

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | AA       | 5388                | 292109       | 802375       | N      |
| 20210923 | AAAU     | 0                   | 123          | 123          | N      |
| 20210923 | AAC      | 0                   | 655          | 1037         | N      |
| 20210923 | AAC WS   | 0                   | 13           | 1505         | N      |
| 20210923 | AACG     | 0                   | 100          | 100          | N      |
| 20210923 | AADI     | 0                   | 104          | 104          | N      |
| 20210923 | AAIC     | 12                  | 5158         | 29343        | N      |
| 20210923 | AAIC PRB | 0                   | 200          | 597          | N      |
| 20210923 | AAIC PRC | 0                   | 610          | 910          | N      |
| 20210923 | AAIN     | 0                   | 0            | 580          | N      |
| 20210923 | AAL      | 1800                | 338702       | 750397       | N      |
| 20210923 | AAMC     | 0                   | 100          | 100          | N      |
| 20210923 | AAN      | 0                   | 23970        | 51215        | N      |
| 20210923 | AAOI     | 0                   | 301          | 1111         | N      |
| 20210923 | AAON     | 0                   | 1039         | 1382         | N      |
| 20210923 | AAP      | 9                   | 88502        | 140214       | N      |
| 20210923 | AAPL     | 422                 | 185092       | 425872       | N      |
| 20210923 | AAQC     | 0                   | 101          | 104          | N      |
| 20210923 | AAQC WS  | 0                   | 0            | 281          | N      |
| 20210923 | AAT      | 0                   | 34021        | 74980        | N      |
| 20210923 | AAU      | 0                   | 300          | 300          | N      |
| 20210923 | AAWW     | 0                   | 3633         | 4241         | N      |
| 20210923 | AAXJ     | 0                   | 9779         | 23738        | N      |
| 20210923 | AB       | 1226                | 29061        | 43242        | N      |
| 20210923 | ABB      | 3114                | 236170       | 324721       | N      |
| 20210923 | ABBV     | 23976               | 956684       | 1725759      | N      |
| 20210923 | ABC      | 3893                | 98861        | 175848       | N      |
| 20210923 | ABCB     | 0                   | 2546         | 3213         | N      |
| 20210923 | ABCL     | 0                   | 24830        | 36858        | N      |
| 20210923 | ABCM     | 0                   | 0            | 460          | N      |
| 20210923 | ABEO     | 0                   | 620          | 988          | N      |
| 20210923 | ABEV     | 14243               | 3042925      | 4056586      | N      |
| 20210923 | ABG      | 9                   | 15665        | 48857        | N      |
| 20210923 | ABM      | 151                 | 36833        | 73879        | N      |
| 20210923 | ABMD     | 0                   | 648          | 1277         | N      |
| 20210923 | ABNB     | 105                 | 60874        | 92890        | N      |
| 20210923 | ABOS     | 0                   | 1170         | 2015         | N      |
| 20210923 | ABR      | 1375                | 199374       | 259484       | N      |
| 20210923 | ABR PRD  | 0                   | 1271         | 2035         | N      |
| 20210923 | ABR PRE  | 0                   | 6082         | 7682         | N      |
| 20210923 | ABSI     | 0                   | 729          | 849          | N      |
| 20210923 | ABST     | 0                   | 99           | 99           | N      |
| 20210923 | ABT      | 21284               | 611153       | 1371221      | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | ABTX    | 0                   | 216          | 217          | N      |
| 20210923 | ABUS    | 0                   | 8589         | 20669        | N      |
| 20210923 | ABVC    | 0                   | 100          | 400          | N      |
| 20210923 | AC      | 0                   | 1272         | 2167         | N      |
| 20210923 | ACA     | 208                 | 33241        | 59700        | N      |
| 20210923 | ACAD    | 0                   | 4346         | 5884         | N      |
| 20210923 | ACAHU   | 0                   | 4            | 4            | N      |
| 20210923 | ACB     | 4500                | 136643       | 153391       | N      |
| 20210923 | ACBI    | 0                   | 1071         | 6671         | N      |
| 20210923 | ACC     | 322                 | 139147       | 243843       | N      |
| 20210923 | ACCD    | 0                   | 1911         | 2073         | N      |
| 20210923 | ACCO    | 0                   | 39663        | 104825       | N      |
| 20210923 | ACEL    | 0                   | 34151        | 43442        | N      |
| 20210923 | ACER    | 0                   | 2            | 166          | N      |
| 20210923 | ACES    | 0                   | 700          | 700          | N      |
| 20210923 | ACET    | 0                   | 512          | 813          | N      |
| 20210923 | ACGL    | 0                   | 14856        | 35915        | N      |
| 20210923 | ACGLN   | 0                   | 100          | 100          | N      |
| 20210923 | ACGLO   | 0                   | 35           | 457          | N      |
| 20210923 | ACGLP   | 0                   | 200          | 200          | N      |
| 20210923 | ACH     | 125                 | 66163        | 181097       | N      |
| 20210923 | ACHC    | 0                   | 2788         | 4662         | N      |
| 20210923 | ACHR    | 3344                | 49614        | 132433       | N      |
| 20210923 | ACHR WS | 0                   | 1890         | 9993         | N      |
| 20210923 | ACHV    | 0                   | 400          | 600          | N      |
| 20210923 | ACI     | 8019                | 155384       | 286917       | N      |
| 20210923 | ACII    | 0                   | 0            | 1075         | N      |
| 20210923 | ACII U  | 0                   | 0            | 7            | N      |
| 20210923 | ACII WS | 0                   | 0            | 3249         | N      |
| 20210923 | ACIU    | 0                   | 1173         | 2088         | N      |
| 20210923 | ACIW    | 0                   | 1738         | 6492         | N      |
| 20210923 | ACKIU   | 0                   | 250          | 250          | N      |
| 20210923 | ACLS    | 0                   | 97           | 464          | N      |
| 20210923 | ACM     | 930                 | 214512       | 522396       | N      |
| 20210923 | ACMR    | 0                   | 449          | 1516         | N      |
| 20210923 | ACN     | 7540                | 444874       | 1161716      | N      |
| 20210923 | ACP     | 1113                | 3237         | 8531         | N      |
| 20210923 | ACP PRA | 0                   | 20           | 433          | N      |
| 20210923 | ACR     | 234                 | 875          | 5540         | N      |
| 20210923 | ACR PRC | 0                   | 55           | 418          | N      |
| 20210923 | ACR PRD | 0                   | 100          | 433          | N      |
| 20210923 | ACRE    | 1069                | 41947        | 73635        | N      |
| 20210923 | ACRO    | 0                   | 0            | 100          | N      |
| 20210923 | ACRO U  | 0                   | 0            | 110          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | ACRO WS | 0                   | 0            | 100          | N      |
| 20210923 | ACRS    | 0                   | 854          | 1732         | N      |
| 20210923 | ACRX    | 0                   | 908          | 1308         | N      |
| 20210923 | ACST    | 100                 | 700          | 1458         | N      |
| 20210923 | ACT     | 0                   | 882          | 4566         | N      |
| 20210923 | ACTG    | 100                 | 1419         | 6584         | N      |
| 20210923 | ACV     | 500                 | 1912         | 5919         | N      |
| 20210923 | ACVA    | 0                   | 25212        | 39315        | N      |
| 20210923 | ACVF    | 0                   | 1010         | 1010         | N      |
| 20210923 | ACWF    | 0                   | 10           | 10           | N      |
| 20210923 | ACWI    | 0                   | 63717        | 89624        | N      |
| 20210923 | ACWV    | 0                   | 131          | 1046         | N      |
| 20210923 | ACWX    | 0                   | 28074        | 32179        | N      |
| 20210923 | ACXP    | 0                   | 100          | 200          | N      |
| 20210923 | ACY     | 0                   | 576          | 1009         | N      |
| 20210923 | ADAP    | 0                   | 5692         | 7188         | N      |
| 20210923 | ADBE    | 0                   | 18292        | 22591        | N      |
| 20210923 | ADC     | 756                 | 55721        | 150200       | N      |
| 20210923 | ADC PRA | 600                 | 22086        | 57486        | N      |
| 20210923 | ADCT    | 300                 | 17561        | 22546        | N      |
| 20210923 | ADERU   | 0                   | 0            | 100          | N      |
| 20210923 | ADES    | 0                   | 0            | 304          | N      |
| 20210923 | ADEX    | 7800                | 14746        | 20748        | N      |
| 20210923 | ADEX U  | 0                   | 0            | 5262         | N      |
| 20210923 | ADEX WS | 0                   | 122          | 2522         | N      |
| 20210923 | ADF     | 0                   | 159          | 89398        | N      |
| 20210923 | ADF U   | 0                   | 11           | 11           | N      |
| 20210923 | ADF WS  | 0                   | 558          | 558          | N      |
| 20210923 | ADGI    | 0                   | 456          | 606          | N      |
| 20210923 | ADI     | 0                   | 20315        | 25896        | N      |
| 20210923 | ADIL    | 0                   | 1104         | 2504         | N      |
| 20210923 | ADM     | 991                 | 293728       | 672339       | N      |
| 20210923 | ADMA    | 0                   | 4200         | 5864         | N      |
| 20210923 | ADMP    | 0                   | 2200         | 7713         | N      |
| 20210923 | ADMS    | 0                   | 200          | 545          | N      |
| 20210923 | ADN     | 101                 | 716          | 834          | N      |
| 20210923 | ADNT    | 3                   | 182548       | 237063       | N      |
| 20210923 | ADP     | 0                   | 2276         | 7605         | N      |
| 20210923 | ADPT    | 0                   | 6548         | 8331         | N      |
| 20210923 | ADS     | 306                 | 106515       | 171946       | N      |
| 20210923 | ADSK    | 0                   | 16386        | 24476        | N      |
| 20210923 | ADT     | 38                  | 225162       | 529322       | N      |
| 20210923 | ADTN    | 0                   | 617          | 2470         | N      |
| 20210923 | ADTX    | 0                   | 7125         | 11065        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | ADUS    | 0                   | 730          | 1044         | N      |
| 20210923 | ADV     | 0                   | 5253         | 5565         | N      |
| 20210923 | ADVM    | 0                   | 8551         | 9341         | N      |
| 20210923 | ADVWW   | 0                   | 0            | 100          | N      |
| 20210923 | ADX     | 571                 | 5484         | 12794        | N      |
| 20210923 | ADXS    | 200                 | 865          | 3416         | N      |
| 20210923 | AEE     | 3937                | 173212       | 416307       | N      |
| 20210923 | AEF     | 0                   | 400          | 600          | N      |
| 20210923 | AEFC    | 0                   | 9157         | 41645        | N      |
| 20210923 | AEG     | 119                 | 129013       | 307939       | N      |
| 20210923 | AEHL    | 0                   | 1806         | 2206         | N      |
| 20210923 | AEHR    | 0                   | 5169         | 7571         | N      |
| 20210923 | AEI     | 3600                | 133104       | 184983       | N      |
| 20210923 | AEIS    | 0                   | 10354        | 14253        | N      |
| 20210923 | AEL     | 400                 | 68539        | 136677       | N      |
| 20210923 | AEL PRA | 300                 | 4396         | 26038        | N      |
| 20210923 | AEL PRB | 0                   | 6591         | 10481        | N      |
| 20210923 | AEM     | 7734                | 258497       | 441440       | N      |
| 20210923 | AEMD    | 5412                | 13373        | 21435        | N      |
| 20210923 | AENZ    | 0                   | 15691        | 15770        | N      |
| 20210923 | AEO     | 2533                | 417639       | 777922       | N      |
| 20210923 | AEP     | 0                   | 11115        | 19385        | N      |
| 20210923 | AEPPZ   | 0                   | 5            | 5            | N      |
| 20210923 | AER     | 13                  | 199207       | 270843       | N      |
| 20210923 | AERI    | 0                   | 5334         | 6164         | N      |
| 20210923 | AES     | 25733               | 542817       | 1011192      | N      |
| 20210923 | AESC    | 0                   | 911          | 1418         | N      |
| 20210923 | AESE    | 0                   | 2885         | 2933         | N      |
| 20210923 | AESR    | 0                   | 100          | 100          | N      |
| 20210923 | AEVA    | 708                 | 149088       | 369152       | N      |
| 20210923 | AEVA WS | 0                   | 300          | 5980         | N      |
| 20210923 | AEYE    | 0                   | 177          | 277          | N      |
| 20210923 | AEZS    | 0                   | 3400         | 12850        | N      |
| 20210923 | AFB     | 94                  | 38838        | 51628        | N      |
| 20210923 | AFCG    | 0                   | 514          | 3426         | N      |
| 20210923 | AFG     | 94                  | 75020        | 123555       | N      |
| 20210923 | AFGB    | 0                   | 125          | 1691         | N      |
| 20210923 | AFGC    | 0                   | 98           | 293          | N      |
| 20210923 | AFGD    | 0                   | 1001         | 1369         | N      |
| 20210923 | AFGE    | 0                   | 0            | 100          | N      |
| 20210923 | AFI     | 0                   | 3148         | 10448        | N      |
| 20210923 | AFIB    | 200                 | 881          | 2435         | N      |
| 20210923 | AFIN    | 0                   | 4448         | 6720         | N      |
| 20210923 | AFINP   | 0                   | 0            | 100          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | AFK     | 0                   | 30           | 30           | N      |
| 20210923 | AFL     | 1081                | 609655       | 960841       | N      |
| 20210923 | AFMD    | 0                   | 7419         | 9463         | N      |
| 20210923 | AFRM    | 1250                | 165962       | 301215       | N      |
| 20210923 | AFT     | 110                 | 5746         | 18109        | N      |
| 20210923 | AFTR U  | 0                   | 3092         | 11880        | N      |
| 20210923 | AFYA    | 1400                | 2471         | 4390         | N      |
| 20210923 | AG      | 8749                | 373817       | 626194       | N      |
| 20210923 | AGAC    | 0                   | 268          | 268          | N      |
| 20210923 | AGAC WS | 0                   | 0            | 1517         | N      |
| 20210923 | AGBAW   | 0                   | 200          | 200          | N      |
| 20210923 | AGC     | 0                   | 2195         | 2633         | N      |
| 20210923 | AGCB    | 0                   | 1027         | 2498         | N      |
| 20210923 | AGCO    | 0                   | 54945        | 89172        | N      |
| 20210923 | AGCUU   | 0                   | 4976         | 5871         | N      |
| 20210923 | AGCWW   | 0                   | 349          | 349          | N      |
| 20210923 | AGD     | 0                   | 4496         | 12044        | N      |
| 20210923 | AGE     | 0                   | 0            | 8            | N      |
| 20210923 | AGEN    | 0                   | 27892        | 53809        | N      |
| 20210923 | AGFS    | 0                   | 0            | 22           | N      |
| 20210923 | AGFY    | 100                 | 7311         | 11749        | N      |
| 20210923 | AGG     | 0                   | 72486        | 114018       | N      |
| 20210923 | AGI     | 20307               | 332991       | 441789       | N      |
| 20210923 | AGIL    | 139                 | 539          | 2896         | N      |
| 20210923 | AGIO    | 0                   | 1584         | 1785         | N      |
| 20210923 | AGL     | 66                  | 127350       | 178707       | N      |
| 20210923 | AGLE    | 0                   | 83           | 149          | N      |
| 20210923 | AGM     | 103                 | 6940         | 11047        | N      |
| 20210923 | AGM A   | 0                   | 4            | 154          | N      |
| 20210923 | AGM PRD | 0                   | 0            | 155          | N      |
| 20210923 | AGM PRE | 0                   | 617          | 677          | N      |
| 20210923 | AGM PRF | 1850                | 2591         | 6633         | N      |
| 20210923 | AGM PRG | 0                   | 767          | 767          | N      |
| 20210923 | AGMH    | 0                   | 100          | 600          | N      |
| 20210923 | AGNC    | 0                   | 154390       | 170098       | N      |
| 20210923 | AGNCN   | 0                   | 0            | 1412         | N      |
| 20210923 | AGNCO   | 0                   | 0            | 115          | N      |
| 20210923 | AGO     | 330                 | 45721        | 84494        | N      |
| 20210923 | AGO PRE | 0                   | 200          | 975          | N      |
| 20210923 | AGO PRF | 148                 | 2079         | 2130         | N      |
| 20210923 | AGQ     | 0                   | 27906        | 45603        | N      |
| 20210923 | AGR     | 0                   | 125713       | 174904       | N      |
| 20210923 | AGRI    | 0                   | 100          | 100          | N      |
| 20210923 | AGRO    | 0                   | 109867       | 152365       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | AGRX    | 0                   | 100          | 800          | N      |
| 20210923 | AGS     | 5                   | 20143        | 57581        | N      |
| 20210923 | AGTC    | 0                   | 1959         | 4360         | N      |
| 20210923 | AGTI    | 140                 | 23035        | 43682        | N      |
| 20210923 | AGX     | 115                 | 8820         | 17457        | N      |
| 20210923 | AGYS    | 0                   | 78           | 415          | N      |
| 20210923 | AHCO    | 0                   | 5532         | 7901         | N      |
| 20210923 | AHH     | 3                   | 33224        | 71751        | N      |
| 20210923 | AHH PRA | 0                   | 0            | 2313         | N      |
| 20210923 | AHL PRC | 0                   | 2469         | 6749         | N      |
| 20210923 | AHL PRD | 0                   | 2289         | 2437         | N      |
| 20210923 | AHL PRE | 0                   | 1777         | 5397         | N      |
| 20210923 | AHPI    | 0                   | 1180         | 2447         | N      |
| 20210923 | AHT     | 5315                | 532357       | 943575       | N      |
| 20210923 | AHT PRD | 0                   | 700          | 1393         | N      |
| 20210923 | AHT PRF | 0                   | 13           | 953          | N      |
| 20210923 | AHT PRG | 0                   | 0            | 101          | N      |
| 20210923 | AHT PRH | 0                   | 264          | 364          | N      |
| 20210923 | AHT PRI | 0                   | 0            | 2213         | N      |
| 20210923 | AI      | 8217                | 242319       | 589732       | N      |
| 20210923 | AIA     | 0                   | 205          | 705          | N      |
| 20210923 | AIC     | 0                   | 0            | 198          | N      |
| 20210923 | AIF     | 321                 | 3252         | 15067        | N      |
| 20210923 | AIG     | 7721                | 523327       | 1311221      | N      |
| 20210923 | AIG PRA | 0                   | 2478         | 4064         | N      |
| 20210923 | AIHS    | 6096                | 162520       | 184706       | N      |
| 20210923 | AIKI    | 0                   | 1518         | 7175         | N      |
| 20210923 | AIM     | 0                   | 200          | 1000         | N      |
| 20210923 | AIMC    | 0                   | 1515         | 6856         | N      |
| 20210923 | AIN     | 1                   | 17696        | 32062        | N      |
| 20210923 | AINC    | 0                   | 100          | 100          | N      |
| 20210923 | AINV    | 0                   | 1339         | 1886         | N      |
| 20210923 | AIO     | 0                   | 2257         | 8601         | N      |
| 20210923 | AIR     | 413                 | 79744        | 126493       | N      |
| 20210923 | AIRC    | 404                 | 128153       | 199686       | N      |
| 20210923 | AIT     | 669                 | 13794        | 33749        | N      |
| 20210923 | AIV     | 104                 | 80344        | 205377       | N      |
| 20210923 | AIZ     | 767                 | 39444        | 83087        | N      |
| 20210923 | AIZN    | 0                   | 1251         | 1736         | N      |
| 20210923 | AJG     | 1260                | 152519       | 250778       | N      |
| 20210923 | AJRD    | 352                 | 119320       | 280018       | N      |
| 20210923 | AJX     | 302                 | 4242         | 15844        | N      |
| 20210923 | AJXA    | 300                 | 1357         | 6457         | N      |
| 20210923 | AKA     | 2243                | 45306        | 375634       | N      |

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|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | AKAM     | 0                   | 5657         | 10970        | N      |
| 20210923 | AKBA     | 610                 | 20918        | 24081        | N      |
| 20210923 | AKO A    | 0                   | 0            | 200          | N      |
| 20210923 | AKO B    | 0                   | 30           | 31           | N      |
| 20210923 | AKR      | 0                   | 41552        | 102779       | N      |
| 20210923 | AKRO     | 0                   | 1595         | 1812         | N      |
| 20210923 | AKTS     | 0                   | 410          | 2670         | N      |
| 20210923 | AKTX     | 0                   | 200          | 200          | N      |
| 20210923 | AKU      | 0                   | 0            | 100          | N      |
| 20210923 | AKUS     | 0                   | 449          | 563          | N      |
| 20210923 | AKYA     | 0                   | 245          | 249          | N      |
| 20210923 | AL       | 969                 | 71431        | 174845       | N      |
| 20210923 | AL PRA   | 0                   | 613          | 1384         | N      |
| 20210923 | ALACW    | 0                   | 0            | 100          | N      |
| 20210923 | ALB      | 206                 | 143387       | 302354       | N      |
| 20210923 | ALBO     | 0                   | 485          | 734          | N      |
| 20210923 | ALC      | 134                 | 57111        | 108941       | N      |
| 20210923 | ALCC     | 0                   | 0            | 417          | N      |
| 20210923 | ALCO     | 0                   | 6            | 109          | N      |
| 20210923 | ALDX     | 0                   | 416          | 1386         | N      |
| 20210923 | ALE      | 111                 | 52574        | 81783        | N      |
| 20210923 | ALEC     | 0                   | 9091         | 12324        | N      |
| 20210923 | ALEX     | 51                  | 70403        | 130385       | N      |
| 20210923 | ALF      | 50                  | 1845         | 3137         | N      |
| 20210923 | ALG      | 0                   | 10336        | 13156        | N      |
| 20210923 | ALGM     | 0                   | 2465         | 3623         | N      |
| 20210923 | ALGN     | 0                   | 1003         | 1529         | N      |
| 20210923 | ALGS     | 0                   | 0            | 15           | N      |
| 20210923 | ALGT     | 0                   | 889          | 1510         | N      |
| 20210923 | ALHC     | 0                   | 648          | 2888         | N      |
| 20210923 | ALIN PRA | 0                   | 1394         | 1945         | N      |
| 20210923 | ALIN PRB | 0                   | 3243         | 4598         | N      |
| 20210923 | ALIN PRE | 0                   | 4244         | 5885         | N      |
| 20210923 | ALIT     | 614                 | 172334       | 368025       | N      |
| 20210923 | ALIT WS  | 200                 | 219          | 5529         | N      |
| 20210923 | ALJJ     | 0                   | 18           | 18           | N      |
| 20210923 | ALK      | 9036                | 297781       | 617729       | N      |
| 20210923 | ALKS     | 0                   | 5975         | 12113        | N      |
| 20210923 | ALKT     | 0                   | 87           | 172          | N      |
| 20210923 | ALL      | 4960                | 322328       | 489618       | N      |
| 20210923 | ALL PRB  | 0                   | 8222         | 9803         | N      |
| 20210923 | ALL PRG  | 0                   | 2205         | 10199        | N      |
| 20210923 | ALL PRH  | 0                   | 4242         | 17987        | N      |
| 20210923 | ALL PRI  | 0                   | 3670         | 4720         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | ALLE     | 604                 | 54196        | 155254       | N      |
| 20210923 | ALLK     | 0                   | 1049         | 2130         | N      |
| 20210923 | ALLO     | 0                   | 15009        | 22389        | N      |
| 20210923 | ALLT     | 0                   | 743          | 6995         | N      |
| 20210923 | ALLY     | 2530                | 226137       | 482269       | N      |
| 20210923 | ALLY PRA | 0                   | 38419        | 73301        | N      |
| 20210923 | ALNA     | 100                 | 200          | 600          | N      |
| 20210923 | ALNY     | 0                   | 465          | 1697         | N      |
| 20210923 | ALP PRQ  | 0                   | 2338         | 4417         | N      |
| 20210923 | ALPAU    | 0                   | 0            | 62           | N      |
| 20210923 | ALPN     | 0                   | 920          | 1120         | N      |
| 20210923 | ALRM     | 0                   | 1099         | 1534         | N      |
| 20210923 | ALRN     | 0                   | 321          | 500          | N      |
| 20210923 | ALRS     | 0                   | 103          | 103          | N      |
| 20210923 | ALSN     | 584                 | 142273       | 263556       | N      |
| 20210923 | ALT      | 0                   | 3648         | 7436         | N      |
| 20210923 | ALTA     | 0                   | 2573         | 10223        | N      |
| 20210923 | ALTG     | 0                   | 5350         | 12632        | N      |
| 20210923 | ALTG PRA | 0                   | 200          | 200          | N      |
| 20210923 | ALTL     | 0                   | 400          | 400          | N      |
| 20210923 | ALTM     | 0                   | 100          | 200          | N      |
| 20210923 | ALTO     | 124                 | 25395        | 47635        | N      |
| 20210923 | ALTR     | 0                   | 1350         | 1834         | N      |
| 20210923 | ALTU     | 0                   | 200          | 200          | N      |
| 20210923 | ALTUW    | 0                   | 9            | 9            | N      |
| 20210923 | ALV      | 4208                | 139422       | 182700       | N      |
| 20210923 | ALVR     | 0                   | 739          | 749          | N      |
| 20210923 | ALX      | 0                   | 2837         | 5036         | N      |
| 20210923 | ALXO     | 0                   | 988          | 1293         | N      |
| 20210923 | ALYA     | 0                   | 0            | 91           | N      |
| 20210923 | ALZN     | 0                   | 27407        | 44214        | N      |
| 20210923 | AM       | 548                 | 163887       | 368859       | N      |
| 20210923 | AMAL     | 0                   | 1015         | 2140         | N      |
| 20210923 | AMAM     | 0                   | 1630         | 4416         | N      |
| 20210923 | AMAT     | 113                 | 57175        | 107809       | N      |
| 20210923 | AMBA     | 0                   | 9761         | 37116        | N      |
| 20210923 | AMBC     | 570                 | 31038        | 98600        | N      |
| 20210923 | AMBC WS  | 0                   | 19413        | 63539        | N      |
| 20210923 | AMBO     | 0                   | 300          | 300          | N      |
| 20210923 | AMBP     | 800                 | 60580        | 72450        | N      |
| 20210923 | AMBP WS  | 0                   | 0            | 2268         | N      |
| 20210923 | AMC      | 44353               | 1965576      | 2866136      | N      |
| 20210923 | AMCR     | 17                  | 370482       | 944046       | N      |
| 20210923 | AMCX     | 0                   | 1686         | 2631         | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | AMD     | 2628                | 485732       | 842021       | N      |
| 20210923 | AME     | 1431                | 76441        | 250196       | N      |
| 20210923 | AMED    | 0                   | 2240         | 3672         | N      |
| 20210923 | AMEH    | 0                   | 6463         | 9139         | N      |
| 20210923 | AMG     | 58                  | 27739        | 50430        | N      |
| 20210923 | AMGN    | 0                   | 3011         | 8802         | N      |
| 20210923 | AMH     | 4468                | 235225       | 542134       | N      |
| 20210923 | AMH PRF | 0                   | 60           | 573          | N      |
| 20210923 | AMH PRG | 0                   | 0            | 308          | N      |
| 20210923 | AMH PRH | 0                   | 4249         | 11439        | N      |
| 20210923 | AMHC    | 800                 | 26330        | 45875        | N      |
| 20210923 | AMHCU   | 0                   | 0            | 256          | N      |
| 20210923 | AMHCW   | 0                   | 6919         | 23965        | N      |
| 20210923 | AMJ     | 0                   | 10018        | 14495        | N      |
| 20210923 | AMK     | 0                   | 6018         | 21024        | N      |
| 20210923 | AMKR    | 0                   | 362          | 2613         | N      |
| 20210923 | AMLP    | 5200                | 41677        | 57671        | N      |
| 20210923 | AMN     | 471                 | 23296        | 56983        | N      |
| 20210923 | AMNB    | 0                   | 0            | 52           | N      |
| 20210923 | AMOV    | 0                   | 146          | 1303         | N      |
| 20210923 | AMP     | 1327                | 105118       | 162234       | N      |
| 20210923 | AMPE    | 0                   | 22876        | 34633        | N      |
| 20210923 | AMPG    | 0                   | 491          | 791          | N      |
| 20210923 | AMPH    | 0                   | 1            | 252          | N      |
| 20210923 | AMPI    | 0                   | 1            | 1            | N      |
| 20210923 | AMPI WS | 0                   | 0            | 1200         | N      |
| 20210923 | AMPY    | 6883                | 45958        | 97398        | N      |
| 20210923 | AMR     | 0                   | 23462        | 46592        | N      |
| 20210923 | AMRC    | 950                 | 46057        | 105999       | N      |
| 20210923 | AMRK    | 0                   | 227          | 1883         | N      |
| 20210923 | AMRN    | 350                 | 13604        | 34479        | N      |
| 20210923 | AMRS    | 0                   | 20167        | 41865        | N      |
| 20210923 | AMRX    | 3974                | 76615        | 157886       | N      |
| 20210923 | AMS     | 0                   | 452          | 552          | N      |
| 20210923 | AMSC    | 0                   | 3152         | 3418         | N      |
| 20210923 | AMSF    | 0                   | 132          | 164          | N      |
| 20210923 | AMSWA   | 0                   | 103          | 108          | N      |
| 20210923 | AMT     | 1507                | 306021       | 540869       | N      |
| 20210923 | AMTB    | 0                   | 43           | 200          | N      |
| 20210923 | AMTI    | 0                   | 1591         | 3307         | N      |
| 20210923 | AMTX    | 0                   | 5082         | 13480        | N      |
| 20210923 | AMWD    | 0                   | 250          | 450          | N      |
| 20210923 | AMWL    | 1571                | 129331       | 215224       | N      |
| 20210923 | AMX     | 1600                | 150416       | 418236       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | AMYT    | 0                   | 100          | 555          | N      |
| 20210923 | AMZA    | 0                   | 300          | 301          | N      |
| 20210923 | AMZN    | 10                  | 14941        | 27446        | N      |
| 20210923 | AN      | 673                 | 167517       | 313536       | N      |
| 20210923 | ANAB    | 0                   | 5703         | 6266         | N      |
| 20210923 | ANAC    | 0                   | 0            | 3            | N      |
| 20210923 | ANAC U  | 0                   | 0            | 500          | N      |
| 20210923 | ANAT    | 0                   | 179          | 756          | N      |
| 20210923 | ANDE    | 0                   | 144          | 431          | N      |
| 20210923 | ANET    | 1127                | 31478        | 74457        | N      |
| 20210923 | ANF     | 825                 | 137195       | 300075       | N      |
| 20210923 | ANGI    | 0                   | 18353        | 24279        | N      |
| 20210923 | ANGL    | 0                   | 24191        | 28439        | N      |
| 20210923 | ANGN    | 0                   | 106          | 1122         | N      |
| 20210923 | ANGO    | 0                   | 1267         | 1532         | N      |
| 20210923 | ANIK    | 0                   | 438          | 538          | N      |
| 20210923 | ANIP    | 0                   | 443          | 443          | N      |
| 20210923 | ANIX    | 0                   | 0            | 810          | N      |
| 20210923 | ANNX    | 0                   | 409          | 484          | N      |
