      | 5731                | 223694       | 616815       | N      |
| 20210120 | YTEN     | 400                 | 1231         | 1441         | N      |
| 20210120 | YTRA     | 0                   | 299          | 561          | N      |
| 20210120 | YUM      | 1747                | 217426       | 404319       | N      |
| 20210120 | YUMC     | 1939                | 150778       | 479182       | N      |
| 20210120 | YY       | 0                   | 2644         | 8034         | N      |
| 20210120 | Z        | 0                   | 11659        | 15028        | N      |
| 20210120 | ZAGG     | 0                   | 5045         | 6626         | N      |
| 20210120 | ZBH      | 3464                | 115099       | 231642       | N      |
| 20210120 | ZBRA     | 0                   | 2813         | 10625        | N      |
| 20210120 | ZDGE     | 0                   | 110          | 1035         | N      |
| 20210120 | ZEN      | 421                 | 155854       | 263299       | N      |
| 20210120 | ZG       | 0                   | 7302         | 8093         | N      |
| 20210120 | ZGNX     | 0                   | 2912         | 3661         | N      |
| 20210120 | ZGYH     | 0                   | 0            | 6            | N      |
| 20210120 | ZGYHW    | 0                   | 39           | 39           | N      |
| 20210120 | ZI       | 0                   | 5409         | 27875        | N      |
| 20210120 | ZION     | 0                   | 24782        | 37923        | N      |
| 20210120 | ZIOP     | 0                   | 58381        | 75710        | N      |
| 20210120 | ZIXI     | 0                   | 5546         | 8312         | N      |
| 20210120 | ZKIN     | 0                   | 2214         | 2314         | N      |
| 20210120 | ZLAB     | 0                   | 4048         | 5164         | N      |
| 20210120 | ZM       | 150                 | 29171        | 56340        | N      |
| 20210120 | ZNGA     | 3900                | 823794       | 1263658      | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210120 | ZNH    | 0                   | 2351         | 7908         | N      |
| 20210120 | ZNTE   | 0                   | 3369         | 6185         | N      |
| 20210120 | ZNTEU  | 0                   | 1108         | 5507         | N      |
| 20210120 | ZNTEW  | 0                   | 1151         | 1573         | N      |
| 20210120 | ZNTL   | 0                   | 2761         | 4663         | N      |
| 20210120 | ZOM    | 68300               | 432124       | 498333       | N      |
| 20210120 | ZROZ   | 0                   | 100          | 200          | N      |
| 20210120 | ZS     | 0                   | 3852         | 9427         | N      |
| 20210120 | ZSAN   | 10972               | 344255       | 478190       | N      |
| 20210120 | ZSL    | 0                   | 27054        | 35568        | N      |
| 20210120 | ZTO    | 108                 | 840947       | 1349332      | N      |
| 20210120 | ZTR    | 0                   | 4186         | 18361        | N      |
| 20210120 | ZTS    | 770                 | 278623       | 646213       | N      |
| 20210120 | ZUMZ   | 0                   | 2803         | 4117         | N      |
| 20210120 | ZUO    | 1530                | 211390       | 420886       | N      |
| 20210120 | ZVO    | 0                   | 482          | 482          | N      |
| 20210120 | ZYME   | 0                   | 66378        | 103498       | N      |
| 20210120 | ZYNE   | 0                   | 24702        | 40518        | N      |
| 20210120 | ZYXI   | 0                   | 3357         | 3879         | N      |