| 20210923 | ANPC    | 0                   | 200          | 200          | N      |
| 20210923 | ANSS    | 0                   | 1095         | 1101         | N      |
| 20210923 | ANTM    | 3129                | 150281       | 220794       | N      |
| 20210923 | ANVS    | 0                   | 0            | 107          | N      |
| 20210923 | ANY     | 100                 | 37539        | 47187        | N      |
| 20210923 | AOD     | 718                 | 26395        | 49565        | N      |
| 20210923 | AOK     | 0                   | 100          | 100          | N      |
| 20210923 | AOMR    | 628                 | 21677        | 35621        | N      |
| 20210923 | AON     | 2818                | 190604       | 331696       | N      |
| 20210923 | AOR     | 0                   | 480          | 480          | N      |
| 20210923 | AOS     | 139                 | 100296       | 239346       | N      |
| 20210923 | AOSL    | 0                   | 190          | 1260         | N      |
| 20210923 | AOUT    | 0                   | 1688         | 2417         | N      |
| 20210923 | AP      | 0                   | 4793         | 10223        | N      |
| 20210923 | APA     | 3734                | 301266       | 474747       | N      |
| 20210923 | APAM    | 2380                | 41077        | 72003        | N      |
| 20210923 | APD     | 1692                | 101193       | 245267       | N      |
| 20210923 | APDN    | 0                   | 302          | 406          | N      |
| 20210923 | APEI    | 0                   | 1            | 116          | N      |
| 20210923 | APEN    | 0                   | 200          | 1207         | N      |
| 20210923 | APG     | 580                 | 227502       | 363919       | N      |
| 20210923 | APGB    | 0                   | 310          | 4758         | N      |
| 20210923 | APGB U  | 0                   | 0            | 5100         | N      |
| 20210923 | APGB WS | 0                   | 601          | 2501         | N      |
| 20210923 | APH     | 2032                | 493734       | 682070       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | API      | 0                   | 1516         | 2017         | N      |
| 20210923 | APLE     | 3890                | 299641       | 790823       | N      |
| 20210923 | APLS     | 0                   | 6047         | 10699        | N      |
| 20210923 | APLT     | 0                   | 728          | 1156         | N      |
| 20210923 | APO      | 2078                | 485413       | 679477       | N      |
| 20210923 | APO PRA  | 0                   | 2075         | 3114         | N      |
| 20210923 | APO PRB  | 109                 | 1796         | 4627         | N      |
| 20210923 | APOG     | 0                   | 5716         | 6932         | N      |
| 20210923 | APOP     | 0                   | 600          | 800          | N      |
| 20210923 | APP      | 100                 | 6544         | 11044        | N      |
| 20210923 | APPF     | 0                   | 477          | 1185         | N      |
| 20210923 | APPH     | 0                   | 6088         | 6691         | N      |
| 20210923 | APPHW    | 0                   | 100          | 200          | N      |
| 20210923 | APPN     | 19                  | 1474         | 2155         | N      |
| 20210923 | APPS     | 600                 | 27490        | 33365        | N      |
| 20210923 | APR      | 0                   | 1788         | 2392         | N      |
| 20210923 | APRE     | 0                   | 1500         | 8080         | N      |
| 20210923 | APRN     | 245                 | 115563       | 245208       | N      |
| 20210923 | APSG     | 0                   | 72           | 2052         | N      |
| 20210923 | APSG WS  | 24                  | 887          | 3663         | N      |
| 20210923 | APT      | 0                   | 1422         | 1839         | N      |
| 20210923 | APTMU    | 0                   | 0            | 74           | N      |
| 20210923 | APTO     | 700                 | 17161        | 33463        | N      |
| 20210923 | APTS     | 343                 | 39568        | 119386       | N      |
| 20210923 | APTV     | 642                 | 403087       | 584629       | N      |
| 20210923 | APTV PRA | 0                   | 183          | 970          | N      |
| 20210923 | APVO     | 0                   | 3            | 3            | N      |
| 20210923 | APYX     | 0                   | 4            | 6            | N      |
| 20210923 | AQB      | 0                   | 1082         | 3061         | N      |
| 20210923 | AQMS     | 0                   | 3193         | 8776         | N      |
| 20210923 | AQN      | 27191               | 303932       | 440375       | N      |
| 20210923 | AQNA     | 0                   | 1793         | 5818         | N      |
| 20210923 | AQNB     | 20                  | 1426         | 8224         | N      |
| 20210923 | AQNU     | 0                   | 396          | 1749         | N      |
| 20210923 | AQST     | 0                   | 1853         | 2389         | N      |
| 20210923 | AQUA     | 1642                | 86785        | 211056       | N      |
| 20210923 | AR       | 6629                | 415473       | 963974       | N      |
| 20210923 | ARAV     | 0                   | 600          | 600          | N      |
| 20210923 | ARAY     | 0                   | 15398        | 23552        | N      |
| 20210923 | ARBG     | 0                   | 0            | 300          | N      |
| 20210923 | ARBK     | 0                   | 31201        | 100644       | N      |
| 20210923 | ARC      | 292                 | 18301        | 58496        | N      |
| 20210923 | ARCB     | 0                   | 3269         | 3781         | N      |
| 20210923 | ARCC     | 0                   | 11526        | 18506        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | ARCE     | 0                   | 1061         | 1088         | N      |
| 20210923 | ARCH     | 63                  | 34375        | 68164        | N      |
| 20210923 | ARCO     | 85                  | 73505        | 95842        | N      |
| 20210923 | ARCT     | 0                   | 1876         | 4119         | N      |
| 20210923 | ARD      | 14                  | 45610        | 99999        | N      |
| 20210923 | ARDC     | 0                   | 11814        | 21255        | N      |
| 20210923 | ARDS     | 0                   | 0            | 563          | N      |
| 20210923 | ARDX     | 600                 | 2418         | 4308         | N      |
| 20210923 | ARE      | 1567                | 86838        | 220530       | N      |
| 20210923 | AREC     | 0                   | 4639         | 8783         | N      |
| 20210923 | ARES     | 773                 | 76840        | 187464       | N      |
| 20210923 | ARGD     | 0                   | 534          | 5252         | N      |
| 20210923 | ARGO     | 1                   | 21384        | 40004        | N      |
| 20210923 | ARGO PRA | 0                   | 1295         | 3504         | N      |
| 20210923 | ARGUU    | 0                   | 0            | 1600         | N      |
| 20210923 | ARGX     | 0                   | 2            | 348          | N      |
| 20210923 | ARI      | 213                 | 110054       | 180301       | N      |
| 20210923 | ARKF     | 0                   | 3372         | 7004         | N      |
| 20210923 | ARKG     | 50                  | 1167         | 1676         | N      |
| 20210923 | ARKK     | 1209                | 76761        | 96646        | N      |
| 20210923 | ARKO     | 0                   | 3101         | 4202         | N      |
| 20210923 | ARKQ     | 0                   | 646          | 22303        | N      |
| 20210923 | ARKR     | 0                   | 0            | 100          | N      |
| 20210923 | ARKW     | 0                   | 5615         | 6318         | N      |
| 20210923 | ARKX     | 0                   | 244          | 1365         | N      |
| 20210923 | ARL      | 0                   | 12022        | 18554        | N      |
| 20210923 | ARLO     | 1818                | 47189        | 133934       | N      |
| 20210923 | ARLP     | 0                   | 0            | 2315         | N      |
| 20210923 | ARMK     | 96                  | 201912       | 388342       | N      |
| 20210923 | ARMP     | 0                   | 200          | 200          | N      |
| 20210923 | ARNA     | 0                   | 2130         | 3259         | N      |
| 20210923 | ARNC     | 516                 | 66002        | 126071       | N      |
| 20210923 | AROC     | 101                 | 105032       | 189803       | N      |
| 20210923 | AROW     | 0                   | 0            | 2            | N      |
| 20210923 | ARQQ     | 1663                | 9159         | 15997        | N      |
| 20210923 | ARQQW    | 100                 | 1422         | 9036         | N      |
| 20210923 | ARQT     | 0                   | 923          | 1828         | N      |
| 20210923 | ARR      | 79                  | 213484       | 433787       | N      |
| 20210923 | ARR PRC  | 0                   | 2301         | 5729         | N      |
| 20210923 | ARRY     | 0                   | 20856        | 29653        | N      |
| 20210923 | ARTAU    | 0                   | 0            | 276          | N      |
| 20210923 | ARTNA    | 0                   | 0            | 37           | N      |
| 20210923 | ARVL     | 100                 | 36929        | 40565        | N      |
| 20210923 | ARVN     | 0                   | 3957         | 5563         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | ARW     | 2627                | 128172       | 171333       | N      |
| 20210923 | ARWR    | 0                   | 599          | 2848         | N      |
| 20210923 | ASA     | 0                   | 16908        | 25340        | N      |
| 20210923 | ASAI    | 0                   | 21499        | 30198        | N      |
| 20210923 | ASAN    | 5695                | 240232       | 477311       | N      |
| 20210923 | ASAQ    | 0                   | 1            | 300          | N      |
| 20210923 | ASAQ WS | 0                   | 850          | 5150         | N      |
| 20210923 | ASAX    | 0                   | 50           | 50           | N      |
| 20210923 | ASAXW   | 0                   | 489          | 10277        | N      |
| 20210923 | ASB     | 4                   | 174309       | 381194       | N      |
| 20210923 | ASB PRE | 0                   | 19           | 96           | N      |
| 20210923 | ASB PRF | 162                 | 1388         | 2276         | N      |
| 20210923 | ASC     | 0                   | 21532        | 50989        | N      |
| 20210923 | ASET    | 0                   | 0            | 200          | N      |
| 20210923 | ASG     | 1225                | 21670        | 37064        | N      |
| 20210923 | ASGI    | 0                   | 950          | 2084         | N      |
| 20210923 | ASGN    | 1133                | 38272        | 56839        | N      |
| 20210923 | ASH     | 262                 | 148701       | 170106       | N      |
| 20210923 | ASHR    | 0                   | 138197       | 164252       | N      |
| 20210923 | ASIX    | 428                 | 25689        | 49335        | N      |
| 20210923 | ASLE    | 0                   | 24           | 24           | N      |
| 20210923 | ASLN    | 0                   | 1735         | 9722         | N      |
| 20210923 | ASMB    | 0                   | 8249         | 18472        | N      |
| 20210923 | ASML    | 0                   | 2047         | 3304         | N      |
| 20210923 | ASND    | 0                   | 2944         | 5029         | N      |
| 20210923 | ASO     | 0                   | 7923         | 26901        | N      |
| 20210923 | ASPN    | 0                   | 23304        | 47779        | N      |
| 20210923 | ASPU    | 0                   | 31           | 1099         | N      |
| 20210923 | ASR     | 0                   | 3820         | 5560         | N      |
| 20210923 | ASRT    | 0                   | 105          | 608          | N      |
| 20210923 | ASTC    | 0                   | 1300         | 1600         | N      |
| 20210923 | ASTE    | 0                   | 478          | 556          | N      |
| 20210923 | ASTR    | 100                 | 23329        | 31826        | N      |
| 20210923 | ASTS    | 0                   | 5236         | 8320         | N      |
| 20210923 | ASUR    | 0                   | 10           | 263          | N      |
| 20210923 | ASX     | 768                 | 638445       | 943585       | N      |
| 20210923 | ASXC    | 100                 | 10128        | 19579        | N      |
| 20210923 | ASYS    | 0                   | 0            | 24           | N      |
| 20210923 | ASZ     | 0                   | 99           | 200          | N      |
| 20210923 | ASZ U   | 0                   | 0            | 2            | N      |
| 20210923 | ASZ WS  | 0                   | 100          | 15709        | N      |
| 20210923 | ATA     | 0                   | 5            | 100          | N      |
| 20210923 | ATA WS  | 0                   | 0            | 100          | N      |
| 20210923 | ATAI    | 0                   | 285          | 2256         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | ATAQ WS  | 0                   | 200          | 200          | N      |
| 20210923 | ATAX     | 0                   | 3550         | 3550         | N      |
| 20210923 | ATC      | 1200                | 44223        | 130692       | N      |
| 20210923 | ATCO     | 86                  | 31619        | 96070        | N      |
| 20210923 | ATCO PRD | 18                  | 272          | 590          | N      |
| 20210923 | ATCO PRH | 0                   | 397          | 1173         | N      |
| 20210923 | ATCO PRI | 0                   | 1127         | 1349         | N      |
| 20210923 | ATCOL    | 0                   | 0            | 100          | N      |
| 20210923 | ATCX     | 0                   | 958          | 962          | N      |
| 20210923 | A TEC    | 0                   | 18636        | 32609        | N      |
| 20210923 | ATEN     | 10                  | 60950        | 130889       | N      |
| 20210923 | ATER     | 131505              | 424557       | 648821       | N      |
| 20210923 | ATEX     | 0                   | 67           | 114          | N      |
| 20210923 | ATGE     | 308                 | 44616        | 78489        | N      |
| 20210923 | ATH      | 1297                | 70228        | 170179       | N      |
| 20210923 | ATH PRA  | 0                   | 9750         | 14320        | N      |
| 20210923 | ATH PRB  | 0                   | 5358         | 11961        | N      |
| 20210923 | ATH PRC  | 0                   | 4821         | 9990         | N      |
| 20210923 | ATH PRD  | 0                   | 1724         | 5474         | N      |
| 20210923 | ATHA     | 0                   | 715          | 906          | N      |
| 20210923 | ATHE     | 0                   | 7466         | 7890         | N      |
| 20210923 | ATHM     | 0                   | 100723       | 158473       | N      |
| 20210923 | ATHN     | 8                   | 89           | 3494         | N      |
| 20210923 | ATHN WS  | 0                   | 7420         | 9120         | N      |
| 20210923 | ATHX     | 0                   | 4911         | 11775        | N      |
| 20210923 | ATI      | 0                   | 245342       | 434674       | N      |
| 20210923 | ATIF     | 0                   | 300          | 400          | N      |
| 20210923 | ATIP     | 300                 | 218297       | 268888       | N      |
| 20210923 | ATIP WS  | 0                   | 1708         | 5907         | N      |
| 20210923 | ATKR     | 349                 | 86281        | 152151       | N      |
| 20210923 | ATLC     | 0                   | 204          | 541          | N      |
| 20210923 | ATMR     | 0                   | 2549         | 3251         | N      |
| 20210923 | ATMR U   | 0                   | 0            | 1120         | N      |
| 20210923 | ATMR WS  | 12                  | 113          | 19317        | N      |
| 20210923 | ATNF     | 5173                | 7599         | 15278        | N      |
| 20210923 | ATNFW    | 0                   | 0            | 100          | N      |
| 20210923 | ATNI     | 0                   | 120          | 222          | N      |
| 20210923 | ATNM     | 0                   | 2809         | 2859         | N      |
| 20210923 | ATNX     | 0                   | 3313         | 5057         | N      |
| 20210923 | ATO      | 1                   | 78986        | 211460       | N      |
| 20210923 | ATOM     | 0                   | 8018         | 8356         | N      |
| 20210923 | ATOS     | 300                 | 70377        | 83385        | N      |
| 20210923 | ATR      | 296                 | 26139        | 46255        | N      |
| 20210923 | ATRA     | 0                   | 5901         | 7227         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | ATRC    | 0                   | 1241         | 1989         | N      |
| 20210923 | ATRI    | 0                   | 90           | 188          | N      |
| 20210923 | ATRO    | 0                   | 226          | 237          | N      |
| 20210923 | ATRS    | 0                   | 8548         | 13888        | N      |
| 20210923 | ATSG    | 0                   | 3878         | 7766         | N      |
| 20210923 | ATTO    | 0                   | 2944         | 8085         | N      |
| 20210923 | ATUS    | 10434               | 465789       | 2914901      | N      |
| 20210923 | ATVC    | 0                   | 400          | 400          | N      |
| 20210923 | ATVI    | 212                 | 54717        | 109191       | N      |
| 20210923 | ATY     | 0                   | 1800         | 4647         | N      |
| 20210923 | AU      | 72                  | 379882       | 513246       | N      |
| 20210923 | AUB     | 0                   | 1127         | 2227         | N      |
| 20210923 | AUBAP   | 0                   | 1300         | 1556         | N      |
| 20210923 | AUD     | 4603                | 80505        | 192493       | N      |
| 20210923 | AUDC    | 0                   | 3018         | 3594         | N      |
| 20210923 | AUMN    | 300                 | 1300         | 1500         | N      |
| 20210923 | AUPH    | 272                 | 9108         | 23368        | N      |
| 20210923 | AUS     | 0                   | 1387         | 29552        | N      |
| 20210923 | AUS U   | 0                   | 0            | 10458        | N      |
| 20210923 | AUS WS  | 0                   | 200          | 200          | N      |
| 20210923 | AUTL    | 0                   | 2312         | 7212         | N      |
| 20210923 | AUUD    | 0                   | 800          | 800          | N      |
| 20210923 | AUVI    | 0                   | 0            | 26           | N      |
| 20210923 | AUY     | 71912               | 598090       | 1293490      | N      |
| 20210923 | AVA     | 404                 | 106562       | 144187       | N      |
| 20210923 | AVAH    | 0                   | 738          | 1103         | N      |
| 20210923 | AVAL    | 3                   | 1359         | 22769        | N      |
| 20210923 | AVAN    | 411                 | 630          | 3448         | N      |
| 20210923 | AVAN WS | 0                   | 0            | 100          | N      |
| 20210923 | AVAV    | 20                  | 2157         | 2549         | N      |
| 20210923 | AVB     | 825                 | 102112       | 232838       | N      |
| 20210923 | AVCT    | 0                   | 0            | 515          | N      |
| 20210923 | AVD     | 0                   | 12791        | 40289        | N      |
| 20210923 | AVDL    | 0                   | 6460         | 14592        | N      |
| 20210923 | AVEO    | 0                   | 526          | 649          | N      |
| 20210923 | AVGO    | 0                   | 4612         | 7525         | N      |
| 20210923 | AVGOP   | 0                   | 124          | 179          | N      |
| 20210923 | AVGR    | 0                   | 100          | 1353         | N      |
| 20210923 | AVID    | 0                   | 2482         | 3956         | N      |
| 20210923 | AVIR    | 1418                | 7326         | 13661        | N      |
| 20210923 | AVK     | 79                  | 4815         | 18518        | N      |
| 20210923 | AVLR    | 449                 | 101335       | 169519       | N      |
| 20210923 | AVNS    | 207                 | 28692        | 70252        | N      |
| 20210923 | AVNT    | 1576                | 72271        | 102513       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | AVNW     | 0                   | 439          | 984          | N      |
| 20210923 | AVO      | 0                   | 620          | 866          | N      |
| 20210923 | AVPT     | 200                 | 1199         | 3563         | N      |
| 20210923 | AVRO     | 0                   | 1063         | 2322         | N      |
| 20210923 | AVT      | 0                   | 1323         | 6896         | N      |
| 20210923 | AVTE     | 0                   | 358          | 358          | N      |
| 20210923 | AVTR     | 49453               | 452517       | 866941       | N      |
| 20210923 | AVTR PRA | 0                   | 588          | 1146         | N      |
| 20210923 | AVTX     | 0                   | 683          | 2002         | N      |
| 20210923 | AVUS     | 0                   | 200          | 200          | N      |
| 20210923 | AVUV     | 0                   | 1228         | 1328         | N      |
| 20210923 | AVXL     | 0                   | 5036         | 9282         | N      |
| 20210923 | AVY      | 29                  | 80472        | 137393       | N      |
| 20210923 | AVYA     | 3                   | 113652       | 193766       | N      |
| 20210923 | AWAY     | 100                 | 2262         | 2775         | N      |
| 20210923 | AWF      | 2066                | 43509        | 68171        | N      |
| 20210923 | AWH      | 0                   | 1815         | 6157         | N      |
| 20210923 | AWI      | 211                 | 27899        | 43196        | N      |
| 20210923 | AWK      | 1093                | 102990       | 225142       | N      |
| 20210923 | AWP      | 0                   | 33809        | 61860        | N      |
| 20210923 | AWR      | 6939                | 35520        | 54891        | N      |
| 20210923 | AX       | 1                   | 36886        | 69181        | N      |
| 20210923 | AXDX     | 0                   | 1549         | 2542         | N      |
| 20210923 | AXGN     | 0                   | 248          | 899          | N      |
| 20210923 | AXL      | 6106                | 99959        | 228215       | N      |
| 20210923 | AXNX     | 0                   | 3374         | 9655         | N      |
| 20210923 | AXON     | 0                   | 255          | 586          | N      |
| 20210923 | AXP      | 10204               | 506465       | 966514       | N      |
| 20210923 | AXR      | 187                 | 913          | 2163         | N      |
| 20210923 | AXS      | 110                 | 59037        | 197971       | N      |
| 20210923 | AXS PRE  | 0                   | 3123         | 5128         | N      |
| 20210923 | AXSM     | 0                   | 4435         | 7488         | N      |
| 20210923 | AXTA     | 1436                | 445935       | 658716       | N      |
| 20210923 | AXTI     | 0                   | 5075         | 9067         | N      |
| 20210923 | AXU      | 0                   | 20869        | 30455        | N      |
| 20210923 | AY       | 0                   | 1440         | 2283         | N      |
| 20210923 | AYI      | 0                   | 44151        | 65665        | N      |
| 20210923 | AYRO     | 150                 | 6370         | 11920        | N      |
| 20210923 | AYTU     | 0                   | 0            | 2700         | N      |
| 20210923 | AYX      | 1048                | 100697       | 221569       | N      |
| 20210923 | AZEK     | 110                 | 138014       | 228275       | N      |
| 20210923 | AZN      | 958                 | 67592        | 135219       | N      |
| 20210923 | AZO      | 263                 | 22508        | 48756        | N      |
| 20210923 | AZPN     | 0                   | 916          | 3175         | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | AZRE     | 0                   | 71682        | 79777        | N      |
| 20210923 | AZUL     | 6818                | 149972       | 267070       | N      |
| 20210923 | AZYO     | 0                   | 0            | 2            | N      |
| 20210923 | AZZ      | 0                   | 11890        | 24610        | N      |
| 20210923 | B        | 234                 | 13602        | 52403        | N      |
| 20210923 | BA       | 11523               | 558240       | 1389028      | N      |
| 20210923 | BABA     | 21366               | 1688616      | 3712853      | N      |
| 20210923 | BAC      | 57840               | 5265924      | 10483602     | N      |
| 20210923 | BAC PRB  | 225                 | 5432         | 23634        | N      |
| 20210923 | BAC PRE  | 100                 | 5203         | 16220        | N      |
| 20210923 | BAC PRK  | 0                   | 4920         | 14395        | N      |
| 20210923 | BAC PRL  | 100                 | 1424         | 3551         | N      |
| 20210923 | BAC PRM  | 0                   | 10096        | 37857        | N      |
| 20210923 | BAC PRN  | 0                   | 7294         | 18338        | N      |
| 20210923 | BAC PRO  | 0                   | 19751        | 29274        | N      |
| 20210923 | BAC PRP  | 0                   | 20452        | 35116        | N      |
| 20210923 | BAH      | 783                 | 73980        | 220063       | N      |
| 20210923 | BAK      | 3863                | 80674        | 106151       | N      |
| 20210923 | BALY     | 144                 | 71217        | 128522       | N      |
| 20210923 | BAM      | 9879                | 266690       | 433173       | N      |
| 20210923 | BAMH     | 360                 | 6045         | 9463         | N      |
| 20210923 | BAMI     | 0                   | 7183         | 29800        | N      |
| 20210923 | BAMR     | 102                 | 3075         | 6341         | N      |
| 20210923 | BANC     | 0                   | 40744        | 89647        | N      |
| 20210923 | BANC PRE | 0                   | 1150         | 1150         | N      |
| 20210923 | BAND     | 0                   | 1458         | 7350         | N      |
| 20210923 | BANF     | 0                   | 662          | 1033         | N      |
| 20210923 | BANR     | 0                   | 153          | 1379         | N      |
| 20210923 | BAP      | 0                   | 41505        | 74588        | N      |
| 20210923 | BAR      | 0                   | 6302         | 6304         | N      |
| 20210923 | BARK     | 1500                | 142656       | 220775       | N      |
| 20210923 | BARK WS  | 0                   | 9940         | 28015        | N      |
| 20210923 | BASE     | 100                 | 10052        | 11147        | N      |
| 20210923 | BATRA    | 0                   | 377          | 477          | N      |
| 20210923 | BATRK    | 0                   | 16           | 68           | N      |
| 20210923 | BAX      | 14680               | 314132       | 855618       | N      |
| 20210923 | BB       | 86704               | 2620799      | 5655659      | N      |
| 20210923 | BBAR     | 1                   | 57064        | 80955        | N      |
| 20210923 | BBAX     | 0                   | 0            | 75           | N      |
| 20210923 | BBBY     | 0                   | 9790         | 15139        | N      |
| 20210923 | BBCA     | 0                   | 776          | 1721         | N      |
| 20210923 | BBCP     | 0                   | 382          | 862          | N      |
| 20210923 | BBD      | 5201                | 3253331      | 4927025      | N      |
| 20210923 | BBDC     | 10                  | 20002        | 93689        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | BBDO   | 0                   | 2128         | 8766         | N      |
| 20210923 | BBEU   | 0                   | 789          | 960          | N      |
| 20210923 | BBGI   | 0                   | 200          | 500          | N      |
| 20210923 | BBH    | 943                 | 1203         | 1253         | N      |
| 20210923 | BBI    | 0                   | 181          | 9214         | N      |
| 20210923 | BBIG   | 1400                | 92152        | 193932       | N      |
| 20210923 | BBIO   | 0                   | 18567        | 28404        | N      |
| 20210923 | BBJP   | 0                   | 1800         | 2400         | N      |
| 20210923 | BBL    | 713                 | 581199       | 800900       | N      |
| 20210923 | BBN    | 100                 | 13276        | 16797        | N      |
| 20210923 | BBQ    | 0                   | 100          | 248          | N      |
| 20210923 | BBSI   | 0                   | 24           | 28           | N      |
| 20210923 | BBU    | 500                 | 3793         | 5429         | N      |
| 20210923 | BBVA   | 240                 | 70130        | 105766       | N      |
| 20210923 | BBW    | 6                   | 16322        | 26473        | N      |
| 20210923 | BBWI   | 753                 | 209416       | 423292       | N      |
| 20210923 | BBY    | 10385               | 220901       | 456323       | N      |
| 20210923 | BC     | 543                 | 88687        | 129856       | N      |
| 20210923 | BC PRA | 0                   | 784          | 2359         | N      |
| 20210923 | BC PRB | 0                   | 1099         | 1860         | N      |
| 20210923 | BC PRC | 0                   | 1600         | 5136         | N      |
| 20210923 | BCAB   | 0                   | 761          | 2618         | N      |
| 20210923 | BCAT   | 11852               | 38128        | 130475       | N      |
| 20210923 | BCBP   | 0                   | 0            | 19           | N      |
| 20210923 | BCC    | 0                   | 35884        | 77220        | N      |
| 20210923 | BCDA   | 0                   | 8176         | 8576         | N      |
| 20210923 | BCE    | 4585                | 129685       | 207298       | N      |
| 20210923 | BCEI   | 5108                | 145486       | 180275       | N      |
| 20210923 | BCEL   | 0                   | 4313         | 5878         | N      |
| 20210923 | BCH    | 0                   | 4555         | 11589        | N      |
| 20210923 | BCLI   | 0                   | 290          | 374          | N      |
| 20210923 | BCML   | 0                   | 100          | 100          | N      |
| 20210923 | BCO    | 193                 | 137820       | 207811       | N      |
| 20210923 | BCOR   | 0                   | 1387         | 2803         | N      |
| 20210923 | BCOV   | 0                   | 155          | 517          | N      |
| 20210923 | BCOW   | 0                   | 0            | 100          | N      |
| 20210923 | BCPC   | 0                   | 295          | 310          | N      |
| 20210923 | BCRX   | 0                   | 5766         | 22998        | N      |
| 20210923 | BCS    | 3139                | 464680       | 579752       | N      |
| 20210923 | BCSF   | 0                   | 11123        | 33302        | N      |
| 20210923 | BCTX   | 0                   | 12046        | 14758        | N      |
| 20210923 | BCTXW  | 0                   | 654          | 854          | N      |
| 20210923 | BCV    | 0                   | 0            | 116          | N      |
| 20210923 | BCX    | 47                  | 21492        | 55953        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | BCYC    | 0                   | 1694         | 2847         | N      |
| 20210923 | BCYP    | 0                   | 0            | 2800         | N      |
| 20210923 | BCYPW   | 0                   | 0            | 600          | N      |
| 20210923 | BDC     | 176                 | 35362        | 56731        | N      |
| 20210923 | BDJ     | 0                   | 40453        | 88045        | N      |
| 20210923 | BDN     | 351                 | 187365       | 332820       | N      |
| 20210923 | BDR     | 0                   | 900          | 900          | N      |
| 20210923 | BDRY    | 0                   | 600          | 600          | N      |
| 20210923 | BDSI    | 382                 | 8960         | 19635        | N      |
| 20210923 | BDTX    | 0                   | 261          | 766          | N      |
| 20210923 | BDX     | 3584                | 274472       | 570757       | N      |
| 20210923 | BDXB    | 0                   | 320          | 1305         | N      |
| 20210923 | BE      | 1870                | 234520       | 536428       | N      |
| 20210923 | BEAM    | 5                   | 1456         | 3503         | N      |
| 20210923 | BECN    | 0                   | 905          | 1103         | N      |
| 20210923 | BEDU    | 0                   | 4754         | 7702         | N      |
| 20210923 | BEEM    | 0                   | 393          | 763          | N      |
| 20210923 | BEKE    | 2192                | 746973       | 2123365      | N      |
| 20210923 | BEN     | 2818                | 440690       | 639718       | N      |
| 20210923 | BEP     | 436                 | 57582        | 91789        | N      |
| 20210923 | BEP PRA | 22                  | 128          | 257          | N      |
| 20210923 | BEPC    | 7838                | 122646       | 179081       | N      |
| 20210923 | BEPH    | 0                   | 5318         | 9659         | N      |
| 20210923 | BERY    | 0                   | 227716       | 319387       | N      |
| 20210923 | BEST    | 38223               | 1155445      | 3098189      | N      |
| 20210923 | BETZ    | 0                   | 415          | 425          | N      |
| 20210923 | BF A    | 0                   | 12990        | 18776        | N      |
| 20210923 | BF B    | 376                 | 112344       | 228411       | N      |
| 20210923 | BFAM    | 13                  | 87861        | 134081       | N      |
| 20210923 | BFI     | 0                   | 100          | 150          | N      |
| 20210923 | BFIW    | 0                   | 50           | 50           | N      |
| 20210923 | BFIN    | 0                   | 304          | 611          | N      |
| 20210923 | BFIT    | 0                   | 300          | 300          | N      |
| 20210923 | BFK     | 0                   | 12655        | 20046        | N      |
| 20210923 | BFLY    | 1723                | 183927       | 303287       | N      |
| 20210923 | BFLY WS | 0                   | 4276         | 19433        | N      |
| 20210923 | BFS     | 0                   | 5068         | 8986         | N      |
| 20210923 | BFS PRE | 0                   | 95           | 121          | N      |
| 20210923 | BFST    | 0                   | 4            | 19           | N      |
| 20210923 | BFZ     | 0                   | 1108         | 12017        | N      |
| 20210923 | BG      | 121                 | 81333        | 157449       | N      |
| 20210923 | BGB     | 200                 | 6787         | 27074        | N      |
| 20210923 | BGCP    | 5061                | 59998        | 95645        | N      |
| 20210923 | BGFV    | 0                   | 6697         | 10566        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | BGH     | 39                  | 1894         | 6043         | N      |
| 20210923 | BGI     | 0                   | 900          | 2600         | N      |
| 20210923 | BGIO    | 80                  | 2372         | 5659         | N      |
| 20210923 | BGNE    | 0                   | 4215         | 4980         | N      |
| 20210923 | BGR     | 709                 | 8507         | 38596        | N      |
| 20210923 | BGRN    | 0                   | 0            | 100          | N      |
| 20210923 | BGRY    | 100                 | 3590         | 4348         | N      |
| 20210923 | BGS     | 348                 | 104230       | 162396       | N      |
| 20210923 | BGSF    | 0                   | 401          | 1401         | N      |
| 20210923 | BGSX    | 0                   | 100          | 101          | N      |
| 20210923 | BGT     | 120                 | 6570         | 16809        | N      |
| 20210923 | BGX     | 0                   | 1169         | 7108         | N      |
| 20210923 | BGY     | 1084                | 20353        | 60951        | N      |
| 20210923 | BH      | 0                   | 682          | 1194         | N      |
| 20210923 | BH A    | 0                   | 22           | 42           | N      |
| 20210923 | BHAT    | 0                   | 1700         | 1700         | N      |
| 20210923 | BHC     | 5521                | 222378       | 384990       | N      |
| 20210923 | BHE     | 1                   | 24340        | 50642        | N      |
| 20210923 | BHF     | 0                   | 14553        | 16566        | N      |
| 20210923 | BHFAL   | 0                   | 84           | 84           | N      |
| 20210923 | BHFAN   | 0                   | 2158         | 2391         | N      |
| 20210923 | BHFAO   | 0                   | 325          | 561          | N      |
| 20210923 | BHFAP   | 0                   | 382          | 3309         | N      |
| 20210923 | BHG     | 408                 | 141652       | 201701       | N      |
| 20210923 | BHK     | 3                   | 24014        | 35980        | N      |
| 20210923 | BHLB    | 8                   | 54312        | 146793       | N      |
| 20210923 | BHP     | 7643                | 696566       | 2126342      | N      |
| 20210923 | BHR     | 1229                | 309129       | 476250       | N      |
| 20210923 | BHR PRB | 0                   | 0            | 243          | N      |
| 20210923 | BHR PRD | 0                   | 215          | 322          | N      |
| 20210923 | BHTG    | 0                   | 0            | 200          | N      |
| 20210923 | BHV     | 0                   | 0            | 100          | N      |
| 20210923 | BHVN    | 632                 | 31628        | 58924        | N      |
| 20210923 | BIDS    | 0                   | 0            | 100          | N      |
| 20210923 | BIDU    | 0                   | 25950        | 47509        | N      |
| 20210923 | BIF     | 0                   | 406          | 4117         | N      |
| 20210923 | BIG     | 51                  | 175196       | 227976       | N      |
| 20210923 | BIGC    | 0                   | 1926         | 3991         | N      |
| 20210923 | BIGZ    | 1400                | 31483        | 102511       | N      |
| 20210923 | BIIB    | 0                   | 3007         | 6074         | N      |
| 20210923 | BILI    | 0                   | 13673        | 20238        | N      |
| 20210923 | BILL    | 466                 | 222582       | 723613       | N      |
| 20210923 | BIO     | 298                 | 10352        | 26688        | N      |
| 20210923 | BIO B   | 0                   | 0            | 7            | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | BIOC    | 0                   | 520          | 1554         | N      |
| 20210923 | BIOL    | 0                   | 1100         | 1402         | N      |
| 20210923 | BIP     | 167                 | 51122        | 71707        | N      |
| 20210923 | BIP PRA | 0                   | 2319         | 4857         | N      |
| 20210923 | BIP PRB | 118                 | 1218         | 2459         | N      |
| 20210923 | BIPC    | 6588                | 61965        | 84893        | N      |
| 20210923 | BIPH    | 0                   | 2734         | 3175         | N      |
| 20210923 | BIT     | 0                   | 9261         | 24706        | N      |
| 20210923 | BITE    | 0                   | 304          | 600          | N      |
| 20210923 | BITE WS | 0                   | 2272         | 5097         | N      |
| 20210923 | BITF    | 10600               | 228822       | 310373       | N      |
| 20210923 | BITQ    | 0                   | 250          | 250          | N      |
| 20210923 | BIV     | 0                   | 7648         | 15039        | N      |
| 20210923 | BJ      | 1                   | 83145        | 239831       | N      |
| 20210923 | BJRI    | 900                 | 7172         | 8264         | N      |
| 20210923 | BK      | 175343              | 670325       | 1044573      | N      |
| 20210923 | BKAG    | 0                   | 1200         | 2900         | N      |
| 20210923 | BKCC    | 200                 | 3041         | 6760         | N      |
| 20210923 | BKD     | 0                   | 480055       | 740659       | N      |
| 20210923 | BKE     | 0                   | 54885        | 128049       | N      |
| 20210923 | BKEP    | 0                   | 0            | 52           | N      |
| 20210923 | BKF     | 0                   | 0            | 200          | N      |
| 20210923 | BKH     | 1000                | 57571        | 88887        | N      |
| 20210923 | BKI     | 4                   | 56793        | 208073       | N      |
| 20210923 | BKLN    | 0                   | 34989        | 43850        | N      |
| 20210923 | BKN     | 0                   | 761          | 3534         | N      |
| 20210923 | BKNG    | 0                   | 2327         | 10037        | N      |
| 20210923 | BKR     | 117                 | 1354756      | 3011940      | N      |
| 20210923 | BKSY    | 6783                | 111628       | 182611       | N      |
| 20210923 | BKSY WS | 1000                | 5844         | 63617        | N      |
| 20210923 | BKT     | 270                 | 13985        | 23988        | N      |
| 20210923 | BKTI    | 0                   | 200          | 300          | N      |
| 20210923 | BKU     | 1901                | 213286       | 320631       | N      |
| 20210923 | BKYI    | 300                 | 600          | 951          | N      |
| 20210923 | BL      | 0                   | 4557         | 6796         | N      |
| 20210923 | BLBD    | 0                   | 200          | 297          | N      |
| 20210923 | BLCM    | 0                   | 600          | 807          | N      |
| 20210923 | BLD     | 246                 | 56274        | 79568        | N      |
| 20210923 | BLDE    | 0                   | 3272         | 3903         | N      |
| 20210923 | BLDEW   | 0                   | 9            | 39           | N      |
| 20210923 | BLDP    | 1500                | 93302        | 111032       | N      |
| 20210923 | BLDR    | 901                 | 304969       | 520826       | N      |
| 20210923 | BLE     | 30                  | 540          | 4159         | N      |
| 20210923 | BLFS    | 0                   | 3280         | 3523         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | BLFY    | 0                   | 1556         | 1556         | N      |
| 20210923 | BLI     | 0                   | 14867        | 34809        | N      |
| 20210923 | BLIN    | 0                   | 2139         | 4362         | N      |
| 20210923 | BLK     | 1092                | 105444       | 192847       | N      |
| 20210923 | BLKB    | 0                   | 1953         | 2109         | N      |
| 20210923 | BLL     | 208                 | 365140       | 460290       | N      |
| 20210923 | BLMN    | 100                 | 8709         | 23204        | N      |
| 20210923 | BLND    | 0                   | 70977        | 122666       | N      |
| 20210923 | BLNG    | 0                   | 0            | 700          | N      |
| 20210923 | BLNGU   | 0                   | 0            | 600          | N      |
| 20210923 | BLNK    | 200                 | 2090         | 2854         | N      |
| 20210923 | BLOK    | 0                   | 277          | 710          | N      |
| 20210923 | BLRX    | 0                   | 400          | 2000         | N      |
| 20210923 | BLTSW   | 0                   | 48           | 48           | N      |
| 20210923 | BLU     | 100                 | 12754        | 26120        | N      |
| 20210923 | BLUA    | 0                   | 182          | 278          | N      |
| 20210923 | BLUA U  | 0                   | 62           | 1150         | N      |
| 20210923 | BLUA WS | 0                   | 1402         | 6941         | N      |
| 20210923 | BLUE    | 0                   | 1894         | 3590         | N      |
| 20210923 | BLV     | 0                   | 657          | 1160         | N      |
| 20210923 | BLW     | 500                 | 4449         | 24520        | N      |
| 20210923 | BLX     | 0                   | 146496       | 182125       | N      |
| 20210923 | BMA     | 0                   | 32120        | 50125        | N      |
| 20210923 | BMBL    | 0                   | 4156         | 14408        | N      |
| 20210923 | BME     | 0                   | 849          | 1727         | N      |
| 20210923 | BMEA    | 0                   | 50           | 50           | N      |
| 20210923 | BMEZ    | 2437                | 3572         | 20549        | N      |
| 20210923 | BMI     | 0                   | 13237        | 27007        | N      |
| 20210923 | BML PRG | 0                   | 0            | 301          | N      |
| 20210923 | BML PRH | 0                   | 1176         | 1934         | N      |
| 20210923 | BML PRJ | 0                   | 338          | 355          | N      |
| 20210923 | BML PRL | 0                   | 1351         | 2117         | N      |
| 20210923 | BMO     | 6710                | 113847       | 201826       | N      |
| 20210923 | BMRA    | 0                   | 0            | 6            | N      |
| 20210923 | BMRC    | 0                   | 79           | 112          | N      |
| 20210923 | BMRN    | 0                   | 1166         | 4860         | N      |
| 20210923 | BMTC    | 0                   | 40           | 66           | N      |
| 20210923 | BMTX    | 0                   | 208          | 208          | N      |
| 20210923 | BMY     | 7535                | 879417       | 1887416      | N      |
| 20210923 | BND     | 0                   | 50800        | 69234        | N      |
| 20210923 | BNDC    | 0                   | 200          | 250          | N      |
| 20210923 | BNDW    | 0                   | 62           | 62           | N      |
| 20210923 | BNDX    | 0                   | 18244        | 27088        | N      |
| 20210923 | BNED    | 279                 | 33041        | 88449        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | BNFT    | 0                   | 406          | 983          | N      |
| 20210923 | BNGO    | 500                 | 40737        | 81790        | N      |
| 20210923 | BNKU    | 0                   | 100          | 220          | N      |
| 20210923 | BNL     | 0                   | 104021       | 261703       | N      |
| 20210923 | BNO     | 0                   | 3950         | 12687        | N      |
| 20210923 | BNR     | 0                   | 364          | 364          | N      |
| 20210923 | BNS     | 14070               | 150736       | 234997       | N      |
| 20210923 | BNTC    | 0                   | 834          | 1103         | N      |
| 20210923 | BNTX    | 5                   | 10210        | 26171        | N      |
| 20210923 | BNY     | 2043                | 6076         | 15564        | N      |
| 20210923 | BOAC    | 0                   | 53           | 1351         | N      |
| 20210923 | BOAC U  | 0                   | 0            | 1600         | N      |
| 20210923 | BOAC WS | 0                   | 474          | 52637        | N      |
| 20210923 | BOAS    | 0                   | 2            | 2            | N      |
| 20210923 | BOAS U  | 0                   | 0            | 4            | N      |
| 20210923 | BOCH    | 0                   | 11           | 1598         | N      |
| 20210923 | BODY    | 812                 | 71025        | 125343       | N      |
| 20210923 | BODY WS | 18                  | 118          | 18431        | N      |
| 20210923 | BOE     | 0                   | 5364         | 38177        | N      |
| 20210923 | BOH     | 288                 | 42176        | 76179        | N      |
| 20210923 | BOH PRA | 0                   | 774          | 4913         | N      |
| 20210923 | BOIL    | 0                   | 11723        | 15381        | N      |
| 20210923 | BOKF    | 0                   | 1120         | 1212         | N      |
| 20210923 | BOLT    | 0                   | 730          | 1106         | N      |
| 20210923 | BOMN    | 0                   | 547          | 777          | N      |
| 20210923 | BON     | 0                   | 100          | 252          | N      |
| 20210923 | BOND    | 0                   | 110          | 210          | N      |
| 20210923 | BOOM    | 0                   | 843          | 965          | N      |
| 20210923 | BOOT    | 805                 | 50679        | 92498        | N      |
| 20210923 | BORR    | 11373               | 65373        | 90858        | N      |
| 20210923 | BOTZ    | 0                   | 4371         | 5790         | N      |
| 20210923 | BOWX    | 0                   | 100          | 1100         | N      |
| 20210923 | BOX     | 1195                | 251480       | 553407       | N      |
| 20210923 | BOXL    | 0                   | 24998        | 29002        | N      |
| 20210923 | BP      | 5243                | 516135       | 1334301      | N      |
| 20210923 | BPMC    | 0                   | 2185         | 3021         | N      |
| 20210923 | BPMP    | 600                 | 15003        | 113525       | N      |
| 20210923 | BPOP    | 0                   | 3598         | 4725         | N      |
| 20210923 | BPT     | 528                 | 4043         | 8680         | N      |
| 20210923 | BPTH    | 0                   | 397          | 397          | N      |
| 20210923 | BPYPM   | 0                   | 0            | 1175         | N      |
| 20210923 | BPYPN   | 0                   | 0            | 92           | N      |
| 20210923 | BPYPO   | 0                   | 74           | 74           | N      |
| 20210923 | BPYPP   | 0                   | 528          | 928          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | BQ      | 10                  | 7479         | 22933        | N      |
| 20210923 | BR      | 1098                | 109816       | 225056       | N      |
| 20210923 | BRAG    | 0                   | 330          | 1130         | N      |
| 20210923 | BRBR    | 274                 | 36921        | 79717        | N      |
| 20210923 | BRBS    | 0                   | 5            | 5            | N      |
| 20210923 | BRC     | 212                 | 39510        | 80304        | N      |
| 20210923 | BRCN    | 1059                | 3145         | 3251         | N      |
| 20210923 | BRDG    | 0                   | 10146        | 26888        | N      |
| 20210923 | BRFS    | 807                 | 360295       | 526698       | N      |
| 20210923 | BRG     | 0                   | 450          | 1225         | N      |
| 20210923 | BRG PRD | 0                   | 0            | 200          | N      |
| 20210923 | BRK A   | 0                   | 73           | 275          | N      |
| 20210923 | BRK B   | 24421               | 565740       | 1102338      | N      |
| 20210923 | BRKL    | 0                   | 1081         | 1883         | N      |
| 20210923 | BRKR    | 0                   | 1126         | 3352         | N      |
| 20210923 | BRKS    | 0                   | 4310         | 9521         | N      |
| 20210923 | BRLIW   | 0                   | 314          | 314          | N      |
| 20210923 | BRLT    | 61                  | 24666        | 45923        | N      |
| 20210923 | BRMK    | 817                 | 64588        | 148856       | N      |
| 20210923 | BRN     | 0                   | 300          | 500          | N      |
| 20210923 | BRO     | 1824                | 145758       | 363051       | N      |
| 20210923 | BROS    | 82233               | 152506       | 281815       | N      |
| 20210923 | BRP     | 0                   | 3021         | 4532         | N      |
| 20210923 | BRQS    | 0                   | 6001         | 9201         | N      |
| 20210923 | BRSP    | 1583                | 76089        | 145064       | N      |
| 20210923 | BRT     | 314                 | 3749         | 9331         | N      |
| 20210923 | BRW     | 0                   | 6356         | 16524        | N      |
| 20210923 | BRX     | 2626                | 289899       | 528143       | N      |
| 20210923 | BRY     | 0                   | 1174         | 2467         | N      |
| 20210923 | BRZU    | 0                   | 600          | 900          | N      |
| 20210923 | BSA     | 0                   | 657          | 3670         | N      |
| 20210923 | BSAC    | 0                   | 41464        | 80803        | N      |
| 20210923 | BSAQ    | 0                   | 300          | 300          | N      |
| 20210923 | BSAQ U  | 0                   | 0            | 100          | N      |
| 20210923 | BSAQ WS | 0                   | 100          | 5900         | N      |
| 20210923 | BSBR    | 2700                | 124414       | 164426       | N      |
| 20210923 | BSCL    | 0                   | 0            | 2600         | N      |
| 20210923 | BSCM    | 0                   | 700          | 1800         | N      |
| 20210923 | BSCN    | 0                   | 0            | 400          | N      |
| 20210923 | BSCO    | 0                   | 100          | 3141         | N      |
| 20210923 | BSCP    | 0                   | 0            | 600          | N      |
| 20210923 | BSCQ    | 0                   | 500          | 1077         | N      |
| 20210923 | BSET    | 0                   | 650          | 928          | N      |
| 20210923 | BSGM    | 0                   | 0            | 200          | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | BSIG    | 0                   | 16574        | 49146        | N      |
| 20210923 | BSJL    | 8100                | 8100         | 8100         | N      |
| 20210923 | BSJM    | 0                   | 4900         | 5400         | N      |
| 20210923 | BSJN    | 0                   | 2131         | 6702         | N      |
| 20210923 | BSJP    | 0                   | 300          | 4200         | N      |
| 20210923 | BSJQ    | 0                   | 0            | 1000         | N      |
| 20210923 | BSL     | 0                   | 3568         | 6607         | N      |
| 20210923 | BSM     | 10                  | 23424        | 105710       | N      |
| 20210923 | BSMM    | 0                   | 0            | 17           | N      |
| 20210923 | BSMX    | 400                 | 5484         | 7355         | N      |
| 20210923 | BSN     | 0                   | 108          | 19014        | N      |
| 20210923 | BSN WS  | 0                   | 1255         | 65980        | N      |
| 20210923 | BSQR    | 0                   | 21829        | 27512        | N      |
| 20210923 | BSRR    | 0                   | 239          | 506          | N      |
| 20210923 | BST     | 363                 | 5091         | 21118        | N      |
| 20210923 | BSTZ    | 0                   | 3716         | 13994        | N      |
| 20210923 | BSV     | 0                   | 5629         | 22084        | N      |
| 20210923 | BSX     | 10431               | 804583       | 1946437      | N      |
| 20210923 | BSX PRA | 0                   | 244          | 709          | N      |
| 20210923 | BSY     | 0                   | 14957        | 22107        | N      |
| 20210923 | BTA     | 0                   | 606          | 6627         | N      |
| 20210923 | BTAI    | 0                   | 1282         | 3994         | N      |
| 20210923 | BTAL    | 0                   | 100          | 100          | N      |
| 20210923 | BTB     | 0                   | 200          | 500          | N      |
| 20210923 | BTBT    | 0                   | 15243        | 26982        | N      |
| 20210923 | BTCM    | 2641                | 58750        | 227867       | N      |
| 20210923 | BTCS    | 0                   | 0            | 800          | N      |
| 20210923 | BTCY    | 100                 | 523          | 600          | N      |
| 20210923 | BTG     | 26300               | 215453       | 311435       | N      |
| 20210923 | BTI     | 2197                | 182543       | 323122       | N      |
| 20210923 | BTO     | 0                   | 1698         | 5182         | N      |
| 20210923 | BTRS    | 0                   | 4526         | 6527         | N      |
| 20210923 | BTT     | 0                   | 3595         | 19215        | N      |
| 20210923 | BTTR    | 0                   | 100          | 100          | N      |
| 20210923 | BTU     | 3949                | 617907       | 1439461      | N      |
| 20210923 | BTWN    | 0                   | 821          | 1921         | N      |
| 20210923 | BTWNW   | 0                   | 658          | 658          | N      |
| 20210923 | BTX     | 655                 | 2119         | 3058         | N      |
| 20210923 | BTZ     | 302                 | 3658         | 11504        | N      |
| 20210923 | BUD     | 693                 | 103399       | 159309       | N      |
| 20210923 | BUFD    | 0                   | 0            | 300          | N      |
| 20210923 | BUG     | 0                   | 362          | 450          | N      |
| 20210923 | BUI     | 300                 | 1577         | 5968         | N      |
| 20210923 | BUR     | 75                  | 6880         | 14347        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | BURL    | 445                 | 94878        | 145935       | N      |
| 20210923 | BUSE    | 0                   | 520          | 1727         | N      |
| 20210923 | BV      | 0                   | 41802        | 89025        | N      |
| 20210923 | BVH     | 0                   | 14075        | 22821        | N      |
| 20210923 | BVN     | 151                 | 179940       | 255731       | N      |
| 20210923 | BVS     | 0                   | 264          | 367          | N      |
| 20210923 | BVXV    | 0                   | 0            | 100          | N      |
| 20210923 | BW      | 614                 | 116223       | 226479       | N      |
| 20210923 | BW PRA  | 0                   | 1331         | 1692         | N      |
| 20210923 | BWA     | 616                 | 286847       | 618101       | N      |
| 20210923 | BWAC    | 0                   | 51           | 51           | N      |
| 20210923 | BWACW   | 0                   | 400          | 400          | N      |
| 20210923 | BWAY    | 0                   | 200          | 585          | N      |
| 20210923 | BWB     | 0                   | 540          | 741          | N      |
| 20210923 | BWEN    | 700                 | 4376         | 5165         | N      |
| 20210923 | BWFG    | 0                   | 92           | 906          | N      |
| 20210923 | BWG     | 0                   | 2370         | 14882        | N      |
| 20210923 | BWMN    | 0                   | 106          | 106          | N      |
| 20210923 | BWMX    | 0                   | 17           | 27           | N      |
| 20210923 | BWSN    | 0                   | 371          | 2849         | N      |
| 20210923 | BWX     | 0                   | 200          | 553          | N      |
| 20210923 | BWXT    | 442                 | 113368       | 143014       | N      |
| 20210923 | BWZ     | 0                   | 30           | 30           | N      |
| 20210923 | BX      | 4295                | 448516       | 845262       | N      |
| 20210923 | BXC     | 0                   | 11244        | 25638        | N      |
| 20210923 | BXMT    | 2599                | 105763       | 237104       | N      |
| 20210923 | BXMX    | 0                   | 8925         | 27890        | N      |
| 20210923 | BXP     | 538                 | 98968        | 258084       | N      |
| 20210923 | BXRX    | 0                   | 200          | 228          | N      |
| 20210923 | BXS     | 544                 | 149444       | 272096       | N      |
| 20210923 | BXS PRA | 0                   | 195          | 413          | N      |
| 20210923 | BY      | 0                   | 6871         | 40552        | N      |
| 20210923 | BYD     | 565                 | 145156       | 311823       | N      |
| 20210923 | BYM     | 1434                | 4952         | 12526        | N      |
| 20210923 | BYND    | 0                   | 12024        | 25267        | N      |
| 20210923 | BYRN    | 0                   | 1594         | 2796         | N      |
| 20210923 | BYSI    | 0                   | 13048        | 17527        | N      |
| 20210923 | BZ      | 0                   | 5225         | 6961         | N      |
| 20210923 | BZH     | 100                 | 34722        | 90204        | N      |
| 20210923 | BZQ     | 0                   | 2020         | 2538         | N      |
| 20210923 | BZUN    | 0                   | 4745         | 12346        | N      |
| 20210923 | C       | 25327               | 2627867      | 5832884      | N      |
| 20210923 | C PRJ   | 0                   | 8609         | 23797        | N      |
| 20210923 | C PRK   | 108                 | 13156        | 37981        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | C PRN   | 0                   | 9909         | 31149        | N      |
| 20210923 | CAAP    | 0                   | 5544         | 13272        | N      |
| 20210923 | CAAS    | 0                   | 0            | 200          | N      |
| 20210923 | CABA    | 0                   | 400          | 400          | N      |
| 20210923 | CABO    | 33                  | 1692         | 3601         | N      |
| 20210923 | CAC     | 0                   | 334          | 642          | N      |
| 20210923 | CACC    | 0                   | 1378         | 1982         | N      |
| 20210923 | CACI    | 102                 | 15514        | 29427        | N      |
| 20210923 | CADE    | 114                 | 111545       | 253914       | N      |
| 20210923 | CADL    | 0                   | 258          | 603          | N      |
| 20210923 | CAE     | 1200                | 21636        | 31142        | N      |
| 20210923 | CAF     | 0                   | 520          | 1315         | N      |
| 20210923 | CAG     | 327                 | 384331       | 749501       | N      |
| 20210923 | CAH     | 3044                | 413305       | 705346       | N      |
| 20210923 | CAHC    | 0                   | 0            | 253          | N      |
| 20210923 | CAHCW   | 0                   | 0            | 100          | N      |
| 20210923 | CAI     | 0                   | 9005         | 31364        | N      |
| 20210923 | CAI PRA | 0                   | 0            | 183          | N      |
| 20210923 | CAI PRB | 0                   | 246          | 246          | N      |
| 20210923 | CAJ     | 137                 | 21231        | 61331        | N      |
| 20210923 | CAKE    | 0                   | 9090         | 15188        | N      |
| 20210923 | CAL     | 209                 | 60256        | 115456       | N      |
| 20210923 | CALA    | 0                   | 3431         | 5990         | N      |
| 20210923 | CALF    | 0                   | 100          | 100          | N      |
| 20210923 | CALM    | 0                   | 2285         | 3573         | N      |
| 20210923 | CALX    | 2610                | 128354       | 207363       | N      |
| 20210923 | CAMP    | 0                   | 20           | 1220         | N      |
| 20210923 | CAMT    | 0                   | 1387         | 1987         | N      |
| 20210923 | CAN     | 100                 | 14263        | 30017        | N      |
| 20210923 | CANE    | 0                   | 0            | 100          | N      |
| 20210923 | CANF    | 0                   | 0            | 100          | N      |
| 20210923 | CANG    | 0                   | 27278        | 50405        | N      |
| 20210923 | CANO    | 800                 | 187901       | 490223       | N      |
| 20210923 | CANO WS | 0                   | 16595        | 33122        | N      |
| 20210923 | CAPL    | 201                 | 1419         | 9793         | N      |
| 20210923 | CAPR    | 0                   | 200          | 2062         | N      |
| 20210923 | CAR     | 0                   | 25217        | 34020        | N      |
| 20210923 | CARA    | 0                   | 1681         | 2673         | N      |
| 20210923 | CARE    | 0                   | 1043         | 1173         | N      |
| 20210923 | CARG    | 1992                | 2767         | 7706         | N      |
| 20210923 | CARR    | 7187                | 474626       | 1170141      | N      |
| 20210923 | CARS    | 0                   | 56621        | 151137       | N      |
| 20210923 | CARV    | 0                   | 150          | 150          | N      |
| 20210923 | CAS     | 159                 | 559          | 559          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | CAS U   | 0                   | 148          | 300          | N      |
| 20210923 | CAS WS  | 0                   | 243          | 758          | N      |
| 20210923 | CASA    | 0                   | 382          | 1214         | N      |
| 20210923 | CASH    | 0                   | 368          | 2054         | N      |
| 20210923 | CASI    | 2300                | 39170        | 42310        | N      |
| 20210923 | CASS    | 0                   | 0            | 199          | N      |
| 20210923 | CASY    | 0                   | 2811         | 3905         | N      |
| 20210923 | CAT     | 3414                | 307420       | 765599       | N      |
| 20210923 | CATH    | 0                   | 100          | 100          | N      |
| 20210923 | CATO    | 0                   | 14068        | 26422        | N      |
| 20210923 | CATY    | 0                   | 395          | 1994         | N      |
| 20210923 | CB      | 4100                | 203147       | 381970       | N      |
| 20210923 | CBAH    | 0                   | 0            | 320          | N      |
| 20210923 | CBAH WS | 0                   | 0            | 1070         | N      |
| 20210923 | CBAN    | 0                   | 22           | 22           | N      |
| 20210923 | CBAT    | 0                   | 37860        | 47924        | N      |
| 20210923 | CBAY    | 0                   | 18           | 646          | N      |
| 20210923 | CBD     | 1222                | 148783       | 185766       | N      |
| 20210923 | CBH     | 0                   | 2363         | 4554         | N      |
| 20210923 | CBIO    | 0                   | 150          | 1664         | N      |
| 20210923 | CBOE    | 100                 | 1661         | 6409         | N      |
| 20210923 | CBON    | 0                   | 100          | 100          | N      |
| 20210923 | CBRE    | 12356               | 198838       | 398701       | N      |
| 20210923 | CBRL    | 0                   | 1630         | 2242         | N      |
| 20210923 | CBSH    | 0                   | 2918         | 4963         | N      |
| 20210923 | CBT     | 0                   | 58345        | 88366        | N      |
| 20210923 | CBTX    | 0                   | 3            | 88           | N      |
| 20210923 | CBU     | 268                 | 53272        | 82457        | N      |
| 20210923 | CBZ     | 0                   | 49880        | 101722       | N      |
| 20210923 | CC      | 2186                | 181011       | 453368       | N      |
| 20210923 | CCAC    | 0                   | 47164        | 55886        | N      |
| 20210923 | CCAC WS | 6                   | 2459         | 12105        | N      |
| 20210923 | CCB     | 0                   | 6            | 6            | N      |
| 20210923 | CCBG    | 0                   | 0            | 519          | N      |
| 20210923 | CCCC    | 0                   | 818          | 1026         | N      |
| 20210923 | CCCS    | 252                 | 68239        | 105221       | N      |
| 20210923 | CCCS WS | 5000                | 5637         | 7399         | N      |
| 20210923 | CCEP    | 0                   | 15425        | 34074        | N      |
| 20210923 | CCF     | 0                   | 0            | 5            | N      |
| 20210923 | CCI     | 1629                | 303159       | 514853       | N      |
| 20210923 | CCJ     | 13956               | 511618       | 1382282      | N      |
| 20210923 | CCK     | 914                 | 64942        | 140072       | N      |
| 20210923 | CCL     | 81464               | 3392046      | 8020088      | N      |
| 20210923 | CCLP    | 0                   | 600          | 600          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | CCM     | 0                   | 1            | 6714         | N      |
| 20210923 | CCMP    | 0                   | 442          | 577          | N      |
| 20210923 | CCNE    | 0                   | 1            | 1            | N      |
| 20210923 | CCO     | 0                   | 331430       | 558513       | N      |
| 20210923 | CCOI    | 0                   | 658          | 671          | N      |
| 20210923 | CCRN    | 0                   | 51           | 579          | N      |
| 20210923 | CCS     | 248                 | 21601        | 63178        | N      |
| 20210923 | CCU     | 14                  | 11253        | 19763        | N      |
| 20210923 | CCV     | 92                  | 891          | 2794         | N      |
| 20210923 | CCV WS  | 20                  | 3531         | 14421        | N      |
| 20210923 | CCVI    | 0                   | 0            | 161          | N      |
| 20210923 | CCVI U  | 0                   | 0            | 10           | N      |
| 20210923 | CCVI WS | 96                  | 302          | 1002         | N      |
| 20210923 | CCXI    | 100                 | 4450         | 10108        | N      |
| 20210923 | CCZ     | 0                   | 100          | 401          | N      |
| 20210923 | CD      | 0                   | 9771         | 23657        | N      |
| 20210923 | CDAK    | 0                   | 160          | 287          | N      |
| 20210923 | CDAY    | 1100                | 209414       | 335447       | N      |
| 20210923 | CDC     | 0                   | 100          | 400          | N      |
| 20210923 | CDE     | 502                 | 349957       | 588223       | N      |
| 20210923 | CDEV    | 5800                | 85699        | 123362       | N      |
| 20210923 | CDK     | 0                   | 980          | 3570         | N      |
| 20210923 | CDLX    | 0                   | 1841         | 2017         | N      |
| 20210923 | CDMO    | 0                   | 1554         | 3225         | N      |
| 20210923 | CDNA    | 0                   | 654          | 1794         | N      |
| 20210923 | CDNS    | 0                   | 4231         | 7053         | N      |
| 20210923 | CDOR    | 0                   | 2600         | 5212         | N      |
| 20210923 | CDR     | 0                   | 4221         | 9046         | N      |
| 20210923 | CDR PRB | 35                  | 215          | 525          | N      |
| 20210923 | CDR PRC | 0                   | 524          | 1078         | N      |
| 20210923 | CDTX    | 0                   | 352          | 2752         | N      |
| 20210923 | CDW     | 0                   | 3954         | 6102         | N      |
| 20210923 | CDXC    | 0                   | 202          | 279          | N      |
| 20210923 | CDXS    | 0                   | 534          | 1126         | N      |
| 20210923 | CDZI    | 100                 | 3723         | 6222         | N      |
| 20210923 | CE      | 1674                | 164615       | 332746       | N      |
| 20210923 | CEA     | 45                  | 1475         | 5357         | N      |
| 20210923 | CECE    | 0                   | 852          | 3874         | N      |
| 20210923 | CEE     | 200                 | 525          | 675          | N      |
| 20210923 | CEF     | 300                 | 9975         | 14460        | N      |
| 20210923 | CEI     | 201960              | 696384       | 899111       | N      |
| 20210923 | CEIX    | 2                   | 65826        | 117270       | N      |
| 20210923 | CELC    | 0                   | 149          | 381          | N      |
| 20210923 | CELG RT | 0                   | 100          | 644          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | CELH    | 0                   | 4464         | 9351         | N      |
| 20210923 | CELP    | 0                   | 727          | 965          | N      |
| 20210923 | CELU    | 0                   | 259          | 259          | N      |
| 20210923 | CELUW   | 0                   | 246          | 1146         | N      |
| 20210923 | CEM     | 0                   | 2474         | 6859         | N      |
| 20210923 | CEMI    | 0                   | 26559        | 37102        | N      |
| 20210923 | CEN     | 379                 | 5387         | 16554        | N      |
| 20210923 | CENQU   | 0                   | 0            | 1100         | N      |
| 20210923 | CENT    | 0                   | 13208        | 13926        | N      |
| 20210923 | CENTA   | 0                   | 6557         | 8270         | N      |
| 20210923 | CENX    | 0                   | 12348        | 37886        | N      |
| 20210923 | CEPU    | 4005                | 28831        | 74069        | N      |
| 20210923 | CEQP    | 1000                | 29460        | 90190        | N      |
| 20210923 | CEQP PR | 0                   | 8454         | 56785        | N      |
| 20210923 | CERE    | 1738                | 6309         | 12579        | N      |
| 20210923 | CERN    | 0                   | 14547        | 18435        | N      |
| 20210923 | CERS    | 0                   | 10682        | 18814        | N      |
| 20210923 | CERT    | 0                   | 4749         | 11412        | N      |
| 20210923 | CETX    | 0                   | 900          | 2000         | N      |
| 20210923 | CEV     | 0                   | 1000         | 1100         | N      |
| 20210923 | CEVA    | 0                   | 248          | 1077         | N      |
| 20210923 | CEY     | 0                   | 0            | 100          | N      |
| 20210923 | CF      | 4471                | 375962       | 740588       | N      |
| 20210923 | CFB     | 0                   | 261          | 2164         | N      |
| 20210923 | CFFEU   | 0                   | 0            | 100          | N      |
| 20210923 | CFFEW   | 0                   | 10           | 10           | N      |
| 20210923 | CFFN    | 0                   | 2099         | 2419         | N      |
| 20210923 | CFG     | 14006               | 834928       | 1342463      | N      |
| 20210923 | CFG PRD | 0                   | 264          | 9798         | N      |
| 20210923 | CFG PRE | 0                   | 2092         | 3728         | N      |
| 20210923 | CFIV    | 0                   | 159          | 159          | N      |
| 20210923 | CFIVW   | 0                   | 12           | 12           | N      |
| 20210923 | CFLT    | 0                   | 12641        | 14541        | N      |
| 20210923 | CFMS    | 400                 | 27901        | 30330        | N      |
| 20210923 | CFO     | 0                   | 0            | 93           | N      |
| 20210923 | CFR     | 354                 | 90169        | 110463       | N      |
| 20210923 | CFR PRB | 0                   | 1614         | 2408         | N      |
| 20210923 | CFRX    | 0                   | 0            | 115          | N      |
| 20210923 | CFX     | 538                 | 135781       | 214043       | N      |
| 20210923 | CFXA    | 0                   | 270          | 7204         | N      |
| 20210923 | CG      | 0                   | 10867        | 18398        | N      |
| 20210923 | CGA     | 0                   | 0            | 404          | N      |
| 20210923 | CGABL   | 0                   | 237          | 237          | N      |
| 20210923 | CGAU    | 201                 | 6541         | 7601         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | CGBD     | 0                   | 1469         | 3482         | N      |
| 20210923 | CGC      | 700                 | 56551        | 100520       | N      |
| 20210923 | CGEM     | 0                   | 617          | 1325         | N      |
| 20210923 | CGEN     | 65                  | 1032         | 2677         | N      |
| 20210923 | CGNT     | 0                   | 6770         | 17976        | N      |
| 20210923 | CGNX     | 0                   | 3405         | 4552         | N      |
| 20210923 | CGO      | 0                   | 100          | 100          | N      |
| 20210923 | CGRN     | 97                  | 126          | 326          | N      |
| 20210923 | CGW      | 0                   | 918          | 1186         | N      |
| 20210923 | CHAA     | 0                   | 0            | 279          | N      |
| 20210923 | CHAA WS  | 0                   | 0            | 325          | N      |
| 20210923 | CHCO     | 0                   | 5            | 112          | N      |
| 20210923 | CHCT     | 0                   | 23432        | 46345        | N      |
| 20210923 | CHD      | 2360                | 206710       | 319945       | N      |
| 20210923 | CHDN     | 0                   | 839          | 1450         | N      |
| 20210923 | CHE      | 479                 | 9509         | 15647        | N      |
| 20210923 | CHEF     | 0                   | 3013         | 4272         | N      |
| 20210923 | CHEK     | 0                   | 5500         | 9429         | N      |
| 20210923 | CHGG     | 18                  | 98973        | 238233       | N      |
| 20210923 | CHH      | 822                 | 25260        | 53390        | N      |
| 20210923 | CHI      | 0                   | 1400         | 1700         | N      |
| 20210923 | CHIR     | 0                   | 100          | 100          | N      |
| 20210923 | CHK      | 0                   | 16145        | 19317        | N      |
| 20210923 | CHKP     | 0                   | 7494         | 14185        | N      |
| 20210923 | CHMI     | 306                 | 21813        | 39171        | N      |
| 20210923 | CHMI PRA | 0                   | 727          | 1119         | N      |
| 20210923 | CHMI PRB | 0                   | 1161         | 1797         | N      |
| 20210923 | CHN      | 0                   | 1596         | 4308         | N      |
| 20210923 | CHNG     | 0                   | 4560         | 11519        | N      |
| 20210923 | CHPMW    | 0                   | 100          | 1100         | N      |
| 20210923 | CHPT     | 6516                | 621014       | 1006643      | N      |
| 20210923 | CHRA     | 0                   | 717          | 3000         | N      |
| 20210923 | CHRB     | 0                   | 1628         | 7663         | N      |
| 20210923 | CHRS     | 0                   | 4814         | 13399        | N      |
| 20210923 | CHRW     | 0                   | 1678         | 2123         | N      |
| 20210923 | CHS      | 4167                | 196075       | 350800       | N      |
| 20210923 | CHSCL    | 0                   | 364          | 2630         | N      |
| 20210923 | CHSCM    | 0                   | 0            | 300          | N      |
| 20210923 | CHSCN    | 0                   | 100          | 100          | N      |
| 20210923 | CHSCO    | 0                   | 400          | 2033         | N      |
| 20210923 | CHSCP    | 0                   | 95           | 95           | N      |
| 20210923 | CHT      | 0                   | 22507        | 50321        | N      |
| 20210923 | CHTR     | 0                   | 7414         | 11068        | N      |
| 20210923 | CHUY     | 0                   | 252          | 452          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | CHW     | 0                   | 100          | 380          | N      |
| 20210923 | CHWAU   | 0                   | 109          | 109          | N      |
| 20210923 | CHWY    | 2623                | 220410       | 378127       | N      |
| 20210923 | CHX     | 0                   | 9237         | 17732        | N      |
| 20210923 | CHY     | 0                   | 189          | 189          | N      |
| 20210923 | CI      | 5798                | 177943       | 427015       | N      |
| 20210923 | CIA     | 200                 | 10738        | 25232        | N      |
| 20210923 | CIB     | 0                   | 28307        | 48339        | N      |
| 20210923 | CIBR    | 0                   | 7650         | 12414        | N      |
| 20210923 | CIDM    | 0                   | 136989       | 184020       | N      |
| 20210923 | CIEN    | 904                 | 127697       | 276116       | N      |
| 20210923 | CIF     | 0                   | 170          | 3621         | N      |
| 20210923 | CIFR    | 0                   | 598          | 2049         | N      |
| 20210923 | CIG     | 72390               | 641935       | 912895       | N      |
| 20210923 | CIG C   | 0                   | 1443         | 9844         | N      |
| 20210923 | CIGI    | 0                   | 838          | 1961         | N      |
| 20210923 | CII     | 100                 | 3192         | 15984        | N      |
| 20210923 | CIK     | 600                 | 7900         | 9700         | N      |
| 20210923 | CIM     | 1749                | 202235       | 378866       | N      |
| 20210923 | CIM PRA | 0                   | 4130         | 8922         | N      |
| 20210923 | CIM PRB | 972                 | 2343         | 6485         | N      |
| 20210923 | CIM PRC | 0                   | 294          | 3495         | N      |
| 20210923 | CIM PRD | 0                   | 1483         | 3940         | N      |
| 20210923 | CINF    | 0                   | 1875         | 3033         | N      |
| 20210923 | CINR    | 28                  | 516          | 616          | N      |
| 20210923 | CIO     | 3469                | 67998        | 118934       | N      |
| 20210923 | CIO PRA | 0                   | 165          | 328          | N      |
| 20210923 | CIR     | 157                 | 12406        | 20886        | N      |
| 20210923 | CIT     | 0                   | 95191        | 154150       | N      |
| 20210923 | CIT PRB | 0                   | 48           | 1103         | N      |
| 20210923 | CIVB    | 0                   | 0            | 3            | N      |
| 20210923 | CIXX    | 796                 | 2637         | 4462         | N      |
| 20210923 | CJJD    | 0                   | 700          | 700          | N      |
| 20210923 | CKPT    | 0                   | 6332         | 19103        | N      |
| 20210923 | CL      | 45722               | 396289       | 761066       | N      |
| 20210923 | CLAA    | 0                   | 0            | 17           | N      |
| 20210923 | CLAA WS | 0                   | 0            | 3            | N      |
| 20210923 | CLAR    | 0                   | 90           | 227          | N      |
| 20210923 | CLAS    | 0                   | 127          | 127          | N      |
| 20210923 | CLB     | 103                 | 48264        | 138801       | N      |
| 20210923 | CLBK    | 0                   | 508          | 1119         | N      |
| 20210923 | CLBR    | 0                   | 0            | 200          | N      |
| 20210923 | CLBT    | 0                   | 1097         | 2909         | N      |
| 20210923 | CLBTW   | 0                   | 0            | 730          | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | CLDR     | 382                 | 111816       | 192497       | N      |
| 20210923 | CLDT     | 1                   | 43380        | 90803        | N      |
| 20210923 | CLDT PRA | 0                   | 100          | 4659         | N      |
| 20210923 | CLDX     | 0                   | 772          | 954          | N      |
| 20210923 | CLEU     | 23688               | 56986        | 74388        | N      |
| 20210923 | CLF      | 10602               | 2164349      | 3400545      | N      |
| 20210923 | CLFD     | 0                   | 104          | 114          | N      |
| 20210923 | CLGN     | 0                   | 0            | 100          | N      |
| 20210923 | CLH      | 325                 | 26674        | 65239        | N      |
| 20210923 | CLI      | 203                 | 120865       | 221044       | N      |
| 20210923 | CLIM     | 0                   | 375          | 585          | N      |
| 20210923 | CLIM WS  | 0                   | 180          | 1380         | N      |
| 20210923 | CLIR     | 0                   | 500          | 965          | N      |
| 20210923 | CLLS     | 0                   | 12           | 12           | N      |
| 20210923 | CLM      | 0                   | 11488        | 17485        | N      |
| 20210923 | CLMT     | 0                   | 50           | 50           | N      |
| 20210923 | CLNE     | 329                 | 87426        | 144773       | N      |
| 20210923 | CLNN     | 0                   | 260          | 523          | N      |
| 20210923 | CLOE     | 0                   | 0            | 1800         | N      |
| 20210923 | CLOU     | 0                   | 4360         | 5096         | N      |
| 20210923 | CLOV     | 1973                | 283813       | 412978       | N      |
| 20210923 | CLPR     | 0                   | 7271         | 11241        | N      |
| 20210923 | CLPT     | 0                   | 407          | 1917         | N      |
| 20210923 | CLR      | 4217                | 159262       | 274714       | N      |
| 20210923 | CLRMU    | 0                   | 0            | 100          | N      |
| 20210923 | CLS      | 6620                | 124499       | 263961       | N      |
| 20210923 | CLSA     | 0                   | 100          | 100          | N      |
| 20210923 | CLSD     | 0                   | 1335         | 3111         | N      |
| 20210923 | CLSK     | 0                   | 2137         | 4643         | N      |
| 20210923 | CLSM     | 0                   | 300          | 300          | N      |
| 20210923 | CLSN     | 0                   | 400          | 500          | N      |
| 20210923 | CLVR     | 0                   | 1            | 138          | N      |
| 20210923 | CLVS     | 500                 | 16332        | 24112        | N      |
| 20210923 | CLVT     | 4823                | 460210       | 692312       | N      |
| 20210923 | CLVT PRA | 0                   | 538          | 3127         | N      |
| 20210923 | CLW      | 142                 | 16980        | 28081        | N      |
| 20210923 | CLX      | 2161                | 256439       | 357909       | N      |
| 20210923 | CM       | 283                 | 46594        | 81876        | N      |
| 20210923 | CMA      | 24982               | 287090       | 482271       | N      |
| 20210923 | CMAX     | 1015                | 3663         | 4225         | N      |
| 20210923 | CMBM     | 0                   | 850          | 2504         | N      |
| 20210923 | CMBS     | 0                   | 0            | 178          | N      |
| 20210923 | CMC      | 444                 | 169693       | 293443       | N      |
| 20210923 | CMCM     | 20                  | 15959        | 34216        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | CMCO     | 0                   | 612          | 1476         | N      |
| 20210923 | CMCSA    | 419                 | 154521       | 336184       | N      |
| 20210923 | CMCT     | 0                   | 100          | 1800         | N      |
| 20210923 | CME      | 2                   | 8914         | 17411        | N      |
| 20210923 | CMF      | 0                   | 500          | 700          | N      |
| 20210923 | CMG      | 162                 | 34041        | 61848        | N      |
| 20210923 | CMI      | 23                  | 227644       | 467528       | N      |
| 20210923 | CMLT     | 0                   | 100          | 100          | N      |
| 20210923 | CMLTU    | 0                   | 0            | 239          | N      |
| 20210923 | CMLTW    | 0                   | 600          | 720          | N      |
| 20210923 | CMMB     | 0                   | 500          | 702          | N      |
| 20210923 | CMO      | 0                   | 47629        | 94124        | N      |
| 20210923 | CMO PRE  | 0                   | 1585         | 1956         | N      |
| 20210923 | CMP      | 793                 | 63371        | 79009        | N      |
| 20210923 | CMPR     | 0                   | 223          | 262          | N      |
| 20210923 | CMPS     | 100                 | 1256         | 2309         | N      |
| 20210923 | CMRE     | 420                 | 52881        | 146708       | N      |
| 20210923 | CMRE PRC | 0                   | 75           | 75           | N      |
| 20210923 | CMRE PRD | 0                   | 300          | 6936         | N      |
| 20210923 | CMRE PRE | 0                   | 238          | 1951         | N      |
| 20210923 | CMRX     | 2031                | 6720         | 11137        | N      |
| 20210923 | CMS      | 2221                | 269651       | 698199       | N      |
| 20210923 | CMS PRB  | 0                   | 24           | 24           | N      |
| 20210923 | CMS PRC  | 0                   | 1874         | 31002        | N      |
| 20210923 | CMSA     | 0                   | 1054         | 1349         | N      |
| 20210923 | CMSC     | 0                   | 6250         | 7954         | N      |
| 20210923 | CMSD     | 0                   | 21015        | 36509        | N      |
| 20210923 | CMTL     | 0                   | 590          | 826          | N      |
| 20210923 | CMU      | 0                   | 8378         | 12504        | N      |
| 20210923 | CNA      | 639                 | 40040        | 58448        | N      |
| 20210923 | CNBKA    | 0                   | 384          | 384          | N      |
| 20210923 | CNC      | 38798               | 396008       | 800278       | N      |
| 20210923 | CNCE     | 0                   | 801          | 1401         | N      |
| 20210923 | CND      | 200                 | 10222        | 14830        | N      |
| 20210923 | CND WS   | 0                   | 2049         | 31556        | N      |
| 20210923 | CNDA U   | 0                   | 200          | 500          | N      |
| 20210923 | CNDT     | 0                   | 5255         | 16285        | N      |
| 20210923 | CNET     | 0                   | 95           | 395          | N      |
| 20210923 | CNF      | 0                   | 2110         | 18339        | N      |
| 20210923 | CNHI     | 8623                | 518007       | 717026       | N      |
| 20210923 | CNI      | 22378               | 212015       | 361438       | N      |
| 20210923 | CNK      | 1674                | 265958       | 467924       | N      |
| 20210923 | CNM      | 1                   | 181170       | 263577       | N      |
| 20210923 | CNMD     | 0                   | 26435        | 45948        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | CNNE     | 411                 | 250389       | 331218       | N      |
| 20210923 | CNO      | 0                   | 126695       | 233827       | N      |
| 20210923 | CNO PRA  | 0                   | 396          | 421          | N      |
| 20210923 | CNOB     | 0                   | 69           | 841          | N      |
| 20210923 | CNOBP    | 0                   | 0            | 1982         | N      |
| 20210923 | CNP      | 5611                | 1214692      | 2267906      | N      |
| 20210923 | CNQ      | 4402                | 451070       | 752032       | N      |
| 20210923 | CNR      | 1                   | 54283        | 133203       | N      |
| 20210923 | CNS      | 537                 | 11858        | 19264        | N      |
| 20210923 | CNSL     | 0                   | 2830         | 4801         | N      |
| 20210923 | CNSP     | 0                   | 16           | 116          | N      |
| 20210923 | CNTA     | 0                   | 432          | 1332         | N      |
| 20210923 | CNTB     | 0                   | 100          | 100          | N      |
| 20210923 | CNTG     | 0                   | 100          | 100          | N      |
| 20210923 | CNTY     | 0                   | 442          | 1057         | N      |
| 20210923 | CNVY     | 250                 | 15551        | 27667        | N      |
| 20210923 | CNX      | 501                 | 460476       | 787367       | N      |
| 20210923 | CNXC     | 0                   | 1289         | 2269         | N      |
| 20210923 | CNXN     | 0                   | 14           | 27           | N      |
| 20210923 | CNYA     | 0                   | 0            | 1050         | N      |
| 20210923 | CO       | 0                   | 1178         | 4354         | N      |
| 20210923 | COCP     | 0                   | 1078         | 1482         | N      |
| 20210923 | CODA     | 0                   | 0            | 100          | N      |
| 20210923 | CODI     | 1109                | 52296        | 185667       | N      |
| 20210923 | CODI PRA | 0                   | 250          | 1013         | N      |
| 20210923 | CODI PRB | 0                   | 858          | 858          | N      |
| 20210923 | CODI PRC | 0                   | 1448         | 2336         | N      |
| 20210923 | CODX     | 0                   | 177          | 1335         | N      |
| 20210923 | COE      | 19572               | 63673        | 140237       | N      |
| 20210923 | COF      | 6413                | 344579       | 789664       | N      |
| 20210923 | COF PRG  | 0                   | 2039         | 7495         | N      |
| 20210923 | COF PRH  | 0                   | 957          | 5296         | N      |
| 20210923 | COF PRI  | 500                 | 19482        | 42358        | N      |
| 20210923 | COF PRJ  | 247                 | 32749        | 54886        | N      |
| 20210923 | COF PRK  | 0                   | 1699         | 11895        | N      |
| 20210923 | COF PRL  | 0                   | 9405         | 17595        | N      |
| 20210923 | COF PRN  | 0                   | 27166        | 39907        | N      |
| 20210923 | COG      | 21141               | 884131       | 1535093      | N      |
| 20210923 | COGT     | 0                   | 0            | 144          | N      |
| 20210923 | COHR     | 0                   | 333          | 1063         | N      |
| 20210923 | COHU     | 0                   | 1305         | 2274         | N      |
| 20210923 | COIN     | 100                 | 15658        | 33379        | N      |
| 20210923 | COLB     | 0                   | 3533         | 8466         | N      |
| 20210923 | COLD     | 2290                | 409159       | 703678       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | COLI     | 0                   | 914          | 925          | N      |
| 20210923 | COLIU    | 0                   | 0            | 200          | N      |
| 20210923 | COLL     | 0                   | 2669         | 3288         | N      |
| 20210923 | COLM     | 0                   | 2521         | 3713         | N      |
| 20210923 | COM      | 0                   | 0            | 22           | N      |
| 20210923 | COMM     | 0                   | 32001        | 73269        | N      |
| 20210923 | COMP     | 1299                | 264872       | 477008       | N      |
| 20210923 | COMS     | 0                   | 700          | 700          | N      |
| 20210923 | COMSW    | 0                   | 0            | 500          | N      |
| 20210923 | COMT     | 0                   | 400          | 500          | N      |
| 20210923 | CONE     | 0                   | 4894         | 7682         | N      |
| 20210923 | CONN     | 0                   | 2962         | 4297         | N      |
| 20210923 | COO      | 106                 | 60946        | 107646       | N      |
| 20210923 | COOK     | 6300                | 77526        | 139412       | N      |
| 20210923 | COOP     | 0                   | 3047         | 3646         | N      |
| 20210923 | COP      | 20245               | 1812643      | 3199492      | N      |
| 20210923 | COR      | 195                 | 66661        | 108741       | N      |
| 20210923 | CORN     | 0                   | 0            | 400          | N      |
| 20210923 | CORR     | 0                   | 16826        | 29809        | N      |
| 20210923 | CORR PRA | 0                   | 100          | 110          | N      |
| 20210923 | CORS     | 0                   | 100          | 100          | N      |
| 20210923 | CORT     | 0                   | 1813         | 3677         | N      |
| 20210923 | COST     | 0                   | 18237        | 28564        | N      |
| 20210923 | COTY     | 24658               | 529558       | 1660578      | N      |
| 20210923 | COUP     | 0                   | 4661         | 5889         | N      |
| 20210923 | COUR     | 195                 | 309111       | 613359       | N      |
| 20210923 | COVAW    | 0                   | 500          | 500          | N      |
| 20210923 | COWN     | 0                   | 1539         | 3558         | N      |
| 20210923 | CP       | 2103                | 1268063      | 1593731      | N      |
| 20210923 | CPA      | 212                 | 30145        | 73660        | N      |
| 20210923 | CPAAU    | 0                   | 0            | 600          | N      |
| 20210923 | CPAC     | 0                   | 432          | 2549         | N      |
| 20210923 | CPARW    | 0                   | 100          | 100          | N      |
| 20210923 | CPB      | 744                 | 198540       | 521536       | N      |
| 20210923 | CPE      | 1880                | 239268       | 364416       | N      |
| 20210923 | CPER     | 0                   | 0            | 100          | N      |
| 20210923 | CPF      | 0                   | 20891        | 41723        | N      |
| 20210923 | CPG      | 146750              | 508160       | 718250       | N      |
| 20210923 | CPIX     | 0                   | 0            | 10           | N      |
| 20210923 | CPK      | 72                  | 16119        | 18738        | N      |
| 20210923 | CPLG     | 0                   | 20716        | 66580        | N      |
| 20210923 | CPLP     | 0                   | 500          | 650          | N      |
| 20210923 | CPNG     | 26303               | 802639       | 1382373      | N      |
| 20210923 | CPOP     | 0                   | 100          | 200          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | CPRI    | 777                 | 177709       | 290498       | N      |
| 20210923 | CPRT    | 0                   | 1384         | 2863         | N      |
| 20210923 | CPRX    | 0                   | 3211         | 4559         | N      |
| 20210923 | CPS     | 0                   | 15034        | 22604        | N      |
| 20210923 | CPSH    | 0                   | 400          | 400          | N      |
| 20210923 | CPSI    | 0                   | 11           | 51           | N      |
| 20210923 | CPSR    | 0                   | 100          | 5623         | N      |
| 20210923 | CPSR WS | 3900                | 8000         | 16500        | N      |
| 20210923 | CPSS    | 0                   | 200          | 200          | N      |
| 20210923 | CPT     | 1537                | 91215        | 202872       | N      |
| 20210923 | CPTK    | 0                   | 0            | 310          | N      |
| 20210923 | CPTK U  | 0                   | 0            | 5409         | N      |
| 20210923 | CPTK WS | 0                   | 0            | 1500         | N      |
| 20210923 | CPUH    | 140                 | 547          | 2593         | N      |
| 20210923 | CPUH U  | 0                   | 9904         | 47007        | N      |
| 20210923 | CPUH WS | 41                  | 125          | 1617         | N      |
| 20210923 | CQP     | 0                   | 101          | 1073         | N      |
| 20210923 | CQQQ    | 0                   | 629          | 1029         | N      |
| 20210923 | CR      | 212                 | 66042        | 101925       | N      |
| 20210923 | CRAI    | 0                   | 69           | 277          | N      |
| 20210923 | CRBP    | 0                   | 1868         | 2168         | N      |
| 20210923 | CRBU    | 0                   | 5368         | 9030         | N      |
| 20210923 | CRC     | 209                 | 106074       | 211114       | N      |
| 20210923 | CRCT    | 0                   | 5780         | 10906        | N      |
| 20210923 | CRD A   | 0                   | 5216         | 9997         | N      |
| 20210923 | CRD B   | 0                   | 218          | 940          | N      |
| 20210923 | CRDF    | 0                   | 1762         | 4645         | N      |
| 20210923 | CRDL    | 300                 | 8943         | 9843         | N      |
| 20210923 | CREE    | 0                   | 7094         | 11182        | N      |
| 20210923 | CREG    | 0                   | 1049         | 1249         | N      |
| 20210923 | CRESY   | 0                   | 0            | 85           | N      |
| 20210923 | CREX    | 0                   | 209          | 326          | N      |
| 20210923 | CRF     | 0                   | 2240         | 4740         | N      |
| 20210923 | CRH     | 1586                | 84470        | 116026       | N      |
| 20210923 | CRHC    | 0                   | 1212         | 2395         | N      |
| 20210923 | CRHC U  | 0                   | 0            | 400          | N      |
| 20210923 | CRHC WS | 42                  | 673          | 6318         | N      |
| 20210923 | CRI     | 241                 | 131760       | 195186       | N      |
| 20210923 | CRIS    | 0                   | 3983         | 6535         | N      |
| 20210923 | CRK     | 4237                | 164899       | 538203       | N      |
| 20210923 | CRKN    | 100                 | 100          | 100          | N      |
| 20210923 | CRL     | 167                 | 72148        | 105860       | N      |
| 20210923 | CRM     | 40108               | 1019272      | 2102216      | N      |
| 20210923 | CRMD    | 0                   | 4            | 4            | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | CRMT    | 0                   | 87           | 187          | N      |
| 20210923 | CRNC    | 0                   | 2125         | 4300         | N      |
| 20210923 | CRNT    | 10                  | 1675         | 7163         | N      |
| 20210923 | CRNX    | 0                   | 626          | 1553         | N      |
| 20210923 | CRON    | 900                 | 41289        | 61632        | N      |
| 20210923 | CROX    | 0                   | 15317        | 23179        | N      |
| 20210923 | CRPT    | 0                   | 100          | 100          | N      |
| 20210923 | CRS     | 7653                | 89698        | 136650       | N      |
| 20210923 | CRSP    | 0                   | 4586         | 7391         | N      |
| 20210923 | CRSR    | 0                   | 4043         | 8096         | N      |
| 20210923 | CRT     | 401                 | 3459         | 4914         | N      |
| 20210923 | CRTD    | 0                   | 1554         | 3370         | N      |
| 20210923 | CRTO    | 0                   | 200          | 482          | N      |
| 20210923 | CRTX    | 0                   | 834          | 1441         | N      |
| 20210923 | CRU     | 0                   | 8            | 4204         | N      |
| 20210923 | CRU WS  | 0                   | 301          | 3194         | N      |
| 20210923 | CRUS    | 0                   | 817          | 1518         | N      |
| 20210923 | CRVL    | 0                   | 545          | 772          | N      |
| 20210923 | CRVS    | 9884                | 30088        | 49086        | N      |
| 20210923 | CRWD    | 38                  | 8066         | 14350        | N      |
| 20210923 | CRXT    | 2220                | 3820         | 6400         | N      |
| 20210923 | CRY     | 0                   | 11346        | 37263        | N      |
| 20210923 | CS      | 4404                | 386550       | 605736       | N      |
| 20210923 | CSAN    | 0                   | 13142        | 38037        | N      |
| 20210923 | CSCO    | 600                 | 299579       | 543676       | N      |
| 20210923 | CSCW    | 200                 | 4505         | 5605         | N      |
| 20210923 | CSGP    | 1                   | 20645        | 32362        | N      |
| 20210923 | CSGS    | 0                   | 443          | 593          | N      |
| 20210923 | CSII    | 0                   | 480          | 988          | N      |
| 20210923 | CSIQ    | 0                   | 4352         | 8429         | N      |
| 20210923 | CSL     | 548                 | 58451        | 75227        | N      |
| 20210923 | CSLT    | 31                  | 43128        | 126080       | N      |
| 20210923 | CSOD    | 0                   | 4677         | 10318        | N      |
| 20210923 | CSPR    | 4511                | 48340        | 102831       | N      |
| 20210923 | CSQ     | 0                   | 400          | 1136         | N      |
| 20210923 | CSR     | 0                   | 19909        | 39463        | N      |
| 20210923 | CSR PRC | 0                   | 0            | 100          | N      |
| 20210923 | CSSE    | 0                   | 541          | 643          | N      |
| 20210923 | CSTA    | 0                   | 588          | 598          | N      |
| 20210923 | CSTA U  | 0                   | 0            | 396          | N      |
| 20210923 | CSTA WS | 0                   | 3386         | 8791         | N      |
| 20210923 | CSTE    | 0                   | 10           | 10           | N      |
| 20210923 | CSTL    | 0                   | 2025         | 3211         | N      |
| 20210923 | CSTM    | 0                   | 82657        | 252816       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | CSTR     | 0                   | 105          | 322          | N      |
| 20210923 | CSU      | 0                   | 4550         | 5885         | N      |
| 20210923 | CSV      | 1636                | 19244        | 37114        | N      |
| 20210923 | CSWC     | 0                   | 9            | 504          | N      |
| 20210923 | CSWI     | 0                   | 46           | 86           | N      |
| 20210923 | CSX      | 100                 | 211621       | 312953       | N      |
| 20210923 | CTA PRB  | 0                   | 200          | 305          | N      |
| 20210923 | CTAC     | 5082                | 8117         | 51690        | N      |
| 20210923 | CTAC U   | 0                   | 480          | 480          | N      |
| 20210923 | CTAC WS  | 100                 | 1416         | 34468        | N      |
| 20210923 | CTAS     | 0                   | 2172         | 4462         | N      |
| 20210923 | CTBB     | 0                   | 20034        | 27180        | N      |
| 20210923 | CTBI     | 0                   | 8            | 257          | N      |
| 20210923 | CTDD     | 0                   | 8543         | 14199        | N      |
| 20210923 | CTEC     | 0                   | 0            | 100          | N      |
| 20210923 | CTG      | 0                   | 0            | 4            | N      |
| 20210923 | CTHR     | 100                 | 200          | 800          | N      |
| 20210923 | CTIB     | 0                   | 21           | 21           | N      |
| 20210923 | CTIC     | 0                   | 18991        | 19526        | N      |
| 20210923 | CTK      | 5573                | 10086        | 25134        | N      |
| 20210923 | CTKB     | 0                   | 1727         | 1828         | N      |
| 20210923 | CTLP     | 0                   | 532          | 532          | N      |
| 20210923 | CTLT     | 1107                | 148129       | 265296       | N      |
| 20210923 | CTMX     | 0                   | 5845         | 10540        | N      |
| 20210923 | CTO      | 1                   | 2422         | 6240         | N      |
| 20210923 | CTOS     | 0                   | 112365       | 159790       | N      |
| 20210923 | CTOS WS  | 0                   | 100          | 1200         | N      |
| 20210923 | CTR      | 0                   | 3252         | 8908         | N      |
| 20210923 | CTRE     | 0                   | 1744         | 6321         | N      |
| 20210923 | CTRM     | 0                   | 50629        | 65055        | N      |
| 20210923 | CTRN     | 0                   | 297          | 662          | N      |
| 20210923 | CTS      | 210                 | 30994        | 55259        | N      |
| 20210923 | CTSH     | 0                   | 11238        | 19525        | N      |
| 20210923 | CTSO     | 0                   | 439          | 982          | N      |
| 20210923 | CTT      | 100                 | 40862        | 68938        | N      |
| 20210923 | CTVA     | 9119                | 330463       | 726825       | N      |
| 20210923 | CTXR     | 0                   | 58976        | 94772        | N      |
| 20210923 | CTXS     | 0                   | 2034         | 4044         | N      |
| 20210923 | CUBB     | 0                   | 3100         | 3100         | N      |
| 20210923 | CUBE     | 1675                | 89850        | 290935       | N      |
| 20210923 | CUBI     | 137                 | 56892        | 101036       | N      |
| 20210923 | CUBI PRE | 0                   | 0            | 1            | N      |
| 20210923 | CUBI PRF | 0                   | 1049         | 2449         | N      |
| 20210923 | CUE      | 0                   | 961          | 2374         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | CUK     | 3880                | 317243       | 663722       | N      |
| 20210923 | CULP    | 0                   | 641          | 2727         | N      |
| 20210923 | CURE    | 0                   | 3251         | 5651         | N      |
| 20210923 | CURI    | 0                   | 1712         | 4196         | N      |
| 20210923 | CURO    | 0                   | 16827        | 45020        | N      |
| 20210923 | CURV    | 307                 | 45326        | 70662        | N      |
| 20210923 | CUTR    | 0                   | 364          | 543          | N      |
| 20210923 | CUZ     | 431                 | 104627       | 197859       | N      |
| 20210923 | CVA     | 1                   | 36724        | 101357       | N      |
| 20210923 | CVAC    | 10                  | 1530         | 3469         | N      |
| 20210923 | CVBF    | 0                   | 6589         | 14575        | N      |
| 20210923 | CVCO    | 0                   | 19           | 28           | N      |
| 20210923 | CVCY    | 0                   | 300          | 300          | N      |
| 20210923 | CVE     | 159617              | 1120746      | 1913258      | N      |
| 20210923 | CVE WS  | 0                   | 0            | 200          | N      |
| 20210923 | CVEO    | 46                  | 2946         | 4023         | N      |
| 20210923 | CVET    | 100                 | 2889         | 7337         | N      |
| 20210923 | CVGI    | 0                   | 279          | 634          | N      |
| 20210923 | CVGW    | 0                   | 1343         | 1589         | N      |
| 20210923 | CVI     | 417                 | 92664        | 239761       | N      |
| 20210923 | CVII    | 135                 | 531          | 656          | N      |
| 20210923 | CVII U  | 0                   | 200          | 7685         | N      |
| 20210923 | CVII WS | 146                 | 417          | 9039         | N      |
| 20210923 | CVLG    | 0                   | 0            | 302          | N      |
| 20210923 | CVLT    | 0                   | 17452        | 26603        | N      |
| 20210923 | CVLY    | 0                   | 89           | 1224         | N      |
| 20210923 | CVM     | 0                   | 1175         | 3574         | N      |
| 20210923 | CVNA    | 186                 | 83069        | 205766       | N      |
| 20210923 | CVRX    | 0                   | 634          | 6254         | N      |
| 20210923 | CVS     | 3574                | 414592       | 868019       | N      |
| 20210923 | CVX     | 26738               | 845148       | 1841555      | N      |
| 20210923 | CW      | 0                   | 55493        | 88139        | N      |
| 20210923 | CWB     | 0                   | 1600         | 2129         | N      |
| 20210923 | CWBR    | 0                   | 200          | 1046         | N      |
| 20210923 | CWCO    | 0                   | 186          | 186          | N      |
| 20210923 | CWEB    | 0                   | 1391         | 1637         | N      |
| 20210923 | CWEN    | 531                 | 97962        | 162875       | N      |
| 20210923 | CWEN A  | 0                   | 16824        | 45041        | N      |
| 20210923 | CWH     | 4367                | 208664       | 339670       | N      |
| 20210923 | CWI     | 0                   | 200          | 200          | N      |
| 20210923 | CWK     | 590                 | 157715       | 272434       | N      |
| 20210923 | CWST    | 0                   | 2092         | 2797         | N      |
| 20210923 | CWT     | 78                  | 23417        | 54935        | N      |
| 20210923 | CX      | 8003                | 439771       | 715977       | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | CXDC    | 1000                | 1201         | 2801         | N      |
| 20210923 | CXE     | 0                   | 471          | 22647        | N      |
| 20210923 | CXH     | 0                   | 267          | 3378         | N      |
| 20210923 | CXM     | 575                 | 21919        | 54279        | N      |
| 20210923 | CXP     | 0                   | 123831       | 251980       | N      |
| 20210923 | CXSE    | 0                   | 0            | 352          | N      |
| 20210923 | CXW     | 500                 | 75733        | 176656       | N      |
| 20210923 | CYBN    | 301                 | 13834        | 17317        | N      |
| 20210923 | CYBR    | 0                   | 556          | 1002         | N      |
| 20210923 | CYCC    | 0                   | 450          | 650          | N      |
| 20210923 | CYCN    | 0                   | 0            | 404          | N      |
| 20210923 | CYD     | 1830                | 6988         | 13424        | N      |
| 20210923 | CYH     | 286                 | 135915       | 426845       | N      |
| 20210923 | CYRN    | 300                 | 6004         | 7198         | N      |
| 20210923 | CYRX    | 0                   | 595          | 728          | N      |
| 20210923 | CYT     | 0                   | 1100         | 1100         | N      |
| 20210923 | CYTH    | 0                   | 150          | 250          | N      |
| 20210923 | CYTK    | 0                   | 5071         | 8690         | N      |
| 20210923 | CYTO    | 0                   | 100          | 200          | N      |
| 20210923 | CYXT    | 3513                | 5638         | 6858         | N      |
| 20210923 | CZOO    | 2358                | 61389        | 83904        | N      |
| 20210923 | CZOO WS | 101                 | 209          | 34213        | N      |
| 20210923 | CZR     | 3                   | 11336        | 27567        | N      |
| 20210923 | CZWI    | 0                   | 0            | 58           | N      |
| 20210923 | D       | 6722                | 658189       | 1065918      | N      |
| 20210923 | DAC     | 323                 | 31946        | 53817        | N      |
| 20210923 | DADA    | 4127                | 12817        | 22734        | N      |
| 20210923 | DAKT    | 0                   | 93           | 93           | N      |
| 20210923 | DAL     | 28809               | 1353755      | 2381739      | N      |
| 20210923 | DALI    | 0                   | 100          | 100          | N      |
| 20210923 | DALS    | 0                   | 0            | 100          | N      |
| 20210923 | DAN     | 1004                | 107923       | 199481       | N      |
| 20210923 | DAO     | 500                 | 81181        | 144345       | N      |
| 20210923 | DAR     | 633                 | 148829       | 327195       | N      |
| 20210923 | DARE    | 0                   | 21941        | 31521        | N      |
| 20210923 | DASH    | 12341               | 296430       | 701140       | N      |
| 20210923 | DATS    | 726                 | 48088        | 82068        | N      |
| 20210923 | DATSW   | 600                 | 600          | 964          | N      |
| 20210923 | DAVA    | 2662                | 36221        | 105005       | N      |
| 20210923 | DAWN    | 0                   | 541          | 806          | N      |
| 20210923 | DB      | 932                 | 404750       | 530799       | N      |
| 20210923 | DBA     | 0                   | 4814         | 12737        | N      |
| 20210923 | DBB     | 0                   | 200          | 700          | N      |
| 20210923 | DBC     | 0                   | 37712        | 85048        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | DBD      | 515                 | 60649        | 128127       | N      |
| 20210923 | DBDRW    | 0                   | 500          | 1300         | N      |
| 20210923 | DBEF     | 0                   | 1285         | 1685         | N      |
| 20210923 | DBGI     | 1441                | 57970        | 71192        | N      |
| 20210923 | DBI      | 22                  | 184685       | 290326       | N      |
| 20210923 | DBL      | 0                   | 700          | 1781         | N      |
| 20210923 | DBO      | 0                   | 1619         | 4019         | N      |
| 20210923 | DBRG     | 4250                | 364331       | 747094       | N      |
| 20210923 | DBRG PRH | 0                   | 2733         | 5547         | N      |
| 20210923 | DBRG PRI | 0                   | 15           | 32239        | N      |
| 20210923 | DBRG PRJ | 0                   | 3120         | 6475         | N      |
| 20210923 | DBVT     | 0                   | 0            | 138          | N      |
| 20210923 | DBX      | 0                   | 33021        | 58155        | N      |
| 20210923 | DCBO     | 0                   | 988          | 1054         | N      |
| 20210923 | DCF      | 0                   | 1990         | 5294         | N      |
| 20210923 | DCI      | 565                 | 56621        | 121239       | N      |
| 20210923 | DCO      | 0                   | 4175         | 11601        | N      |
| 20210923 | DCOM     | 0                   | 797          | 1501         | N      |
| 20210923 | DCP      | 202                 | 62096        | 113349       | N      |
| 20210923 | DCP PRB  | 0                   | 145          | 1060         | N      |
| 20210923 | DCP PRC  | 0                   | 100          | 756          | N      |
| 20210923 | DCPH     | 2075                | 8805         | 10462        | N      |
| 20210923 | DCRC     | 0                   | 32357        | 58785        | N      |
| 20210923 | DCRN     | 85                  | 223          | 223          | N      |
| 20210923 | DCRNW    | 0                   | 344          | 344          | N      |
| 20210923 | DCT      | 0                   | 1149         | 1566         | N      |
| 20210923 | DCTH     | 0                   | 7            | 7            | N      |
| 20210923 | DCUE     | 0                   | 646          | 4205         | N      |
| 20210923 | DD       | 5234                | 377397       | 955747       | N      |
| 20210923 | DDD      | 3764                | 146875       | 332622       | N      |
| 20210923 | DDF      | 0                   | 1432         | 2801         | N      |
| 20210923 | DDI      | 0                   | 1500         | 1800         | N      |
| 20210923 | DDL      | 26                  | 1472         | 2741         | N      |
| 20210923 | DDM      | 0                   | 1204         | 1454         | N      |
| 20210923 | DDMX     | 0                   | 3            | 2403         | N      |
| 20210923 | DDMXW    | 0                   | 0            | 100          | N      |
| 20210923 | DDOG     | 100                 | 12483        | 22812        | N      |
| 20210923 | DDS      | 42                  | 36274        | 52938        | N      |
| 20210923 | DDT      | 259                 | 1402         | 2304         | N      |
| 20210923 | DE       | 4183                | 165193       | 354417       | N      |
| 20210923 | DEA      | 6515                | 49193        | 142394       | N      |
| 20210923 | DECK     | 134                 | 42177        | 63799        | N      |
| 20210923 | DEED     | 0                   | 0            | 300          | N      |
| 20210923 | DEEP     | 0                   | 213          | 213          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | DEI     | 414                 | 225153       | 638672       | N      |
| 20210923 | DELL    | 3510                | 437611       | 963036       | N      |
| 20210923 | DEM     | 0                   | 3500         | 7600         | N      |
| 20210923 | DEN     | 1188                | 114247       | 223075       | N      |
| 20210923 | DENN    | 0                   | 1377         | 4681         | N      |
| 20210923 | DEO     | 110                 | 30089        | 44634        | N      |
| 20210923 | DES     | 0                   | 175          | 175          | N      |
| 20210923 | DESP    | 50                  | 40378        | 87543        | N      |
| 20210923 | DEX     | 0                   | 1447         | 14104        | N      |
| 20210923 | DFAC    | 0                   | 230          | 230          | N      |
| 20210923 | DFAT    | 0                   | 100          | 100          | N      |
| 20210923 | DFAU    | 0                   | 2825         | 3437         | N      |
| 20210923 | DFAX    | 0                   | 222          | 768          | N      |
| 20210923 | DFEN    | 100                 | 2506         | 4815         | N      |
| 20210923 | DFFN    | 0                   | 2363         | 3093         | N      |
| 20210923 | DFH     | 0                   | 250          | 250          | N      |
| 20210923 | DFHY    | 0                   | 100          | 100          | N      |
| 20210923 | DFIN    | 346                 | 25198        | 47676        | N      |
| 20210923 | DFIV    | 0                   | 100          | 204          | N      |
| 20210923 | DFJ     | 0                   | 50           | 50           | N      |
| 20210923 | DFP     | 0                   | 1810         | 4578         | N      |
| 20210923 | DFPH    | 0                   | 600          | 600          | N      |
| 20210923 | DFPHW   | 0                   | 0            | 100          | N      |
| 20210923 | DFS     | 2980                | 323682       | 651486       | N      |
| 20210923 | DFUS    | 0                   | 500          | 500          | N      |
| 20210923 | DG      | 2419                | 108587       | 178290       | N      |
| 20210923 | DGICA   | 0                   | 300          | 372          | N      |
| 20210923 | DGII    | 0                   | 178          | 304          | N      |
| 20210923 | DGL     | 0                   | 74           | 74           | N      |
| 20210923 | DGLY    | 0                   | 2244         | 4812         | N      |
| 20210923 | DGNS    | 0                   | 0            | 300          | N      |
| 20210923 | DGNU    | 0                   | 0            | 200          | N      |
| 20210923 | DGP     | 0                   | 0            | 50           | N      |
| 20210923 | DGRE    | 0                   | 0            | 200          | N      |
| 20210923 | DGRO    | 0                   | 14684        | 15784        | N      |
| 20210923 | DGRW    | 0                   | 0            | 10           | N      |
| 20210923 | DGS     | 0                   | 0            | 200          | N      |
| 20210923 | DGX     | 657                 | 135457       | 306002       | N      |
| 20210923 | DH      | 100                 | 13197        | 18425        | N      |
| 20210923 | DHC     | 0                   | 7017         | 9406         | N      |
| 20210923 | DHF     | 100                 | 25708        | 54285        | N      |
| 20210923 | DHI     | 2827                | 336078       | 784877       | N      |
| 20210923 | DHR     | 6016                | 264714       | 584055       | N      |
| 20210923 | DHR PRA | 0                   | 44           | 129          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | DHR PRB  | 0                   | 5            | 14           | N      |
| 20210923 | DHT      | 1002                | 282289       | 374309       | N      |
| 20210923 | DHX      | 0                   | 9565         | 25055        | N      |
| 20210923 | DHY      | 0                   | 3929         | 4829         | N      |
| 20210923 | DIA      | 709                 | 69481        | 101524       | N      |
| 20210923 | DIAX     | 50                  | 12677        | 29353        | N      |
| 20210923 | DIBS     | 0                   | 1220         | 3153         | N      |
| 20210923 | DICE     | 0                   | 952          | 1087         | N      |
| 20210923 | DIDI     | 10876               | 547896       | 1108915      | N      |
| 20210923 | DIG      | 0                   | 0            | 96           | N      |
| 20210923 | DILAU    | 0                   | 0            | 2200         | N      |
| 20210923 | DIN      | 202                 | 46894        | 69142        | N      |
| 20210923 | DIOD     | 0                   | 168          | 637          | N      |
| 20210923 | DIS      | 22828               | 1021557      | 1749873      | N      |
| 20210923 | DISCA    | 0                   | 115861       | 155502       | N      |
| 20210923 | DISCK    | 0                   | 24610        | 49271        | N      |
| 20210923 | DISH     | 0                   | 6529         | 14107        | N      |
| 20210923 | DIT      | 10                  | 10           | 30           | N      |
| 20210923 | DIV      | 0                   | 9            | 711          | N      |
| 20210923 | DIVO     | 0                   | 350          | 350          | N      |
| 20210923 | DK       | 442                 | 109634       | 194731       | N      |
| 20210923 | DKDCU    | 0                   | 0            | 68           | N      |
| 20210923 | DKL      | 0                   | 2138         | 3320         | N      |
| 20210923 | DKNG     | 300                 | 128605       | 176591       | N      |
| 20210923 | DKS      | 1252                | 102973       | 184225       | N      |
| 20210923 | DLB      | 152                 | 20017        | 46551        | N      |
| 20210923 | DLHC     | 0                   | 0            | 10           | N      |
| 20210923 | DLN      | 0                   | 100          | 100          | N      |
| 20210923 | DLNG     | 100                 | 823          | 1259         | N      |
| 20210923 | DLNG PRA | 200                 | 627          | 1386         | N      |
| 20210923 | DLNG PRB | 0                   | 1129         | 1129         | N      |
| 20210923 | DLO      | 0                   | 15646        | 20447        | N      |
| 20210923 | DLPN     | 0                   | 1061         | 2043         | N      |
| 20210923 | DLR      | 4510                | 238655       | 470232       | N      |
| 20210923 | DLR PRJ  | 1668                | 2783         | 4386         | N      |
| 20210923 | DLR PRK  | 0                   | 1840         | 7705         | N      |
| 20210923 | DLR PRL  | 200                 | 1284         | 7991         | N      |
| 20210923 | DLTH     | 0                   | 693          | 1651         | N      |
| 20210923 | DLTR     | 0                   | 9594         | 31491        | N      |
| 20210923 | DLX      | 0                   | 39506        | 65528        | N      |
| 20210923 | DLY      | 0                   | 15537        | 23335        | N      |
| 20210923 | DM       | 35575               | 271820       | 703149       | N      |
| 20210923 | DMAC     | 0                   | 0            | 300          | N      |
| 20210923 | DMB      | 0                   | 1078         | 6233         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | DMF     | 0                   | 0            | 200          | N      |
| 20210923 | DMLP    | 0                   | 300          | 1101         | N      |
| 20210923 | DMO     | 0                   | 1294         | 2373         | N      |
| 20210923 | DMRC    | 0                   | 204          | 357          | N      |
| 20210923 | DMS     | 97                  | 6667         | 15782        | N      |
| 20210923 | DMS WS  | 0                   | 1100         | 9005         | N      |
| 20210923 | DMTK    | 0                   | 1079         | 2280         | N      |
| 20210923 | DMYI    | 1009                | 41891        | 183945       | N      |
| 20210923 | DMYI U  | 0                   | 276          | 278          | N      |
| 20210923 | DMYI WS | 0                   | 3119         | 9131         | N      |
| 20210923 | DMYQ    | 1700                | 7528         | 11175        | N      |
| 20210923 | DMYQ U  | 0                   | 0            | 24815        | N      |
| 20210923 | DMYQ WS | 2195                | 18904        | 19719        | N      |
| 20210923 | DNA     | 18820               | 698699       | 920200       | N      |
| 20210923 | DNA WS  | 120                 | 6422         | 81104        | N      |
| 20210923 | DNAA    | 0                   | 100          | 300          | N      |
| 20210923 | DNAY    | 0                   | 267          | 748          | N      |
| 20210923 | DNB     | 369                 | 146033       | 265983       | N      |
| 20210923 | DNLI    | 200                 | 1835         | 3043         | N      |
| 20210923 | DNMR    | 13161               | 255380       | 443454       | N      |
| 20210923 | DNN     | 5000                | 261633       | 380904       | N      |
| 20210923 | DNOW    | 91                  | 16052        | 94253        | N      |
| 20210923 | DNP     | 2478                | 48767        | 71584        | N      |
| 20210923 | DNUT    | 400                 | 16265        | 18710        | N      |
| 20210923 | DNZ WS  | 0                   | 92           | 8197         | N      |
| 20210923 | DOC     | 990                 | 196543       | 331055       | N      |
| 20210923 | DOCN    | 22013               | 245012       | 330113       | N      |
| 20210923 | DOCS    | 2137                | 207098       | 294676       | N      |
| 20210923 | DOCU    | 1                   | 5602         | 7968         | N      |
| 20210923 | DOG     | 0                   | 8795         | 10594        | N      |
| 20210923 | DOGZ    | 0                   | 116          | 116          | N      |
| 20210923 | DOLE    | 0                   | 35205        | 70735        | N      |
| 20210923 | DOMA    | 16229               | 60593        | 93262        | N      |
| 20210923 | DOMA WS | 0                   | 93           | 13264        | N      |
| 20210923 | DOMO    | 0                   | 475          | 1773         | N      |
| 20210923 | DON     | 0                   | 0            | 400          | N      |
| 20210923 | DOOO    | 112                 | 403          | 1212         | N      |
| 20210923 | DOOR    | 478                 | 18230        | 33290        | N      |
| 20210923 | DORM    | 0                   | 257          | 457          | N      |
| 20210923 | DOV     | 2253                | 84004        | 181757       | N      |
| 20210923 | DOW     | 2514                | 486041       | 1281434      | N      |
| 20210923 | DOX     | 0                   | 2593         | 6245         | N      |
| 20210923 | DOYU    | 200                 | 27616        | 34937        | N      |
| 20210923 | DPG     | 309                 | 4625         | 19897        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | DPRO    | 0                   | 3541         | 4316         | N      |
| 20210923 | DPST    | 0                   | 190          | 294          | N      |
| 20210923 | DPW     | 0                   | 73413        | 104625       | N      |
| 20210923 | DPZ     | 109                 | 45939        | 80628        | N      |
| 20210923 | DQ      | 12164               | 290429       | 752128       | N      |
| 20210923 | DRAY    | 0                   | 700          | 800          | N      |
| 20210923 | DRD     | 2133                | 13215        | 26846        | N      |
| 20210923 | DRE     | 1777                | 240477       | 624669       | N      |
| 20210923 | DRH     | 85                  | 139049       | 295494       | N      |
| 20210923 | DRH PRA | 0                   | 0            | 834          | N      |
| 20210923 | DRI     | 34276               | 437083       | 807510       | N      |
| 20210923 | DRIO    | 0                   | 502          | 502          | N      |
| 20210923 | DRIP    | 2600                | 82631        | 87310        | N      |
| 20210923 | DRIV    | 0                   | 732          | 1221         | N      |
| 20210923 | DRMA    | 0                   | 205          | 2274         | N      |
| 20210923 | DRN     | 0                   | 0            | 100          | N      |
| 20210923 | DRNA    | 0                   | 5050         | 9017         | N      |
| 20210923 | DRQ     | 215                 | 45920        | 73714        | N      |
| 20210923 | DRRX    | 0                   | 325          | 1226         | N      |
| 20210923 | DRSK    | 0                   | 0            | 100          | N      |
| 20210923 | DRTT    | 0                   | 248          | 748          | N      |
| 20210923 | DRVN    | 0                   | 659          | 1782         | N      |
| 20210923 | DRW     | 0                   | 1133         | 1133         | N      |
| 20210923 | DS      | 4772                | 93662        | 258892       | N      |
| 20210923 | DS PRB  | 0                   | 450          | 450          | N      |
| 20210923 | DS PRC  | 0                   | 0            | 10           | N      |
| 20210923 | DSEY    | 0                   | 1397         | 2005         | N      |
| 20210923 | DSGN    | 0                   | 177          | 178          | N      |
| 20210923 | DSGX    | 0                   | 1428         | 1654         | N      |
| 20210923 | DSI     | 0                   | 190          | 300          | N      |
| 20210923 | DSKE    | 0                   | 987          | 3158         | N      |
| 20210923 | DSKEW   | 4400                | 4400         | 4400         | N      |
| 20210923 | DSL     | 1300                | 20631        | 70780        | N      |
| 20210923 | DSM     | 1905                | 12404        | 14474        | N      |
| 20210923 | DSP     | 0                   | 288          | 1782         | N      |
| 20210923 | DSPG    | 0                   | 1202         | 3108         | N      |
| 20210923 | DSS     | 1400                | 22821        | 28326        | N      |
| 20210923 | DSTL    | 0                   | 100          | 100          | N      |
| 20210923 | DSU     | 0                   | 5155         | 19644        | N      |
| 20210923 | DSX     | 23                  | 169014       | 268697       | N      |
| 20210923 | DT      | 1356                | 190873       | 363126       | N      |
| 20210923 | DTB     | 0                   | 1646         | 16706        | N      |
| 20210923 | DTE     | 131                 | 95145        | 234795       | N      |
| 20210923 | DTF     | 0                   | 0            | 737          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | DTIL    | 0                   | 4689         | 8585         | N      |
| 20210923 | DTLA PR | 0                   | 13           | 128          | N      |
| 20210923 | DTM     | 485                 | 45843        | 118159       | N      |
| 20210923 | DTP     | 0                   | 619          | 1012         | N      |
| 20210923 | DTSS    | 0                   | 14689        | 17489        | N      |
| 20210923 | DTST    | 0                   | 1754         | 3158         | N      |
| 20210923 | DTW     | 0                   | 1457         | 7051         | N      |
| 20210923 | DTY     | 0                   | 829          | 1742         | N      |
| 20210923 | DUG     | 0                   | 2800         | 3400         | N      |
| 20210923 | DUK     | 14238               | 332878       | 693811       | N      |
| 20210923 | DUK PRA | 0                   | 10910        | 36458        | N      |
| 20210923 | DUKB    | 0                   | 5958         | 13740        | N      |
| 20210923 | DUKH    | 0                   | 115          | 3042         | N      |
| 20210923 | DUO     | 0                   | 105          | 305          | N      |
| 20210923 | DUOL    | 0                   | 1555         | 3136         | N      |
| 20210923 | DUST    | 0                   | 4587         | 17043        | N      |
| 20210923 | DV      | 4                   | 39114        | 48962        | N      |
| 20210923 | DVA     | 541                 | 195786       | 335790       | N      |
| 20210923 | DVAX    | 301                 | 43733        | 99729        | N      |
| 20210923 | DVD     | 28                  | 1166         | 4461         | N      |
| 20210923 | DVN     | 23567               | 1655032      | 2676227      | N      |
| 20210923 | DVY     | 0                   | 510          | 510          | N      |
| 20210923 | DWAS    | 0                   | 180          | 180          | N      |
| 20210923 | DWEQ    | 0                   | 23           | 23           | N      |
| 20210923 | DWIN    | 100                 | 3368         | 3868         | N      |
| 20210923 | DWIN U  | 0                   | 0            | 597          | N      |
| 20210923 | DWIN WS | 952                 | 3454         | 7337         | N      |
| 20210923 | DWX     | 0                   | 304          | 304          | N      |
| 20210923 | DX      | 444                 | 66563        | 118775       | N      |
| 20210923 | DX PRC  | 0                   | 87           | 248          | N      |
| 20210923 | DXC     | 1552                | 151918       | 298286       | N      |
| 20210923 | DXCM    | 0                   | 3517         | 3908         | N      |
| 20210923 | DXD     | 0                   | 16320        | 16320        | N      |
| 20210923 | DXF     | 0                   | 3            | 203          | N      |
| 20210923 | DXJ     | 0                   | 707          | 4007         | N      |
| 20210923 | DXLG    | 0                   | 5140         | 8308         | N      |
| 20210923 | DXPE    | 0                   | 122          | 310          | N      |
| 20210923 | DXYN    | 2324                | 7572         | 10100        | N      |
| 20210923 | DY      | 236                 | 49453        | 78249        | N      |
| 20210923 | DYAI    | 0                   | 400          | 576          | N      |
| 20210923 | DYFN    | 109                 | 2764         | 2964         | N      |
| 20210923 | DYLD    | 0                   | 0            | 100          | N      |
| 20210923 | DYN     | 0                   | 2595         | 6123         | N      |
| 20210923 | DYNT    | 0                   | 2244         | 2244         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | DZSI   | 0                   | 200          | 335          | N      |
| 20210923 | E      | 411                 | 51262        | 63374        | N      |
| 20210923 | EA     | 62                  | 17694        | 23721        | N      |
| 20210923 | EAD    | 1400                | 2311         | 2611         | N      |
| 20210923 | EAF    | 0                   | 241542       | 524777       | N      |
| 20210923 | EAI    | 0                   | 3756         | 8206         | N      |
| 20210923 | EAR    | 59772               | 154932       | 274690       | N      |
| 20210923 | EARN   | 1119                | 12542        | 22217        | N      |
| 20210923 | EAT    | 1002                | 128699       | 235493       | N      |
| 20210923 | EB     | 1084                | 81778        | 159156       | N      |
| 20210923 | EBAY   | 9                   | 409283       | 610743       | N      |
| 20210923 | EBC    | 0                   | 1255         | 2161         | N      |
| 20210923 | EBET   | 0                   | 100          | 100          | N      |
| 20210923 | EBF    | 2                   | 12326        | 29615        | N      |
| 20210923 | EBIX   | 0                   | 58           | 158          | N      |
| 20210923 | EBIZ   | 0                   | 0            | 106          | N      |
| 20210923 | EBND   | 0                   | 0            | 200          | N      |
| 20210923 | EBON   | 0                   | 52153        | 64670        | N      |
| 20210923 | EBR    | 8842                | 159679       | 217342       | N      |
| 20210923 | EBR B  | 200                 | 227          | 842          | N      |
| 20210923 | EBS    | 268                 | 61862        | 133153       | N      |
| 20210923 | EBSB   | 0                   | 955          | 5662         | N      |
| 20210923 | EBTC   | 0                   | 0            | 100          | N      |
| 20210923 | EC     | 8018                | 81697        | 146378       | N      |
| 20210923 | ECC    | 252                 | 3152         | 16195        | N      |
| 20210923 | ECCB   | 50                  | 2217         | 3325         | N      |
| 20210923 | ECCC   | 0                   | 2389         | 3048         | N      |
| 20210923 | ECCW   | 0                   | 3044         | 3943         | N      |
| 20210923 | ECCX   | 0                   | 0            | 115          | N      |
| 20210923 | ECF    | 0                   | 0            | 301          | N      |
| 20210923 | ECH    | 0                   | 1068         | 1855         | N      |
| 20210923 | ECHO   | 0                   | 4929         | 14298        | N      |
| 20210923 | ECL    | 174                 | 114231       | 196275       | N      |
| 20210923 | ECOL   | 0                   | 752          | 992          | N      |
| 20210923 | ECOM   | 488                 | 4054         | 25803        | N      |
| 20210923 | ECOR   | 200                 | 10118        | 13518        | N      |
| 20210923 | ECPG   | 0                   | 578          | 936          | N      |
| 20210923 | ECVT   | 1                   | 51984        | 83798        | N      |
| 20210923 | ED     | 2470                | 257990       | 505290       | N      |
| 20210923 | EDAP   | 0                   | 0            | 600          | N      |
| 20210923 | EDD    | 0                   | 1998         | 37495        | N      |
| 20210923 | EDF    | 3760                | 8964         | 10637        | N      |
| 20210923 | EDI    | 126                 | 3558         | 12737        | N      |
| 20210923 | EDIT   | 0                   | 24710        | 50849        | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | EDIV    | 0                   | 17           | 17           | N      |
| 20210923 | EDN     | 500                 | 2925         | 3893         | N      |
| 20210923 | EDOC    | 0                   | 100          | 555          | N      |
| 20210923 | EDR     | 303                 | 121500       | 153479       | N      |
| 20210923 | EDSA    | 700                 | 10368        | 18150        | N      |
| 20210923 | EDU     | 55861               | 2301162      | 4622464      | N      |
| 20210923 | EDV     | 0                   | 0            | 101          | N      |
| 20210923 | EDZ     | 0                   | 476          | 2051         | N      |
| 20210923 | EEA     | 0                   | 484          | 1040         | N      |
| 20210923 | EEFT    | 0                   | 1749         | 8392         | N      |
| 20210923 | EEIQ    | 5722                | 18264        | 22419        | N      |
| 20210923 | EEM     | 0                   | 1085559      | 1381209      | N      |
| 20210923 | EEMA    | 0                   | 150          | 250          | N      |
| 20210923 | EEMV    | 0                   | 2761         | 3053         | N      |
| 20210923 | EEX     | 1                   | 9676         | 26289        | N      |
| 20210923 | EFA     | 0                   | 780648       | 1231462      | N      |
| 20210923 | EFAS    | 0                   | 40           | 40           | N      |
| 20210923 | EFAV    | 0                   | 7924         | 11565        | N      |
| 20210923 | EFC     | 0                   | 24553        | 67596        | N      |
| 20210923 | EFC PRA | 0                   | 1            | 12           | N      |
| 20210923 | EFG     | 0                   | 1651         | 2381         | N      |
| 20210923 | EFL     | 0                   | 265          | 3544         | N      |
| 20210923 | EFR     | 0                   | 3907         | 14918        | N      |
| 20210923 | EFSC    | 0                   | 100          | 1500         | N      |
| 20210923 | EFT     | 0                   | 2285         | 7091         | N      |
| 20210923 | EFTR    | 0                   | 846          | 1803         | N      |
| 20210923 | EFV     | 1300                | 54828        | 56895        | N      |
| 20210923 | EFX     | 675                 | 61236        | 165415       | N      |
| 20210923 | EGAN    | 0                   | 100          | 214          | N      |
| 20210923 | EGBN    | 0                   | 235          | 275          | N      |
| 20210923 | EGF     | 0                   | 99           | 100          | N      |
| 20210923 | EGGF    | 0                   | 304          | 1004         | N      |
| 20210923 | EGHT    | 476                 | 94547        | 171978       | N      |
| 20210923 | EGLE    | 0                   | 604          | 1124         | N      |
| 20210923 | EGLX    | 4100                | 17313        | 28514        | N      |
| 20210923 | EGO     | 8348                | 340436       | 442439       | N      |
| 20210923 | EGP     | 208                 | 27113        | 69415        | N      |
| 20210923 | EGRX    | 0                   | 1237         | 1320         | N      |
| 20210923 | EGY     | 8609                | 13736        | 29385        | N      |
| 20210923 | EH      | 0                   | 1656         | 3675         | N      |
| 20210923 | EHC     | 316                 | 39003        | 150124       | N      |
| 20210923 | EHI     | 400                 | 413          | 4874         | N      |
| 20210923 | EHTH    | 0                   | 9035         | 11220        | N      |
| 20210923 | EIC     | 0                   | 1079         | 1635         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | EIDO   | 0                   | 9538         | 10821        | N      |
| 20210923 | EIG    | 1                   | 12911        | 31129        | N      |
| 20210923 | EIGR   | 0                   | 42           | 582          | N      |
| 20210923 | EIX    | 720                 | 228692       | 521953       | N      |
| 20210923 | EJFA   | 0                   | 1            | 20585        | N      |
| 20210923 | EJFAU  | 0                   | 0            | 800          | N      |
| 20210923 | EJFAW  | 0                   | 1138         | 1138         | N      |
| 20210923 | EJH    | 0                   | 4796         | 6000         | N      |
| 20210923 | EKSO   | 0                   | 300          | 300          | N      |
| 20210923 | EL     | 2885                | 192508       | 372645       | N      |
| 20210923 | ELAN   | 4385                | 256038       | 1755253      | N      |
| 20210923 | ELAT   | 0                   | 135          | 136          | N      |
| 20210923 | ELC    | 0                   | 86           | 553          | N      |
| 20210923 | ELD    | 0                   | 0            | 20           | N      |
| 20210923 | ELDN   | 0                   | 0            | 100          | N      |
| 20210923 | ELF    | 233                 | 107852       | 201246       | N      |
| 20210923 | ELMS   | 0                   | 3516         | 9858         | N      |
| 20210923 | ELMSW  | 0                   | 410          | 610          | N      |
| 20210923 | ELOX   | 0                   | 610          | 1514         | N      |
| 20210923 | ELP    | 0                   | 244653       | 348044       | N      |
| 20210923 | ELS    | 887                 | 85114        | 229798       | N      |
| 20210923 | ELVT   | 1300                | 77910        | 123111       | N      |
| 20210923 | ELY    | 1164                | 256103       | 444468       | N      |
| 20210923 | ELYM   | 0                   | 697          | 926          | N      |
| 20210923 | ELYS   | 0                   | 2369         | 4904         | N      |
| 20210923 | EMAN   | 0                   | 2984         | 3181         | N      |
| 20210923 | EMB    | 0                   | 155003       | 210148       | N      |
| 20210923 | EMBD   | 0                   | 0            | 900          | N      |
| 20210923 | EMCB   | 0                   | 0            | 100          | N      |
| 20210923 | EMD    | 400                 | 22160        | 41613        | N      |
| 20210923 | EME    | 0                   | 86107        | 126486       | N      |
| 20210923 | EMF    | 0                   | 4468         | 7783         | N      |
| 20210923 | EMGF   | 0                   | 400          | 400          | N      |
| 20210923 | EMHY   | 0                   | 0            | 200          | N      |
| 20210923 | EMKR   | 0                   | 1337         | 5377         | N      |
| 20210923 | EMLC   | 0                   | 3076         | 8476         | N      |
| 20210923 | EMLP   | 0                   | 100          | 100          | N      |
| 20210923 | EMN    | 128                 | 118685       | 256831       | N      |
| 20210923 | EMO    | 5                   | 3440         | 12908        | N      |
| 20210923 | EMP    | 0                   | 1027         | 3676         | N      |
| 20210923 | EMQQ   | 0                   | 3            | 14           | N      |
| 20210923 | EMR    | 6632                | 367342       | 666275       | N      |
| 20210923 | EMSH   | 0                   | 100          | 100          | N      |
| 20210923 | EMXC   | 0                   | 150          | 333          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | ENB     | 9771                | 441278       | 565400       | N      |
| 20210923 | ENBA    | 0                   | 15181        | 43276        | N      |
| 20210923 | ENBL    | 4                   | 37372        | 101635       | N      |
| 20210923 | ENDP    | 0                   | 313746       | 419690       | N      |
| 20210923 | ENFA    | 0                   | 19           | 821          | N      |
| 20210923 | ENG     | 300                 | 10437        | 31963        | N      |
| 20210923 | ENIA    | 28                  | 226521       | 309800       | N      |
| 20210923 | ENIC    | 83                  | 172940       | 299969       | N      |
| 20210923 | ENJ     | 0                   | 0            | 160          | N      |
| 20210923 | ENLC    | 7877                | 218572       | 518008       | N      |
| 20210923 | ENLV    | 0                   | 888          | 888          | N      |
| 20210923 | ENNVU   | 0                   | 0            | 100          | N      |
| 20210923 | ENO     | 185                 | 1093         | 3852         | N      |
| 20210923 | ENOB    | 0                   | 1017         | 1217         | N      |
| 20210923 | ENPC    | 0                   | 9400         | 10871        | N      |
| 20210923 | ENPC WS | 0                   | 400          | 8550         | N      |
| 20210923 | ENPH    | 0                   | 6295         | 9200         | N      |
| 20210923 | ENR     | 875                 | 180339       | 297247       | N      |
| 20210923 | ENR PRA | 0                   | 2377         | 3302         | N      |
| 20210923 | ENS     | 4                   | 21958        | 49848        | N      |
| 20210923 | ENSC    | 41779               | 65497        | 82739        | N      |
| 20210923 | ENSG    | 0                   | 549          | 590          | N      |
| 20210923 | ENSV    | 0                   | 386          | 386          | N      |
| 20210923 | ENTA    | 0                   | 20           | 1221         | N      |
| 20210923 | ENTG    | 0                   | 3809         | 25010        | N      |
| 20210923 | ENV     | 12                  | 38543        | 69718        | N      |
| 20210923 | ENVA    | 158                 | 18795        | 44662        | N      |
| 20210923 | ENVB    | 200                 | 14213        | 18685        | N      |
| 20210923 | ENVI    | 0                   | 1216         | 3819         | N      |
| 20210923 | ENVIW   | 0                   | 430          | 430          | N      |
| 20210923 | ENVX    | 7443                | 41321        | 71884        | N      |
| 20210923 | ENVXW   | 0                   | 642          | 1302         | N      |
| 20210923 | ENZ     | 0                   | 1962         | 9112         | N      |
| 20210923 | EOCW    | 0                   | 1            | 1            | N      |
| 20210923 | EOCW U  | 0                   | 2100         | 5181         | N      |
| 20210923 | EOCW WS | 0                   | 200          | 200          | N      |
| 20210923 | EOD     | 1000                | 12809        | 35952        | N      |
| 20210923 | EOG     | 11020               | 459394       | 974318       | N      |
| 20210923 | EOI     | 0                   | 7591         | 14507        | N      |
| 20210923 | EOLS    | 0                   | 1062         | 5218         | N      |
| 20210923 | EOS     | 0                   | 5214         | 15704        | N      |
| 20210923 | EOSE    | 214                 | 3594         | 3692         | N      |
| 20210923 | EOT     | 0                   | 921          | 7635         | N      |
| 20210923 | EP PRC  | 0                   | 200          | 838          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | EPAC    | 156                 | 31140        | 54846        | N      |
| 20210923 | EPAM    | 579                 | 25974        | 74294        | N      |
| 20210923 | EPAY    | 0                   | 1013         | 1620         | N      |
| 20210923 | EPC     | 225                 | 41988        | 107119       | N      |
| 20210923 | EPD     | 2789                | 281268       | 816055       | N      |
| 20210923 | EPHE    | 0                   | 100          | 262          | N      |
| 20210923 | EPHY    | 0                   | 26           | 96           | N      |
| 20210923 | EPHYU   | 0                   | 0            | 135          | N      |
| 20210923 | EPI     | 0                   | 10709        | 15370        | N      |
| 20210923 | EPIX    | 0                   | 632          | 1632         | N      |
| 20210923 | EPM     | 0                   | 177          | 666          | N      |
| 20210923 | EPOL    | 0                   | 5            | 5            | N      |
| 20210923 | EPP     | 0                   | 907          | 2947         | N      |
| 20210923 | EPR     | 6                   | 51601        | 177896       | N      |
| 20210923 | EPR PRC | 0                   | 417          | 417          | N      |
| 20210923 | EPR PRE | 0                   | 0            | 578          | N      |
| 20210923 | EPR PRG | 0                   | 240          | 976          | N      |
| 20210923 | EPRT    | 18                  | 67939        | 171076       | N      |
| 20210923 | EPSN    | 0                   | 300          | 300          | N      |
| 20210923 | EPU     | 0                   | 0            | 100          | N      |
| 20210923 | EPWR WS | 0                   | 0            | 916          | N      |
| 20210923 | EPZM    | 0                   | 6673         | 8991         | N      |
| 20210923 | EQBK    | 0                   | 0            | 33           | N      |
| 20210923 | EQC     | 173                 | 107854       | 273879       | N      |
| 20210923 | EQC PRD | 0                   | 215          | 584          | N      |
| 20210923 | EQD     | 0                   | 6            | 460          | N      |
| 20210923 | EQD WS  | 0                   | 0            | 1258         | N      |
| 20210923 | EQH     | 666                 | 225253       | 580739       | N      |
| 20210923 | EQH PRA | 0                   | 3295         | 4430         | N      |
| 20210923 | EQH PRC | 0                   | 7032         | 17186        | N      |
| 20210923 | EQHA    | 0                   | 4            | 100          | N      |
| 20210923 | EQHA U  | 0                   | 100          | 230          | N      |
| 20210923 | EQHA WS | 0                   | 1638         | 2938         | N      |
| 20210923 | EQIX    | 0                   | 5151         | 8222         | N      |
| 20210923 | EQNR    | 2119                | 452162       | 725350       | N      |
| 20210923 | EQOS    | 0                   | 530          | 2777         | N      |
| 20210923 | EQR     | 863                 | 170710       | 553031       | N      |
| 20210923 | EQS     | 200                 | 202          | 403          | N      |
| 20210923 | EQT     | 1518                | 428980       | 1042062      | N      |
| 20210923 | EQX     | 1100                | 28087        | 45436        | N      |
| 20210923 | ERAS    | 0                   | 1594         | 2990         | N      |
| 20210923 | ERC     | 0                   | 192          | 292          | N      |
| 20210923 | ERF     | 13205               | 144482       | 329049       | N      |
| 20210923 | ERH     | 0                   | 0            | 10           | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | ERIC   | 0                   | 99027        | 125520       | N      |
| 20210923 | ERIE   | 0                   | 573          | 828          | N      |
| 20210923 | ERII   | 0                   | 783          | 1879         | N      |
| 20210923 | ERJ    | 16054               | 281619       | 653202       | N      |
| 20210923 | ERO    | 300                 | 3326         | 4026         | N      |
| 20210923 | ERUS   | 0                   | 100          | 211          | N      |
| 20210923 | ERX    | 100                 | 40382        | 66598        | N      |
| 20210923 | ERY    | 0                   | 5407         | 9441         | N      |
| 20210923 | ES     | 2553                | 203347       | 374126       | N      |
| 20210923 | ESCA   | 0                   | 196          | 382          | N      |
| 20210923 | ESE    | 113                 | 12508        | 30912        | N      |
| 20210923 | ESEA   | 0                   | 193          | 763          | N      |
| 20210923 | ESGC   | 1000                | 282337       | 536338       | N      |
| 20210923 | ESGD   | 0                   | 1930         | 3897         | N      |
| 20210923 | ESGE   | 0                   | 10581        | 15222        | N      |
| 20210923 | ESGR   | 0                   | 330          | 362          | N      |
| 20210923 | ESGRP  | 0                   | 7            | 7            | N      |
| 20210923 | ESGU   | 0                   | 8580         | 9853         | N      |
| 20210923 | ESGV   | 0                   | 400          | 400          | N      |
| 20210923 | ESI    | 1787                | 164490       | 322212       | N      |
| 20210923 | ESM WS | 0                   | 200          | 200          | N      |
| 20210923 | ESMT   | 9597                | 789784       | 3430663      | N      |
| 20210923 | ESNT   | 701                 | 91088        | 167379       | N      |
| 20210923 | ESPO   | 0                   | 220          | 370          | N      |
| 20210923 | ESPR   | 0                   | 974          | 2069         | N      |
| 20210923 | ESQ    | 0                   | 122          | 739          | N      |
| 20210923 | ESRT   | 2181                | 226941       | 463973       | N      |
| 20210923 | ESS    | 1004                | 40793        | 88635        | N      |
| 20210923 | ESSA   | 0                   | 0            | 100          | N      |
| 20210923 | ESSCR  | 0                   | 2            | 2            | N      |
| 20210923 | ESTA   | 0                   | 328          | 328          | N      |
| 20210923 | ESTC   | 1081                | 45756        | 86172        | N      |
| 20210923 | ESTE   | 823                 | 25703        | 77614        | N      |
| 20210923 | ESXB   | 0                   | 17           | 57           | N      |
| 20210923 | ET     | 6832                | 536444       | 1888182      | N      |
| 20210923 | ET PRC | 106                 | 7790         | 9306         | N      |
| 20210923 | ET PRD | 0                   | 3054         | 6458         | N      |
| 20210923 | ET PRE | 0                   | 5933         | 9585         | N      |
| 20210923 | ETAC   | 0                   | 0            | 1200         | N      |
| 20210923 | ETB    | 100                 | 5498         | 9586         | N      |
| 20210923 | ETD    | 251                 | 23545        | 58759        | N      |
| 20210923 | ETG    | 902                 | 16057        | 29646        | N      |
| 20210923 | ETI PR | 0                   | 95           | 820          | N      |
| 20210923 | ETJ    | 0                   | 6997         | 19491        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | ETN     | 3327                | 247977       | 543811       | N      |
| 20210923 | ETNB    | 0                   | 214          | 314          | N      |
| 20210923 | ETO     | 400                 | 1706         | 17577        | N      |
| 20210923 | ETON    | 0                   | 0            | 637          | N      |
| 20210923 | ETR     | 1337                | 287066       | 619269       | N      |
| 20210923 | ETRN    | 3483                | 334600       | 479668       | N      |
| 20210923 | ETSY    | 0                   | 6724         | 11132        | N      |
| 20210923 | ETTX    | 0                   | 680          | 1233         | N      |
| 20210923 | ETV     | 2000                | 16763        | 41278        | N      |
| 20210923 | ETW     | 0                   | 15332        | 35646        | N      |
| 20210923 | ETWO    | 0                   | 202859       | 277047       | N      |
| 20210923 | ETWO WS | 0                   | 1700         | 2397         | N      |
| 20210923 | ETX     | 0                   | 3020         | 7360         | N      |
| 20210923 | ETY     | 200                 | 17009        | 39727        | N      |
| 20210923 | EUFN    | 0                   | 11659        | 14010        | N      |
| 20210923 | EURN    | 100                 | 323838       | 483641       | N      |
| 20210923 | EUSB    | 0                   | 0            | 1100         | N      |
| 20210923 | EUSGU   | 100                 | 100          | 100          | N      |
| 20210923 | EUSGW   | 0                   | 10           | 10           | N      |
| 20210923 | EVA     | 0                   | 5033         | 21960        | N      |
| 20210923 | EVAX    | 0                   | 100          | 550          | N      |
| 20210923 | EVBG    | 0                   | 940          | 1407         | N      |
| 20210923 | EVBN    | 0                   | 5            | 5            | N      |
| 20210923 | EVC     | 121                 | 79721        | 199144       | N      |
| 20210923 | EVCM    | 0                   | 2084         | 3562         | N      |
| 20210923 | EVER    | 0                   | 1623         | 1789         | N      |
| 20210923 | EVF     | 0                   | 4728         | 8094         | N      |
| 20210923 | EVFM    | 100                 | 6313         | 7941         | N      |
| 20210923 | EVG     | 679                 | 6842         | 7952         | N      |
| 20210923 | EVGN    | 0                   | 1550         | 1703         | N      |
| 20210923 | EVGO    | 3912                | 17742        | 51815        | N      |
| 20210923 | EVGOW   | 0                   | 300          | 500          | N      |
| 20210923 | EVH     | 373                 | 73398        | 103337       | N      |
| 20210923 | EVI     | 0                   | 0            | 21           | N      |
| 20210923 | EVLO    | 0                   | 980          | 1359         | N      |
| 20210923 | EVLV    | 0                   | 1880         | 2457         | N      |
| 20210923 | EVN     | 0                   | 16816        | 18185        | N      |
| 20210923 | EVOK    | 0                   | 740          | 840          | N      |
| 20210923 | EVOL    | 0                   | 0            | 200          | N      |
| 20210923 | EVOP    | 0                   | 479          | 3059         | N      |
| 20210923 | EVR     | 49                  | 48142        | 78543        | N      |
| 20210923 | EVRG    | 1998                | 280196       | 497099       | N      |
| 20210923 | EVRI    | 1                   | 163017       | 485155       | N      |
| 20210923 | EVT     | 0                   | 3300         | 12423        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | EVTC   | 0                   | 52006        | 88152        | N      |
| 20210923 | EVV    | 0                   | 6462         | 8464         | N      |
| 20210923 | EW     | 6791                | 284604       | 467406       | N      |
| 20210923 | EWA    | 0                   | 56702        | 60303        | N      |
| 20210923 | EWBC   | 0                   | 2060         | 3753         | N      |
| 20210923 | EWC    | 0                   | 20286        | 26086        | N      |
| 20210923 | EWCZ   | 200                 | 417          | 925          | N      |
| 20210923 | EWD    | 0                   | 200          | 356          | N      |
| 20210923 | EWG    | 0                   | 43822        | 94657        | N      |
| 20210923 | EWH    | 0                   | 120761       | 166370       | N      |
| 20210923 | EWI    | 0                   | 11384        | 19915        | N      |
| 20210923 | EWJ    | 0                   | 251157       | 302931       | N      |
| 20210923 | EWJE   | 0                   | 200          | 300          | N      |
| 20210923 | EWL    | 0                   | 9459         | 38248        | N      |
| 20210923 | EWM    | 0                   | 5375         | 11686        | N      |
| 20210923 | EWN    | 0                   | 980          | 980          | N      |
| 20210923 | EWP    | 0                   | 3669         | 3669         | N      |
| 20210923 | EWQ    | 0                   | 36761        | 43661        | N      |
| 20210923 | EWS    | 0                   | 10429        | 13929        | N      |
| 20210923 | EWT    | 5000                | 75772        | 128129       | N      |
| 20210923 | EWTX   | 33                  | 66           | 300          | N      |
| 20210923 | EWU    | 0                   | 27144        | 35248        | N      |
| 20210923 | EWV    | 0                   | 45896        | 51489        | N      |
| 20210923 | EWY    | 0                   | 105391       | 166645       | N      |
| 20210923 | EWZ    | 0                   | 614327       | 1079725      | N      |
| 20210923 | EXAS   | 0                   | 7466         | 17465        | N      |
| 20210923 | EXC    | 0                   | 54576        | 71337        | N      |
| 20210923 | EXD    | 200                 | 566          | 4179         | N      |
| 20210923 | EXEL   | 0                   | 9055         | 18463        | N      |
| 20210923 | EXG    | 2967                | 74566        | 132832       | N      |
| 20210923 | EXK    | 800                 | 315779       | 404204       | N      |
| 20210923 | EXLS   | 0                   | 271          | 1309         | N      |
| 20210923 | EXN    | 0                   | 400          | 400          | N      |
| 20210923 | EXP    | 210                 | 56685        | 145050       | N      |
| 20210923 | EXPD   | 0                   | 3987         | 9009         | N      |
| 20210923 | EXPE   | 0                   | 15498        | 28142        | N      |
| 20210923 | EXPI   | 93                  | 5390         | 6691         | N      |
| 20210923 | EXPO   | 0                   | 474          | 591          | N      |
| 20210923 | EXPR   | 8129                | 190086       | 446727       | N      |
| 20210923 | EXR    | 226                 | 93559        | 194886       | N      |
| 20210923 | EXTN   | 3719                | 101819       | 219437       | N      |
| 20210923 | EXTR   | 0                   | 3269         | 6233         | N      |
| 20210923 | EYE    | 0                   | 4407         | 6588         | N      |
| 20210923 | EYEG   | 0                   | 10182        | 13879        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | EYEN    | 0                   | 0            | 401          | N      |
| 20210923 | EYES    | 0                   | 614          | 2516         | N      |
| 20210923 | EYPT    | 0                   | 40           | 176          | N      |
| 20210923 | EZA     | 0                   | 8559         | 12818        | N      |
| 20210923 | EZFL    | 6025                | 11220        | 20226        | N      |
| 20210923 | EZPW    | 0                   | 2569         | 7792         | N      |
| 20210923 | EZU     | 0                   | 99742        | 133586       | N      |
| 20210923 | F       | 172612              | 5136115      | 9861160      | N      |
| 20210923 | F PRB   | 0                   | 5295         | 11744        | N      |
| 20210923 | F PRC   | 0                   | 3293         | 22199        | N      |
| 20210923 | FA      | 0                   | 2776         | 5312         | N      |
| 20210923 | FACA WS | 0                   | 0            | 3088         | N      |
| 20210923 | FACT    | 0                   | 1            | 895          | N      |
| 20210923 | FACT U  | 0                   | 0            | 100          | N      |
| 20210923 | FACT WS | 0                   | 0            | 297          | N      |
| 20210923 | FAF     | 204                 | 79061        | 179553       | N      |
| 20210923 | FALN    | 0                   | 2769         | 3273         | N      |
| 20210923 | FAM     | 0                   | 3224         | 7304         | N      |
| 20210923 | FAMI    | 0                   | 76157        | 118138       | N      |
| 20210923 | FAN     | 0                   | 0            | 200          | N      |
| 20210923 | FANG    | 102                 | 42546        | 73183        | N      |
| 20210923 | FANH    | 0                   | 387          | 836          | N      |
| 20210923 | FARO    | 0                   | 190          | 507          | N      |
| 20210923 | FAS     | 100                 | 8371         | 16542        | N      |
| 20210923 | FAST    | 72                  | 33320        | 41879        | N      |
| 20210923 | FATBP   | 0                   | 0            | 200          | N      |
| 20210923 | FATE    | 0                   | 2908         | 3987         | N      |
| 20210923 | FAX     | 0                   | 12065        | 23574        | N      |
| 20210923 | FAZ     | 0                   | 29048        | 36042        | N      |
| 20210923 | FB      | 82                  | 80056        | 170263       | N      |
| 20210923 | FBC     | 258                 | 52449        | 102055       | N      |
| 20210923 | FBCG    | 0                   | 200          | 200          | N      |
| 20210923 | FBHS    | 2295                | 99783        | 196024       | N      |
| 20210923 | FBIO    | 0                   | 635          | 1257         | N      |
| 20210923 | FBIZ    | 0                   | 662          | 808          | N      |
| 20210923 | FBK     | 136                 | 24043        | 46955        | N      |
| 20210923 | FBMS    | 0                   | 0            | 4            | N      |
| 20210923 | FBNC    | 0                   | 318          | 438          | N      |
| 20210923 | FBND    | 0                   | 215          | 1615         | N      |
| 20210923 | FBP     | 1900                | 264664       | 608784       | N      |
| 20210923 | FBRX    | 0                   | 5646         | 9382         | N      |
| 20210923 | FBT     | 0                   | 100          | 100          | N      |
| 20210923 | FC      | 0                   | 8476         | 13669        | N      |
| 20210923 | FCAX    | 0                   | 35           | 132          | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | FCAX WS | 0                   | 0            | 254          | N      |
| 20210923 | FCBC    | 0                   | 66           | 257          | N      |
| 20210923 | FCCO    | 0                   | 0            | 11           | N      |
| 20210923 | FCCY    | 0                   | 0            | 546          | N      |
| 20210923 | FCEL    | 2415                | 206109       | 374594       | N      |
| 20210923 | FCF     | 0                   | 132045       | 228819       | N      |
| 20210923 | FCFS    | 0                   | 85           | 509          | N      |
| 20210923 | FCG     | 0                   | 11620        | 17174        | N      |
| 20210923 | FCN     | 150                 | 17525        | 36700        | N      |
| 20210923 | FCNCA   | 0                   | 832          | 1029         | N      |
| 20210923 | FCNCP   | 0                   | 0            | 194          | N      |
| 20210923 | FCO     | 0                   | 0            | 734          | N      |
| 20210923 | FCPT    | 300                 | 45765        | 127903       | N      |
| 20210923 | FCRD    | 0                   | 0            | 15           | N      |
| 20210923 | FCT     | 200                 | 2538         | 22125        | N      |
| 20210923 | FCUV    | 0                   | 2372         | 4649         | N      |
| 20210923 | FCVT    | 0                   | 0            | 100          | N      |
| 20210923 | FCX     | 32475               | 2036731      | 3819760      | N      |
| 20210923 | FDEU    | 0                   | 1963         | 5164         | N      |
| 20210923 | FDIS    | 0                   | 106          | 107          | N      |
| 20210923 | FDL     | 0                   | 49           | 164          | N      |
| 20210923 | FDMO    | 0                   | 100          | 100          | N      |
| 20210923 | FDMT    | 0                   | 110          | 424          | N      |
| 20210923 | FDN     | 0                   | 100          | 167          | N      |
| 20210923 | FDP     | 0                   | 27802        | 49204        | N      |
| 20210923 | FDS     | 409                 | 21908        | 46119        | N      |
| 20210923 | FDUSZ   | 0                   | 100          | 100          | N      |
| 20210923 | FDX     | 14766               | 490117       | 994256       | N      |
| 20210923 | FE      | 276                 | 420618       | 1042366      | N      |
| 20210923 | FEDU    | 119339              | 818705       | 1310079      | N      |
| 20210923 | FEI     | 200                 | 28901        | 138716       | N      |
| 20210923 | FEIM    | 0                   | 91           | 92           | N      |
| 20210923 | FELE    | 0                   | 561          | 671          | N      |
| 20210923 | FENC    | 0                   | 110          | 331          | N      |
| 20210923 | FENG    | 29                  | 4612         | 6928         | N      |
| 20210923 | FENY    | 0                   | 600          | 1900         | N      |
| 20210923 | FEO     | 600                 | 700          | 1151         | N      |
| 20210923 | FERG    | 0                   | 1431         | 1925         | N      |
| 20210923 | FET     | 0                   | 723          | 1427         | N      |
| 20210923 | FEYE    | 100                 | 14240        | 27915        | N      |
| 20210923 | FEZ     | 0                   | 102594       | 136953       | N      |
| 20210923 | FF      | 0                   | 8343         | 48851        | N      |
| 20210923 | FFA     | 0                   | 700          | 3186         | N      |
| 20210923 | FFBC    | 0                   | 788          | 2880         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | FFC     | 38                  | 4508         | 14109        | N      |
| 20210923 | FFHG    | 0                   | 0            | 100          | N      |
| 20210923 | FFIC    | 0                   | 412          | 1368         | N      |
| 20210923 | FFIE    | 0                   | 16517        | 29163        | N      |
| 20210923 | FFIN    | 0                   | 1982         | 4762         | N      |
| 20210923 | FFIV    | 0                   | 2246         | 2378         | N      |
| 20210923 | FFTY    | 0                   | 1900         | 1900         | N      |
| 20210923 | FFWM    | 0                   | 3921         | 5041         | N      |
| 20210923 | FGB     | 1536                | 3561         | 20169        | N      |
| 20210923 | FGEN    | 1413                | 3236         | 7399         | N      |
| 20210923 | FHB     | 0                   | 14388        | 18504        | N      |
| 20210923 | FHI     | 573                 | 52454        | 120203       | N      |
| 20210923 | FHLC    | 0                   | 107          | 217          | N      |
| 20210923 | FHN     | 3640                | 484968       | 789170       | N      |
| 20210923 | FHN PRB | 0                   | 13           | 248          | N      |
| 20210923 | FHN PRD | 0                   | 3452         | 6100         | N      |
| 20210923 | FHN PRE | 0                   | 796          | 8216         | N      |
| 20210923 | FHN PRF | 0                   | 3973         | 4075         | N      |
| 20210923 | FHS     | 200                 | 3349         | 40934        | N      |
| 20210923 | FHTX    | 0                   | 329          | 329          | N      |
| 20210923 | FI      | 264                 | 153995       | 189609       | N      |
| 20210923 | FIBK    | 0                   | 10228        | 11335        | N      |
| 20210923 | FICO    | 88                  | 19892        | 46141        | N      |
| 20210923 | FID     | 0                   | 15           | 115          | N      |
| 20210923 | FIF     | 0                   | 2105         | 15839        | N      |
| 20210923 | FIGS    | 2496                | 116084       | 206360       | N      |
| 20210923 | FILL    | 0                   | 100          | 100          | N      |
| 20210923 | FINS    | 0                   | 1280         | 5270         | N      |
| 20210923 | FINS RT | 0                   | 0            | 4763         | N      |
| 20210923 | FINV    | 0                   | 205043       | 290502       | N      |
| 20210923 | FINX    | 0                   | 200          | 200          | N      |
| 20210923 | FIS     | 719                 | 428603       | 1018937      | N      |
| 20210923 | FISV    | 0                   | 33403        | 47146        | N      |
| 20210923 | FITB    | 200                 | 190189       | 223815       | N      |
| 20210923 | FITBI   | 0                   | 100          | 310          | N      |
| 20210923 | FITBO   | 0                   | 411          | 533          | N      |
| 20210923 | FITBP   | 0                   | 0            | 59           | N      |
| 20210923 | FIV     | 0                   | 369          | 13872        | N      |
| 20210923 | FIVE    | 0                   | 1254         | 1946         | N      |
| 20210923 | FIVG    | 0                   | 321          | 1322         | N      |
| 20210923 | FIVN    | 0                   | 2596         | 9314         | N      |
| 20210923 | FIX     | 0                   | 18654        | 39116        | N      |
| 20210923 | FIXD    | 0                   | 1380         | 2580         | N      |
| 20210923 | FIXX    | 0                   | 1361         | 2591         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | FIZZ    | 0                   | 655          | 1060         | N      |
| 20210923 | FL      | 1192                | 405536       | 644210       | N      |
| 20210923 | FLAG U  | 0                   | 0            | 273          | N      |
| 20210923 | FLC     | 0                   | 847          | 3043         | N      |
| 20210923 | FLCB    | 0                   | 0            | 100          | N      |
| 20210923 | FLCH    | 0                   | 273          | 418          | N      |
| 20210923 | FLDM    | 0                   | 1258         | 3330         | N      |
| 20210923 | FLEE    | 0                   | 100          | 100          | N      |
| 20210923 | FLEX    | 0                   | 21576        | 26700        | N      |
| 20210923 | FLGB    | 0                   | 188          | 188          | N      |
| 20210923 | FLGC    | 0                   | 2917         | 4888         | N      |
| 20210923 | FLGT    | 0                   | 6579         | 11855        | N      |
| 20210923 | FLGV    | 0                   | 22           | 902          | N      |
| 20210923 | FLIC    | 0                   | 0            | 16           | N      |
| 20210923 | FLJP    | 0                   | 0            | 205          | N      |
| 20210923 | FLL     | 0                   | 52           | 574          | N      |
| 20210923 | FLMB    | 0                   | 0            | 30           | N      |
| 20210923 | FLME    | 0                   | 806          | 922          | N      |
| 20210923 | FLME U  | 0                   | 500          | 1515         | N      |
| 20210923 | FLME WS | 0                   | 247          | 1147         | N      |
| 20210923 | FLMN    | 0                   | 851          | 3049         | N      |
| 20210923 | FLNG    | 0                   | 3459         | 39282        | N      |
| 20210923 | FLNT    | 0                   | 108          | 108          | N      |
| 20210923 | FLO     | 939                 | 292600       | 563215       | N      |
| 20210923 | FLOT    | 100                 | 4300         | 7715         | N      |
| 20210923 | FLOW    | 190                 | 26144        | 50210        | N      |
| 20210923 | FLQL    | 0                   | 1            | 1            | N      |
| 20210923 | FLR     | 1804                | 266285       | 497284       | N      |
| 20210923 | FLRN    | 0                   | 0            | 200          | N      |
| 20210923 | FLS     | 1082                | 80436        | 191290       | N      |
| 20210923 | FLT     | 1315                | 73179        | 105843       | N      |
| 20210923 | FLTR    | 0                   | 0            | 300          | N      |
| 20210923 | FLUX    | 9152                | 14162        | 21047        | N      |
| 20210923 | FLWS    | 0                   | 2620         | 3248         | N      |
| 20210923 | FLXN    | 100                 | 7762         | 13678        | N      |
| 20210923 | FLXS    | 0                   | 23           | 29           | N      |
| 20210923 | FLYA U  | 0                   | 182          | 1782         | N      |
| 20210923 | FLYW    | 0                   | 2309         | 3262         | N      |
| 20210923 | FMAC    | 0                   | 4272         | 14480        | N      |
| 20210923 | FMAC U  | 0                   | 0            | 100          | N      |
| 20210923 | FMAC WS | 0                   | 1641         | 6741         | N      |
| 20210923 | FMBH    | 0                   | 10           | 98           | N      |
| 20210923 | FMBI    | 0                   | 5620         | 7576         | N      |
| 20210923 | FMBIP   | 0                   | 200          | 200          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | FMC     | 11407               | 155476       | 266960       | N      |
| 20210923 | FMN     | 605                 | 2962         | 19316        | N      |
| 20210923 | FMNB    | 0                   | 436          | 664          | N      |
| 20210923 | FMNY    | 0                   | 0            | 100          | N      |
| 20210923 | FMO     | 0                   | 1099         | 3402         | N      |
| 20210923 | FMS     | 195                 | 43574        | 63834        | N      |
| 20210923 | FMTX    | 0                   | 1549         | 1598         | N      |
| 20210923 | FMX     | 200                 | 20405        | 38789        | N      |
| 20210923 | FMY     | 0                   | 625          | 735          | N      |
| 20210923 | FN      | 626                 | 26828        | 36169        | N      |
| 20210923 | FNB     | 1280                | 324561       | 630350       | N      |
| 20210923 | FNB PRE | 0                   | 646          | 916          | N      |
| 20210923 | FNCH    | 0                   | 162          | 327          | N      |
| 20210923 | FNCL    | 0                   | 400          | 500          | N      |
| 20210923 | FND     | 90                  | 57652        | 114891       | N      |
| 20210923 | FNDA    | 0                   | 300          | 3000         | N      |
| 20210923 | FNDC    | 0                   | 1764         | 2764         | N      |
| 20210923 | FNDE    | 0                   | 7926         | 17026        | N      |
| 20210923 | FNDF    | 0                   | 2734         | 6934         | N      |
| 20210923 | FNDX    | 0                   | 0            | 5400         | N      |
| 20210923 | FNF     | 1582                | 196131       | 403903       | N      |
| 20210923 | FNGD    | 0                   | 23394        | 59703        | N      |
| 20210923 | FNGO    | 0                   | 200          | 200          | N      |
| 20210923 | FNGU    | 2600                | 15957        | 19629        | N      |
| 20210923 | FNHC    | 0                   | 109          | 109          | N      |
| 20210923 | FNKO    | 0                   | 3604         | 11390        | N      |
| 20210923 | FNLC    | 0                   | 100          | 300          | N      |
| 20210923 | FNV     | 21240               | 158724       | 211305       | N      |
| 20210923 | FNWB    | 0                   | 0            | 35           | N      |
| 20210923 | FOA     | 706                 | 34002        | 68287        | N      |
| 20210923 | FOA WS  | 0                   | 100          | 1600         | N      |
| 20210923 | FOCS    | 100                 | 3903         | 6385         | N      |
| 20210923 | FOE     | 0                   | 32914        | 66613        | N      |
| 20210923 | FOF     | 130                 | 1780         | 9397         | N      |
| 20210923 | FOLD    | 0                   | 6432         | 15034        | N      |
| 20210923 | FOR     | 0                   | 13029        | 25251        | N      |
| 20210923 | FORA    | 0                   | 657          | 867          | N      |
| 20210923 | FORD    | 0                   | 100          | 100          | N      |
| 20210923 | FORE    | 0                   | 0            | 1000         | N      |
| 20210923 | FORG    | 3290                | 83626        | 131131       | N      |
| 20210923 | FORM    | 0                   | 219          | 510          | N      |
| 20210923 | FORR    | 0                   | 381          | 1003         | N      |
| 20210923 | FOSL    | 0                   | 400          | 1059         | N      |
| 20210923 | FOUR    | 6593                | 151532       | 233552       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | FOX     | 0                   | 23534        | 28554        | N      |
| 20210923 | FOXA    | 301                 | 21500        | 28851        | N      |
| 20210923 | FOXF    | 0                   | 1281         | 2011         | N      |
| 20210923 | FOXWU   | 0                   | 0            | 50           | N      |
| 20210923 | FOXWW   | 0                   | 0            | 500          | N      |
| 20210923 | FPAC    | 728                 | 7193         | 36758        | N      |
| 20210923 | FPAC WS | 0                   | 2915         | 12243        | N      |
| 20210923 | FPAY    | 0                   | 710          | 710          | N      |
| 20210923 | FPE     | 0                   | 36007        | 37707        | N      |
| 20210923 | FPEI    | 0                   | 2500         | 2900         | N      |
| 20210923 | FPF     | 2210                | 5354         | 16493        | N      |
| 20210923 | FPFD    | 0                   | 0            | 100          | N      |
| 20210923 | FPH     | 0                   | 4412         | 12150        | N      |
| 20210923 | FPI     | 2960                | 15366        | 34434        | N      |
| 20210923 | FPI PRB | 0                   | 52           | 186          | N      |
| 20210923 | FPL     | 0                   | 11352        | 24999        | N      |
| 20210923 | FPX     | 0                   | 581          | 681          | N      |
| 20210923 | FR      | 2656                | 111515       | 326244       | N      |
| 20210923 | FRA     | 2267                | 8205         | 27605        | N      |
| 20210923 | FRBA    | 0                   | 75           | 213          | N      |
| 20210923 | FRBK    | 0                   | 9            | 455          | N      |
| 20210923 | FRC     | 323                 | 144059       | 351353       | N      |
| 20210923 | FRC PRH | 100                 | 167          | 1926         | N      |
| 20210923 | FRC PRI | 0                   | 66           | 3789         | N      |
| 20210923 | FRC PRJ | 0                   | 6230         | 6859         | N      |
| 20210923 | FRC PRK | 0                   | 4594         | 43598        | N      |
| 20210923 | FRC PRL | 0                   | 8899         | 18816        | N      |
| 20210923 | FRC PRM | 0                   | 13392        | 34961        | N      |
| 20210923 | FRD     | 0                   | 100          | 100          | N      |
| 20210923 | FREE    | 0                   | 478          | 478          | N      |
| 20210923 | FREL    | 0                   | 2800         | 5128         | N      |
| 20210923 | FREQ    | 0                   | 801          | 1004         | N      |
| 20210923 | FREY    | 2711                | 140485       | 202664       | N      |
| 20210923 | FREY WS | 0                   | 200          | 5410         | N      |
| 20210923 | FRG     | 0                   | 2586         | 3672         | N      |
| 20210923 | FRGAP   | 0                   | 54           | 54           | N      |
| 20210923 | FRGI    | 0                   | 1075         | 1336         | N      |
| 20210923 | FRHC    | 0                   | 310          | 339          | N      |
| 20210923 | FRI     | 0                   | 5080         | 5331         | N      |
| 20210923 | FRLN    | 0                   | 0            | 62           | N      |
| 20210923 | FRME    | 0                   | 416          | 2364         | N      |
| 20210923 | FRO     | 109                 | 236665       | 406689       | N      |
| 20210923 | FROG    | 0                   | 4510         | 8835         | N      |
| 20210923 | FRPH    | 0                   | 2            | 4            | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | FRPT     | 0                   | 1785         | 2369         | N      |
| 20210923 | FRSGU    | 0                   | 0            | 21           | N      |
| 20210923 | FRSH     | 0                   | 36634        | 56071        | N      |
| 20210923 | FRST     | 0                   | 0            | 8            | N      |
| 20210923 | FRSX     | 0                   | 32747        | 53059        | N      |
| 20210923 | FRT      | 940                 | 63738        | 164046       | N      |
| 20210923 | FRT PRC  | 0                   | 165          | 373          | N      |
| 20210923 | FRTA     | 0                   | 539          | 2331         | N      |
| 20210923 | FRTY     | 0                   | 100          | 100          | N      |
| 20210923 | FRXB     | 0                   | 102          | 792          | N      |
| 20210923 | FRXB U   | 0                   | 0            | 100          | N      |
| 20210923 | FSBC     | 0                   | 5            | 5            | N      |
| 20210923 | FSBW     | 0                   | 41           | 91           | N      |
| 20210923 | FSD      | 617                 | 8587         | 11338        | N      |
| 20210923 | FSK      | 6460                | 46542        | 144318       | N      |
| 20210923 | FSLR     | 100                 | 14764        | 24844        | N      |
| 20210923 | FSLY     | 3707                | 244812       | 395913       | N      |
| 20210923 | FSM      | 12001               | 205359       | 540343       | N      |
| 20210923 | FSNB     | 0                   | 800          | 9003         | N      |
| 20210923 | FSNB U   | 0                   | 346          | 2051         | N      |
| 20210923 | FSNB WS  | 15                  | 347          | 397          | N      |
| 20210923 | FSP      | 0                   | 4011         | 6545         | N      |
| 20210923 | FSR      | 59246               | 773858       | 1653222      | N      |
| 20210923 | FSS      | 230                 | 31619        | 45904        | N      |
| 20210923 | FSSIW    | 0                   | 0            | 33           | N      |
| 20210923 | FST      | 0                   | 1110         | 10156        | N      |
| 20210923 | FST WS   | 0                   | 3698         | 6720         | N      |
| 20210923 | FSTR     | 0                   | 13           | 13           | N      |
| 20210923 | FSTX     | 0                   | 100          | 150          | N      |
| 20210923 | FSV      | 100                 | 451          | 609          | N      |
| 20210923 | FT       | 0                   | 5963         | 9215         | N      |
| 20210923 | FTAI     | 2                   | 31949        | 120742       | N      |
| 20210923 | FTAI PRA | 0                   | 639          | 772          | N      |
| 20210923 | FTAI PRB | 0                   | 697          | 2278         | N      |
| 20210923 | FTAI PRC | 0                   | 140          | 1824         | N      |
| 20210923 | FTCH     | 200                 | 366850       | 712718       | N      |
| 20210923 | FTCI     | 0                   | 2034         | 3256         | N      |
| 20210923 | FTCS     | 0                   | 2750         | 2965         | N      |
| 20210923 | FTCV     | 0                   | 0            | 1426         | N      |
| 20210923 | FTCVW    | 0                   | 3            | 3            | N      |
| 20210923 | FTDR     | 0                   | 1477         | 4874         | N      |
| 20210923 | FTEC     | 0                   | 2058         | 2115         | N      |
| 20210923 | FTEK     | 0                   | 1100         | 1200         | N      |
| 20210923 | FTEV     | 0                   | 6            | 100          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | FTEV U  | 0                   | 0            | 100          | N      |
| 20210923 | FTF     | 135                 | 210          | 610          | N      |
| 20210923 | FTFT    | 400                 | 34528        | 45626        | N      |
| 20210923 | FTGC    | 0                   | 50           | 150          | N      |
| 20210923 | FTHM    | 0                   | 42           | 43           | N      |
| 20210923 | FTHY    | 0                   | 6166         | 13512        | N      |
| 20210923 | FTI     | 1835                | 276723       | 460418       | N      |
| 20210923 | FTK     | 2440                | 24234        | 49730        | N      |
| 20210923 | FTNT    | 0                   | 4108         | 8467         | N      |
| 20210923 | FTRP    | 0                   | 800          | 1900         | N      |
| 20210923 | FTS     | 2266                | 64842        | 110852       | N      |
| 20210923 | FTSI    | 0                   | 100          | 107          | N      |
| 20210923 | FTSL    | 0                   | 1750         | 1850         | N      |
| 20210923 | FTSM    | 0                   | 1060         | 25077        | N      |
| 20210923 | FTV     | 2349                | 201867       | 460778       | N      |
| 20210923 | FTXN    | 0                   | 0            | 100          | N      |
| 20210923 | FUBO    | 3393                | 376682       | 628472       | N      |
| 20210923 | FUL     | 228                 | 210567       | 283512       | N      |
| 20210923 | FULC    | 2746                | 7912         | 11647        | N      |
| 20210923 | FULT    | 0                   | 16706        | 33537        | N      |
| 20210923 | FUN     | 225                 | 21200        | 54374        | N      |
| 20210923 | FURY    | 0                   | 148          | 785          | N      |
| 20210923 | FUSN    | 0                   | 0            | 17           | N      |
| 20210923 | FUTU    | 0                   | 6044         | 7990         | N      |
| 20210923 | FUTY    | 0                   | 100          | 200          | N      |
| 20210923 | FUV     | 0                   | 500          | 3417         | N      |
| 20210923 | FV      | 0                   | 100          | 200          | N      |
| 20210923 | FVAL    | 0                   | 400          | 527          | N      |
| 20210923 | FVD     | 0                   | 3049         | 3249         | N      |
| 20210923 | FVE     | 0                   | 437          | 4925         | N      |
| 20210923 | FVIV    | 0                   | 7899         | 8172         | N      |
| 20210923 | FVIV U  | 0                   | 100          | 7768         | N      |
| 20210923 | FVIV WS | 0                   | 800          | 1695         | N      |
| 20210923 | FVRR    | 909                 | 53168        | 97400        | N      |
| 20210923 | FVT     | 0                   | 0            | 2617         | N      |
| 20210923 | FVT U   | 0                   | 0            | 100          | N      |
| 20210923 | FVT WS  | 0                   | 0            | 113          | N      |
| 20210923 | FWBI    | 100                 | 2467         | 2659         | N      |
| 20210923 | FWONA   | 0                   | 904          | 1364         | N      |
| 20210923 | FWONK   | 0                   | 3262         | 4549         | N      |
| 20210923 | FWP     | 0                   | 100          | 100          | N      |
| 20210923 | FWRD    | 0                   | 495          | 876          | N      |
| 20210923 | FXE     | 0                   | 2            | 2            | N      |
| 20210923 | FXG     | 0                   | 100          | 100          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | FXI     | 0                   | 891188       | 1155470      | N      |
| 20210923 | FXLV    | 128                 | 56890        | 75172        | N      |
| 20210923 | FXO     | 0                   | 400          | 960          | N      |
| 20210923 | FYBR    | 0                   | 9974         | 15205        | N      |
| 20210923 | FYX     | 0                   | 0            | 65           | N      |
| 20210923 | FZT     | 0                   | 100          | 159          | N      |
| 20210923 | G       | 0                   | 82879        | 229299       | N      |
| 20210923 | GAB     | 4083                | 274610       | 423833       | N      |
| 20210923 | GAB PRG | 0                   | 0            | 100          | N      |
| 20210923 | GAB PRH | 0                   | 691          | 899          | N      |
| 20210923 | GAB PRJ | 0                   | 10           | 100          | N      |
| 20210923 | GAB PRK | 0                   | 0            | 1600         | N      |
| 20210923 | GABC    | 0                   | 8            | 11           | N      |
| 20210923 | GACQ    | 45                  | 45           | 2440         | N      |
| 20210923 | GAIA    | 0                   | 6            | 55           | N      |
| 20210923 | GAIN    | 0                   | 100          | 100          | N      |
| 20210923 | GALT    | 0                   | 4967         | 6375         | N      |
| 20210923 | GAM     | 0                   | 1718         | 3494         | N      |
| 20210923 | GAM PRB | 0                   | 700          | 1719         | N      |
| 20210923 | GAMB    | 0                   | 832          | 1432         | N      |
| 20210923 | GAME    | 0                   | 1242         | 2492         | N      |
| 20210923 | GAN     | 0                   | 2934         | 5026         | N      |
| 20210923 | GANX    | 0                   | 775          | 891          | N      |
| 20210923 | GAPA    | 0                   | 5            | 200          | N      |
| 20210923 | GATO    | 924                 | 43820        | 176983       | N      |
| 20210923 | GATX    | 139                 | 17055        | 48664        | N      |
| 20210923 | GAU     | 0                   | 1036         | 4101         | N      |
| 20210923 | GB      | 0                   | 1174         | 2870         | N      |
| 20210923 | GB WS   | 0                   | 900          | 6300         | N      |
| 20210923 | GBAB    | 0                   | 1157         | 1899         | N      |
| 20210923 | GBCI    | 200                 | 4717         | 8677         | N      |
| 20210923 | GBDC    | 0                   | 941          | 1145         | N      |
| 20210923 | GBIL    | 0                   | 982          | 982          | N      |
| 20210923 | GBIO    | 0                   | 2605         | 3182         | N      |
| 20210923 | GBL     | 0                   | 1136         | 4779         | N      |
| 20210923 | GBNH    | 0                   | 710          | 3910         | N      |
| 20210923 | GBOX    | 185                 | 932          | 1585         | N      |
| 20210923 | GBR     | 0                   | 850          | 2976         | N      |
| 20210923 | GBS     | 0                   | 700          | 1200         | N      |
| 20210923 | GBT     | 0                   | 2404         | 9030         | N      |
| 20210923 | GBX     | 6                   | 46621        | 77345        | N      |
| 20210923 | GCAC    | 0                   | 350          | 350          | N      |
| 20210923 | GCACU   | 0                   | 0            | 100          | N      |
| 20210923 | GCBC    | 0                   | 1            | 1            | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | GCI     | 1302                | 120858       | 246102       | N      |
| 20210923 | GCMG    | 0                   | 557          | 1271         | N      |
| 20210923 | GCO     | 1                   | 24331        | 32596        | N      |
| 20210923 | GCOR    | 0                   | 0            | 200          | N      |
| 20210923 | GCP     | 227                 | 24826        | 46128        | N      |
| 20210923 | GCV     | 0                   | 5564         | 18978        | N      |
| 20210923 | GD      | 127                 | 103118       | 217047       | N      |
| 20210923 | GDDY    | 1162                | 114674       | 148131       | N      |
| 20210923 | GDEN    | 0                   | 733          | 756          | N      |
| 20210923 | GDEV    | 400                 | 4965         | 5465         | N      |
| 20210923 | GDL     | 0                   | 211          | 18161        | N      |
| 20210923 | GDO     | 751                 | 1790         | 7054         | N      |
| 20210923 | GDOT    | 220                 | 56904        | 79247        | N      |
| 20210923 | GDP     | 0                   | 1549         | 6577         | N      |
| 20210923 | GDRX    | 100                 | 6454         | 16365        | N      |
| 20210923 | GDS     | 0                   | 10505        | 19319        | N      |
| 20210923 | GDV     | 509                 | 12408        | 35070        | N      |
| 20210923 | GDV PRG | 0                   | 7220         | 7420         | N      |
| 20210923 | GDV PRH | 0                   | 700          | 2100         | N      |
| 20210923 | GDX     | 0                   | 418387       | 654531       | N      |
| 20210923 | GDXD    | 0                   | 100          | 100          | N      |
| 20210923 | GDXJ    | 600                 | 52493        | 96278        | N      |
| 20210923 | GDXU    | 200                 | 801          | 953          | N      |
| 20210923 | GDYN    | 0                   | 3792         | 10104        | N      |
| 20210923 | GE      | 20623               | 982021       | 1727200      | N      |
| 20210923 | GECC    | 0                   | 0            | 25           | N      |
| 20210923 | GEF     | 2                   | 19746        | 43287        | N      |
| 20210923 | GEF B   | 0                   | 1654         | 2911         | N      |
| 20210923 | GEL     | 0                   | 51538        | 204862       | N      |
| 20210923 | GENI    | 697                 | 99179        | 165321       | N      |
| 20210923 | GENI WS | 0                   | 400          | 15542        | N      |
| 20210923 | GEO     | 2078                | 83453        | 225067       | N      |
| 20210923 | GER     | 0                   | 2829         | 12077        | N      |
| 20210923 | GERN    | 1900                | 19328        | 28702        | N      |
| 20210923 | GES     | 1                   | 101686       | 175597       | N      |
| 20210923 | GEVO    | 500                 | 60806        | 76634        | N      |
| 20210923 | GF      | 0                   | 533          | 1633         | N      |
| 20210923 | GFF     | 10                  | 44088        | 68122        | N      |
| 20210923 | GFI     | 1012                | 402814       | 723056       | N      |
| 20210923 | GFL     | 1587                | 80023        | 139790       | N      |
| 20210923 | GFLU    | 0                   | 991          | 2566         | N      |
| 20210923 | GFOR WS | 0                   | 0            | 100          | N      |
| 20210923 | GFX     | 0                   | 103          | 800          | N      |
| 20210923 | GFX WS  | 0                   | 300          | 7820         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | GGAL    | 0                   | 12537        | 15231        | N      |
| 20210923 | GGB     | 11443               | 1632113      | 2947791      | N      |
| 20210923 | GGG     | 1018                | 81027        | 164842       | N      |
| 20210923 | GGM     | 200                 | 11931        | 31928        | N      |
| 20210923 | GGN     | 0                   | 4000         | 8904         | N      |
| 20210923 | GGPI    | 900                 | 5043         | 5953         | N      |
| 20210923 | GGPIU   | 0                   | 0            | 1291         | N      |
| 20210923 | GGPIW   | 0                   | 49           | 249          | N      |
| 20210923 | GGT     | 0                   | 21967        | 35560        | N      |
| 20210923 | GGT PRG | 0                   | 0            | 17           | N      |
| 20210923 | GGZ     | 0                   | 914          | 3328         | N      |
| 20210923 | GH      | 0                   | 3242         | 3827         | N      |
| 20210923 | GHAC    | 0                   | 289          | 300          | N      |
| 20210923 | GHC     | 17                  | 2220         | 4530         | N      |
| 20210923 | GHG     | 200                 | 19141        | 40027        | N      |
| 20210923 | GHL     | 210                 | 16686        | 29304        | N      |
| 20210923 | GHLD    | 240                 | 2704         | 5591         | N      |
| 20210923 | GHM     | 0                   | 2480         | 5670         | N      |
| 20210923 | GHSI    | 0                   | 280          | 780          | N      |
| 20210923 | GHY     | 1700                | 14809        | 54931        | N      |
| 20210923 | GHYB    | 0                   | 100          | 100          | N      |
| 20210923 | GHYG    | 0                   | 500          | 500          | N      |
| 20210923 | GIB     | 292                 | 30251        | 55217        | N      |
| 20210923 | GIC     | 0                   | 7843         | 13480        | N      |
| 20210923 | GIG     | 0                   | 9            | 1001         | N      |
| 20210923 | GIGGW   | 0                   | 2            | 2            | N      |
| 20210923 | GIII    | 0                   | 1072         | 1752         | N      |
| 20210923 | GIL     | 450                 | 149903       | 220275       | N      |
| 20210923 | GILD    | 0                   | 26154        | 76578        | N      |
| 20210923 | GILT    | 0                   | 436          | 684          | N      |
| 20210923 | GIM     | 0                   | 39685        | 147788       | N      |
| 20210923 | GIS     | 1842                | 573015       | 1218222      | N      |
| 20210923 | GJS     | 0                   | 200          | 600          | N      |
| 20210923 | GJT     | 0                   | 0            | 1200         | N      |
| 20210923 | GKOS    | 1                   | 61425        | 201827       | N      |
| 20210923 | GL      | 1091                | 60841        | 120601       | N      |
| 20210923 | GL PRD  | 0                   | 21034        | 46336        | N      |
| 20210923 | GLAD    | 0                   | 100          | 300          | N      |
| 20210923 | GLBE    | 0                   | 9132         | 14382        | N      |
| 20210923 | GLBS    | 100                 | 100          | 400          | N      |
| 20210923 | GLD     | 0                   | 364289       | 554763       | N      |
| 20210923 | GLDD    | 0                   | 703          | 1511         | N      |
| 20210923 | GLDG    | 0                   | 10483        | 13083        | N      |
| 20210923 | GLDI    | 0                   | 2900         | 2900         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | GLDM     | 0                   | 70469        | 74569        | N      |
| 20210923 | GLEO     | 10                  | 141          | 11708        | N      |
| 20210923 | GLEO WS  | 0                   | 8552         | 18062        | N      |
| 20210923 | GLG      | 0                   | 600          | 700          | N      |
| 20210923 | GLL      | 0                   | 2900         | 3000         | N      |
| 20210923 | GLMD     | 0                   | 0            | 16           | N      |
| 20210923 | GLNG     | 0                   | 3355         | 11042        | N      |
| 20210923 | GLO      | 0                   | 214          | 289          | N      |
| 20210923 | GLOB     | 580                 | 29368        | 45700        | N      |
| 20210923 | GLOG PRA | 0                   | 90           | 210          | N      |
| 20210923 | GLOP     | 328                 | 12542        | 44181        | N      |
| 20210923 | GLOP PRA | 0                   | 278          | 784          | N      |
| 20210923 | GLOP PRB | 0                   | 1752         | 4990         | N      |
| 20210923 | GLOP PRC | 0                   | 700          | 700          | N      |
| 20210923 | GLP      | 0                   | 3496         | 9795         | N      |
| 20210923 | GLP PRA  | 0                   | 300          | 610          | N      |
| 20210923 | GLP PRB  | 0                   | 632          | 800          | N      |
| 20210923 | GLPG     | 0                   | 794          | 1198         | N      |
| 20210923 | GLPI     | 0                   | 2666         | 7304         | N      |
| 20210923 | GLRE     | 0                   | 317          | 1019         | N      |
| 20210923 | GLSI     | 0                   | 110          | 144          | N      |
| 20210923 | GLT      | 1413                | 19181        | 39936        | N      |
| 20210923 | GLTO     | 0                   | 0            | 400          | N      |
| 20210923 | GLUE     | 0                   | 1110         | 1333         | N      |
| 20210923 | GLV      | 0                   | 0            | 5000         | N      |
| 20210923 | GLW      | 140                 | 468110       | 925516       | N      |
| 20210923 | GLYC     | 0                   | 1400         | 4487         | N      |
| 20210923 | GM       | 10004               | 1356650      | 2825429      | N      |
| 20210923 | GMAB     | 0                   | 2079         | 3122         | N      |
| 20210923 | GMBL     | 0                   | 490          | 817          | N      |
| 20210923 | GMBTW    | 0                   | 0            | 100          | N      |
| 20210923 | GMDA     | 0                   | 100          | 100          | N      |
| 20210923 | GME      | 3460                | 179642       | 245987       | N      |
| 20210923 | GMED     | 146                 | 79748        | 142077       | N      |
| 20210923 | GMII     | 0                   | 500          | 2325         | N      |
| 20210923 | GMIIU    | 0                   | 7            | 27           | N      |
| 20210923 | GMIIW    | 0                   | 210          | 410          | N      |
| 20210923 | GMRE     | 197                 | 50849        | 105663       | N      |
| 20210923 | GMRE PRA | 0                   | 210          | 223          | N      |
| 20210923 | GMS      | 170                 | 52789        | 138585       | N      |
| 20210923 | GMTX     | 0                   | 172          | 373          | N      |
| 20210923 | GMVD     | 0                   | 797          | 1385         | N      |
| 20210923 | GNCA     | 0                   | 0            | 2            | N      |
| 20210923 | GNE      | 0                   | 1737         | 4824         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | GNE PRA | 0                   | 100          | 200          | N      |
| 20210923 | GNK     | 576                 | 52102        | 171523       | N      |
| 20210923 | GNL     | 824                 | 93558        | 197254       | N      |
| 20210923 | GNL PRA | 0                   | 961          | 1366         | N      |
| 20210923 | GNL PRB | 0                   | 2526         | 24360        | N      |
| 20210923 | GNLN    | 553                 | 10222        | 17183        | N      |
| 20210923 | GNMA    | 0                   | 0            | 980          | N      |
| 20210923 | GNOG    | 0                   | 23382        | 41077        | N      |
| 20210923 | GNOM    | 0                   | 0            | 100          | N      |
| 20210923 | GNPX    | 0                   | 0            | 2894         | N      |
| 20210923 | GNR     | 0                   | 0            | 100          | N      |
| 20210923 | GNRC    | 532                 | 107754       | 165900       | N      |
| 20210923 | GNT     | 0                   | 9851         | 23712        | N      |
| 20210923 | GNT PRA | 0                   | 450          | 2158         | N      |
| 20210923 | GNTX    | 0                   | 10694        | 13372        | N      |
| 20210923 | GNUS    | 0                   | 24230        | 27707        | N      |
| 20210923 | GNW     | 2440                | 332895       | 579624       | N      |
| 20210923 | GO      | 0                   | 4730         | 12227        | N      |
| 20210923 | GOAC    | 0                   | 0            | 1            | N      |
| 20210923 | GOAC WS | 500                 | 723          | 6223         | N      |
| 20210923 | GOCO    | 0                   | 10134        | 23984        | N      |
| 20210923 | GOED    | 200                 | 46893        | 81193        | N      |
| 20210923 | GOED WS | 300                 | 10493        | 41696        | N      |
| 20210923 | GOEV    | 450                 | 70316        | 99345        | N      |
| 20210923 | GOEVW   | 0                   | 1695         | 2295         | N      |
| 20210923 | GOF     | 6230                | 85065        | 139553       | N      |
| 20210923 | GOGL    | 7820                | 31952        | 42206        | N      |
| 20210923 | GOGO    | 0                   | 4011         | 4676         | N      |
| 20210923 | GOL     | 9735                | 91462        | 178266       | N      |
| 20210923 | GOLD    | 30684               | 1744555      | 2746552      | N      |
| 20210923 | GOLF    | 926                 | 48013        | 66709        | N      |
| 20210923 | GOOD    | 0                   | 24           | 267          | N      |
| 20210923 | GOOG    | 0                   | 3504         | 5856         | N      |
| 20210923 | GOOGL   | 0                   | 6400         | 10166        | N      |
| 20210923 | GOOS    | 3710                | 119860       | 164045       | N      |
| 20210923 | GORO    | 0                   | 1237         | 2637         | N      |
| 20210923 | GOSS    | 0                   | 1737         | 2308         | N      |
| 20210923 | GOTU    | 2950                | 1085680      | 2372680      | N      |
| 20210923 | GOVT    | 0                   | 81002        | 82002        | N      |
| 20210923 | GOVX    | 0                   | 8            | 234          | N      |
| 20210923 | GP      | 110                 | 802          | 1714         | N      |
| 20210923 | GPC     | 6614                | 86917        | 189977       | N      |
| 20210923 | GPI     | 516                 | 24567        | 45662        | N      |
| 20210923 | GPJA    | 0                   | 55           | 2459         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | GPK     | 444                 | 180038       | 296813       | N      |
| 20210923 | GPL     | 0                   | 1600         | 2948         | N      |
| 20210923 | GPM     | 0                   | 30330        | 150935       | N      |
| 20210923 | GPMT    | 2                   | 29881        | 64342        | N      |
| 20210923 | GPN     | 120                 | 151201       | 390489       | N      |
| 20210923 | GPOR    | 0                   | 10811        | 20236        | N      |
| 20210923 | GPRE    | 0                   | 3401         | 4093         | N      |
| 20210923 | GPRK    | 0                   | 16523        | 35620        | N      |
| 20210923 | GPRO    | 0                   | 5982         | 12038        | N      |
| 20210923 | GPS     | 12772               | 813312       | 1302902      | N      |
| 20210923 | GPX     | 18                  | 9140         | 19966        | N      |
| 20210923 | GRAY    | 0                   | 0            | 635          | N      |
| 20210923 | GRBK    | 0                   | 5998         | 9865         | N      |
| 20210923 | GRC     | 0                   | 16252        | 24137        | N      |
| 20210923 | GRCY    | 0                   | 0            | 500          | N      |
| 20210923 | GREE    | 1258                | 15856        | 33620        | N      |
| 20210923 | GRFS    | 100                 | 1229         | 3458         | N      |
| 20210923 | GRIL    | 0                   | 500          | 500          | N      |
| 20210923 | GRIN    | 0                   | 1046         | 6342         | N      |
| 20210923 | GRMN    | 0                   | 4309         | 7307         | N      |
| 20210923 | GRNQ    | 0                   | 739          | 1010         | N      |
| 20210923 | GROM    | 0                   | 300          | 332          | N      |
| 20210923 | GROMW   | 0                   | 200          | 200          | N      |
| 20210923 | GROW    | 0                   | 50           | 50           | N      |
| 20210923 | GROY    | 0                   | 2776         | 4317         | N      |
| 20210923 | GRP U   | 0                   | 21           | 21           | N      |
| 20210923 | GRPH    | 0                   | 1249         | 1735         | N      |
| 20210923 | GRPN    | 0                   | 1728         | 4513         | N      |
| 20210923 | GRTS    | 0                   | 2540         | 8293         | N      |
| 20210923 | GRTX    | 0                   | 100          | 430          | N      |
| 20210923 | GRUB    | 700                 | 76384        | 130383       | N      |
| 20210923 | GRVI    | 0                   | 218          | 268          | N      |
| 20210923 | GRVY    | 100                 | 100          | 128          | N      |
| 20210923 | GRWG    | 0                   | 2610         | 3693         | N      |
| 20210923 | GRX     | 0                   | 6900         | 11842        | N      |
| 20210923 | GS      | 5861                | 337369       | 597279       | N      |
| 20210923 | GS PRA  | 0                   | 2358         | 6442         | N      |
| 20210923 | GS PRC  | 200                 | 800          | 1459         | N      |
| 20210923 | GS PRD  | 1450                | 16609        | 30546        | N      |
| 20210923 | GS PRJ  | 0                   | 4825         | 13667        | N      |
| 20210923 | GS PRK  | 0                   | 6662         | 16535        | N      |
| 20210923 | GSAH    | 2960                | 24978        | 66859        | N      |
| 20210923 | GSAH U  | 60                  | 60           | 60           | N      |
| 20210923 | GSAH WS | 1866                | 13385        | 28440        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | GSAQ    | 0                   | 300          | 700          | N      |
| 20210923 | GSAQU   | 0                   | 0            | 1393         | N      |
| 20210923 | GSAQW   | 0                   | 748          | 1043         | N      |
| 20210923 | GSAT    | 3271                | 472587       | 653814       | N      |
| 20210923 | GSBC    | 0                   | 62           | 311          | N      |
| 20210923 | GSBD    | 523                 | 54448        | 235155       | N      |
| 20210923 | GSEU    | 0                   | 0            | 400          | N      |
| 20210923 | GSEVU   | 0                   | 0            | 67           | N      |
| 20210923 | GSEVW   | 0                   | 52           | 52           | N      |
| 20210923 | GSG     | 0                   | 9556         | 27609        | N      |
| 20210923 | GSHD    | 0                   | 1274         | 1320         | N      |
| 20210923 | GSIE    | 0                   | 4776         | 6651         | N      |
| 20210923 | GSIT    | 0                   | 0            | 2            | N      |
| 20210923 | GSK     | 767                 | 1167525      | 2095300      | N      |
| 20210923 | GSKY    | 0                   | 3283         | 13194        | N      |
| 20210923 | GSL     | 107                 | 55147        | 142516       | N      |
| 20210923 | GSL PRB | 420                 | 12876        | 21541        | N      |
| 20210923 | GSLC    | 0                   | 1004         | 1104         | N      |
| 20210923 | GSLD    | 0                   | 200          | 1005         | N      |
| 20210923 | GSM     | 100                 | 9882         | 36813        | N      |
| 20210923 | GSMG    | 0                   | 600          | 1800         | N      |
| 20210923 | GSQB    | 0                   | 100          | 300          | N      |
| 20210923 | GSQD    | 0                   | 92           | 96874        | N      |
| 20210923 | GSQD U  | 0                   | 0            | 15821        | N      |
| 20210923 | GSQD WS | 1750                | 2035         | 13859        | N      |
| 20210923 | GSS     | 0                   | 3656         | 4219         | N      |
| 20210923 | GSV     | 0                   | 278          | 1123         | N      |
| 20210923 | GSY     | 0                   | 100          | 100          | N      |
| 20210923 | GT      | 0                   | 17211        | 37649        | N      |
| 20210923 | GTBP    | 0                   | 857          | 2052         | N      |
| 20210923 | GTE     | 0                   | 1650         | 5650         | N      |
| 20210923 | GTEC    | 0                   | 300          | 300          | N      |
| 20210923 | GTEK    | 0                   | 6304         | 7251         | N      |
| 20210923 | GTES    | 0                   | 75570        | 157360       | N      |
| 20210923 | GTH     | 0                   | 951          | 2401         | N      |
| 20210923 | GTHX    | 0                   | 7023         | 9111         | N      |
| 20210923 | GTIM    | 0                   | 0            | 209          | N      |
| 20210923 | GTLS    | 453                 | 44423        | 66653        | N      |
| 20210923 | GTN     | 0                   | 91066        | 177036       | N      |
| 20210923 | GTN A   | 0                   | 115          | 115          | N      |
| 20210923 | GTO     | 0                   | 2700         | 2700         | N      |
| 20210923 | GTPB    | 0                   | 126          | 198          | N      |
| 20210923 | GTS     | 143                 | 11497        | 18320        | N      |
| 20210923 | GTX     | 0                   | 205          | 1883         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | GTY     | 0                   | 38957        | 75403        | N      |
| 20210923 | GTYH    | 0                   | 226          | 933          | N      |
| 20210923 | GUNR    | 500                 | 26609        | 27709        | N      |
| 20210923 | GURU    | 0                   | 31           | 31           | N      |
| 20210923 | GUSH    | 0                   | 721          | 2741         | N      |
| 20210923 | GUT     | 814                 | 7635         | 15987        | N      |
| 20210923 | GUT PRA | 0                   | 100          | 500          | N      |
| 20210923 | GUT PRC | 0                   | 483          | 2265         | N      |
| 20210923 | GVA     | 180                 | 30698        | 57457        | N      |
| 20210923 | GVAL    | 0                   | 100          | 100          | N      |
| 20210923 | GWB     | 261                 | 45735        | 173920       | N      |
| 20210923 | GWII    | 0                   | 9            | 1970         | N      |
| 20210923 | GWIIW   | 0                   | 900          | 1100         | N      |
| 20210923 | GWRE    | 1440                | 111923       | 144060       | N      |
| 20210923 | GWW     | 3                   | 34610        | 65700        | N      |
| 20210923 | GXC     | 0                   | 0            | 200          | N      |
| 20210923 | GXF     | 0                   | 200          | 200          | N      |
| 20210923 | GXO     | 386                 | 132128       | 202225       | N      |
| 20210923 | H       | 1315                | 390876       | 1336693      | N      |
| 20210923 | HA      | 0                   | 3381         | 5248         | N      |
| 20210923 | HAAC    | 0                   | 2769         | 6299         | N      |
| 20210923 | HAACU   | 0                   | 513          | 1913         | N      |
| 20210923 | HAACW   | 0                   | 20           | 100          | N      |
| 20210923 | HACK    | 0                   | 100          | 769          | N      |
| 20210923 | HAE     | 1139                | 83422        | 125114       | N      |
| 20210923 | HAFC    | 0                   | 1464         | 2242         | N      |
| 20210923 | HAIL    | 0                   | 578          | 778          | N      |
| 20210923 | HAIN    | 0                   | 4854         | 7231         | N      |
| 20210923 | HAL     | 7585                | 725571       | 1904282      | N      |
| 20210923 | HALO    | 0                   | 2511         | 3793         | N      |
| 20210923 | HAPP    | 0                   | 2235         | 4035         | N      |
| 20210923 | HARP    | 0                   | 2976         | 5293         | N      |
| 20210923 | HAS     | 0                   | 609          | 1850         | N      |
| 20210923 | HASI    | 1537                | 82738        | 107545       | N      |
| 20210923 | HAUZ    | 0                   | 100          | 400          | N      |
| 20210923 | HAYN    | 0                   | 200          | 242          | N      |
| 20210923 | HAYW    | 13187               | 99765        | 197094       | N      |
| 20210923 | HBAN    | 0                   | 301079       | 348011       | N      |
| 20210923 | HBANP   | 0                   | 63           | 1783         | N      |
| 20210923 | HBB     | 0                   | 981          | 2376         | N      |
| 20210923 | HBI     | 2853                | 828085       | 1307224      | N      |
| 20210923 | HBIO    | 0                   | 100          | 903          | N      |
| 20210923 | HBM     | 12900               | 280528       | 465226       | N      |
| 20210923 | HBMD    | 0                   | 1139         | 7414         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | HBNC   | 0                   | 176          | 321          | N      |
| 20210923 | HBP    | 0                   | 200          | 200          | N      |
| 20210923 | HBT    | 0                   | 117          | 117          | N      |
| 20210923 | HCA    | 714                 | 151674       | 439982       | N      |
| 20210923 | HCAQ   | 0                   | 0            | 100          | N      |
| 20210923 | HCAT   | 0                   | 1055         | 1261         | N      |
| 20210923 | HCC    | 0                   | 98591        | 239220       | N      |
| 20210923 | HCCI   | 0                   | 2            | 2            | N      |
| 20210923 | HCDI   | 0                   | 100          | 200          | N      |
| 20210923 | HCDIP  | 100                 | 100          | 200          | N      |
| 20210923 | HCI    | 46                  | 4310         | 7762         | N      |
| 20210923 | HCIC   | 0                   | 100          | 200          | N      |
| 20210923 | HCICW  | 0                   | 7            | 7            | N      |
| 20210923 | HCII   | 0                   | 41           | 41           | N      |
| 20210923 | HCKT   | 0                   | 464          | 952          | N      |
| 20210923 | HCM    | 0                   | 2454         | 3033         | N      |
| 20210923 | HCSG   | 0                   | 6214         | 10270        | N      |
| 20210923 | HCWB   | 0                   | 200          | 200          | N      |
| 20210923 | HCTX   | 0                   | 100          | 132          | N      |
| 20210923 | HD     | 27123               | 296684       | 638880       | N      |
| 20210923 | HDB    | 101                 | 53060        | 362589       | N      |
| 20210923 | HDEF   | 0                   | 0            | 800          | N      |
| 20210923 | HDGE   | 0                   | 89           | 1400         | N      |
| 20210923 | HDMV   | 0                   | 200          | 277          | N      |
| 20210923 | HDRO   | 0                   | 0            | 36           | N      |
| 20210923 | HDSN   | 0                   | 1293         | 1398         | N      |
| 20210923 | HDV    | 0                   | 100          | 104          | N      |
| 20210923 | HE     | 553                 | 100651       | 144094       | N      |
| 20210923 | HEAR   | 0                   | 1003         | 3213         | N      |
| 20210923 | HEDJ   | 0                   | 20           | 123          | N      |
| 20210923 | HEES   | 0                   | 2325         | 4778         | N      |
| 20210923 | HEFA   | 0                   | 400          | 705          | N      |
| 20210923 | HEI    | 46                  | 74575        | 113207       | N      |
| 20210923 | HEI A  | 64                  | 41246        | 80818        | N      |
| 20210923 | HELE   | 0                   | 460          | 724          | N      |
| 20210923 | HEP    | 501                 | 19100        | 73990        | N      |
| 20210923 | HEPA   | 0                   | 2510         | 4212         | N      |
| 20210923 | HEPS   | 0                   | 401          | 2395         | N      |
| 20210923 | HEQ    | 0                   | 4942         | 17581        | N      |
| 20210923 | HERA   | 0                   | 0            | 9668         | N      |
| 20210923 | HERO   | 0                   | 100          | 1600         | N      |
| 20210923 | HES    | 4402                | 506661       | 853288       | N      |
| 20210923 | HESM   | 294                 | 26492        | 46691        | N      |
| 20210923 | HEXO   | 15100               | 164903       | 193314       | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | HEZU     | 0                   | 1000         | 1100         | N      |
| 20210923 | HFC      | 2645                | 216729       | 442506       | N      |
| 20210923 | HFFG     | 0                   | 5            | 214          | N      |
| 20210923 | HFRO     | 0                   | 10575        | 19789        | N      |
| 20210923 | HFRO PRA | 0                   | 900          | 2009         | N      |
| 20210923 | HFWA     | 0                   | 91           | 330          | N      |
| 20210923 | HGBL     | 0                   | 11           | 11           | N      |
| 20210923 | HGEN     | 0                   | 18595        | 27269        | N      |
| 20210923 | HGH      | 0                   | 13087        | 19986        | N      |
| 20210923 | HGLB     | 10                  | 6690         | 13092        | N      |
| 20210923 | HGV      | 1964                | 228433       | 326760       | N      |
| 20210923 | HHC      | 539                 | 43471        | 98537        | N      |
| 20210923 | HHLA     | 0                   | 2267         | 149225       | N      |
| 20210923 | HHLA U   | 0                   | 100          | 1004         | N      |
| 20210923 | HHLA WS  | 0                   | 5426         | 6604         | N      |
| 20210923 | HHR      | 0                   | 43           | 54           | N      |
| 20210923 | HI       | 755                 | 37464        | 111938       | N      |
| 20210923 | HIBB     | 0                   | 5846         | 9690         | N      |
| 20210923 | HIBL     | 0                   | 0            | 173          | N      |
| 20210923 | HIBS     | 0                   | 1500         | 1600         | N      |
| 20210923 | HIE      | 0                   | 5175         | 15457        | N      |
| 20210923 | HIG      | 7815                | 337465       | 708362       | N      |
| 20210923 | HIG PRG  | 0                   | 2036         | 5226         | N      |
| 20210923 | HIGA     | 0                   | 107          | 9748         | N      |
| 20210923 | HIGA U   | 0                   | 0            | 20           | N      |
| 20210923 | HII      | 1                   | 45258        | 87591        | N      |
| 20210923 | HIL      | 15                  | 18714        | 46214        | N      |
| 20210923 | HIMS     | 5980                | 135131       | 333050       | N      |
| 20210923 | HIMX     | 0                   | 85625        | 118039       | N      |
| 20210923 | HIO      | 0                   | 9296         | 16347        | N      |
| 20210923 | HIPO     | 767                 | 266692       | 433627       | N      |
| 20210923 | HIPO WS  | 0                   | 20           | 920          | N      |
| 20210923 | HITI     | 0                   | 243          | 243          | N      |
| 20210923 | HIVE     | 2400                | 55498        | 58409        | N      |
| 20210923 | HIW      | 1337                | 101062       | 244530       | N      |
| 20210923 | HIX      | 0                   | 9250         | 29430        | N      |
| 20210923 | HJEN     | 0                   | 100          | 100          | N      |
| 20210923 | HJLI     | 0                   | 106          | 106          | N      |
| 20210923 | HJLIW    | 300                 | 300          | 300          | N      |
| 20210923 | HKIB     | 20                  | 21           | 2303         | N      |
| 20210923 | HL       | 2883                | 633828       | 1434313      | N      |
| 20210923 | HLBZ     | 1151                | 11915        | 17037        | N      |
| 20210923 | HLBZW    | 400                 | 1500         | 2500         | N      |
| 20210923 | HLF      | 457                 | 141995       | 330598       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | HLI      | 74                  | 54282        | 89196        | N      |
| 20210923 | HLIO     | 0                   | 300          | 505          | N      |
| 20210923 | HLIT     | 0                   | 3609         | 6171         | N      |
| 20210923 | HLLY     | 200                 | 14309        | 24133        | N      |
| 20210923 | HLLY WS  | 0                   | 1970         | 15588        | N      |
| 20210923 | HLMN     | 0                   | 1111         | 2948         | N      |
| 20210923 | HLMNW    | 0                   | 0            | 200          | N      |
| 20210923 | HLNE     | 0                   | 448          | 708          | N      |
| 20210923 | HLT      | 2939                | 288718       | 667405       | N      |
| 20210923 | HLX      | 2944                | 224401       | 369637       | N      |
| 20210923 | HMC      | 3457                | 174257       | 223092       | N      |
| 20210923 | HMHC     | 0                   | 7835         | 22928        | N      |
| 20210923 | HMLP     | 38                  | 5728         | 25737        | N      |
| 20210923 | HMLP PRA | 0                   | 735          | 4517         | N      |
| 20210923 | HMN      | 180                 | 40594        | 62113        | N      |
| 20210923 | HMOP     | 0                   | 0            | 100          | N      |
| 20210923 | HMPT     | 0                   | 413          | 413          | N      |
| 20210923 | HMST     | 0                   | 934          | 1368         | N      |
| 20210923 | HMTV     | 0                   | 300          | 300          | N      |
| 20210923 | HMY      | 176                 | 1114126      | 1343628      | N      |
| 20210923 | HNDL     | 0                   | 700          | 700          | N      |
| 20210923 | HNGR     | 227                 | 19990        | 31027        | N      |
| 20210923 | HNI      | 18                  | 46212        | 62731        | N      |
| 20210923 | HNP      | 0                   | 7279         | 12994        | N      |
| 20210923 | HNRG     | 0                   | 6            | 146          | N      |
| 20210923 | HNST     | 0                   | 5725         | 6228         | N      |
| 20210923 | HOFT     | 0                   | 125          | 531          | N      |
| 20210923 | HOFV     | 300                 | 18261        | 23528        | N      |
| 20210923 | HOFVW    | 1200                | 1500         | 1500         | N      |
| 20210923 | HOG      | 1126                | 242037       | 507066       | N      |
| 20210923 | HOLI     | 0                   | 453          | 3849         | N      |
| 20210923 | HOLX     | 20                  | 9293         | 18666        | N      |
| 20210923 | HOMB     | 0                   | 12158        | 21592        | N      |
| 20210923 | HON      | 125                 | 29875        | 41256        | N      |
| 20210923 | HONE     | 0                   | 696          | 1125         | N      |
| 20210923 | HOOD     | 589                 | 83396        | 107358       | N      |
| 20210923 | HOOK     | 0                   | 362          | 863          | N      |
| 20210923 | HOPE     | 0                   | 3079         | 5884         | N      |
| 20210923 | HOTH     | 0                   | 214          | 314          | N      |
| 20210923 | HOV      | 101                 | 8051         | 11858        | N      |
| 20210923 | HP       | 470                 | 107659       | 243831       | N      |
| 20210923 | HPE      | 9110                | 918355       | 1968536      | N      |
| 20210923 | HPF      | 50                  | 3727         | 9604         | N      |
| 20210923 | HPI      | 0                   | 3848         | 4556         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | HPK    | 0                   | 50           | 529          | N      |
| 20210923 | HPP    | 389                 | 87953        | 242248       | N      |
| 20210923 | HPQ    | 19388               | 791049       | 1424785      | N      |
| 20210923 | HPS    | 0                   | 4095         | 7341         | N      |
| 20210923 | HPX    | 0                   | 493          | 601          | N      |
| 20210923 | HQH    | 0                   | 4045         | 7502         | N      |
| 20210923 | HQI    | 0                   | 2            | 2            | N      |
| 20210923 | HQL    | 530                 | 1284         | 3940         | N      |
| 20210923 | HQY    | 0                   | 3397         | 7759         | N      |
| 20210923 | HR     | 996                 | 264532       | 369867       | N      |
| 20210923 | HRB    | 818                 | 163952       | 361147       | N      |
| 20210923 | HRC    | 201                 | 42869        | 181528       | N      |
| 20210923 | HRI    | 419                 | 64369        | 131275       | N      |
| 20210923 | HRL    | 12538               | 245927       | 495401       | N      |
| 20210923 | HRMY   | 0                   | 3027         | 7331         | N      |
| 20210923 | HROW   | 0                   | 793          | 821          | N      |
| 20210923 | HRTG   | 10                  | 27958        | 58544        | N      |
| 20210923 | HRTX   | 0                   | 9868         | 17294        | N      |
| 20210923 | HSAQ   | 0                   | 0            | 200          | N      |
| 20210923 | HSBC   | 2807                | 297334       | 481479       | N      |
| 20210923 | HSC    | 318                 | 43679        | 98227        | N      |
| 20210923 | HSDT   | 0                   | 400          | 400          | N      |
| 20210923 | HSIC   | 0                   | 5414         | 8995         | N      |
| 20210923 | HSII   | 0                   | 361          | 485          | N      |
| 20210923 | HSKA   | 0                   | 197          | 197          | N      |
| 20210923 | HST    | 0                   | 131773       | 205552       | N      |
| 20210923 | HSTM   | 0                   | 290          | 411          | N      |
| 20210923 | HSY    | 4494                | 120853       | 260813       | N      |
| 20210923 | HT     | 1040                | 29228        | 89304        | N      |
| 20210923 | HT PRC | 0                   | 11           | 11           | N      |
| 20210923 | HT PRD | 0                   | 222          | 222          | N      |
| 20210923 | HT PRE | 451                 | 796          | 886          | N      |
| 20210923 | HTA    | 1356                | 174880       | 435133       | N      |
| 20210923 | HTBI   | 0                   | 170          | 295          | N      |
| 20210923 | HTBK   | 0                   | 703          | 6685         | N      |
| 20210923 | HTBX   | 0                   | 1150         | 1150         | N      |
| 20210923 | HTD    | 0                   | 9836         | 24164        | N      |
| 20210923 | HTGC   | 1332                | 86752        | 122119       | N      |
| 20210923 | HTGM   | 0                   | 150          | 150          | N      |
| 20210923 | HTH    | 302                 | 114987       | 201648       | N      |
| 20210923 | HTHT   | 0                   | 39318        | 66195        | N      |
| 20210923 | HTLD   | 0                   | 1023         | 1024         | N      |
| 20210923 | HTLF   | 0                   | 904          | 1146         | N      |
| 20210923 | HTOO   | 0                   | 428          | 1130         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | HTPA    | 10                  | 110          | 37640        | N      |
| 20210923 | HTPA U  | 0                   | 3340         | 4245         | N      |
| 20210923 | HTPA WS | 0                   | 564          | 22992        | N      |
| 20210923 | HTRB    | 0                   | 800          | 900          | N      |
| 20210923 | HTY     | 0                   | 433          | 18657        | N      |
| 20210923 | HUBB    | 80                  | 27989        | 65563        | N      |
| 20210923 | HUBG    | 0                   | 1703         | 2278         | N      |
| 20210923 | HUBS    | 411                 | 73783        | 126426       | N      |
| 20210923 | HUDI    | 0                   | 100          | 100          | N      |
| 20210923 | HUGE    | 800                 | 1430         | 2700         | N      |
| 20210923 | HUGS    | 0                   | 100          | 100          | N      |
| 20210923 | HUGS U  | 0                   | 0            | 456          | N      |
| 20210923 | HUIZ    | 0                   | 200          | 544          | N      |
| 20210923 | HUM     | 1361                | 84192        | 164985       | N      |
| 20210923 | HUMA    | 0                   | 29           | 1037         | N      |
| 20210923 | HUMAW   | 0                   | 250          | 1025         | N      |
| 20210923 | HUN     | 5869                | 231703       | 359082       | N      |
| 20210923 | HURN    | 0                   | 342          | 464          | N      |
| 20210923 | HUSA    | 0                   | 637          | 1594         | N      |
| 20210923 | HUT     | 17232               | 311214       | 411426       | N      |
| 20210923 | HUYA    | 9                   | 215958       | 403961       | N      |
| 20210923 | HVT     | 0                   | 16575        | 50941        | N      |
| 20210923 | HVT A   | 0                   | 4            | 7            | N      |
| 20210923 | HWC     | 0                   | 490          | 1266         | N      |
| 20210923 | HWCPZ   | 0                   | 61           | 286          | N      |
| 20210923 | HWKN    | 0                   | 0            | 28           | N      |
| 20210923 | HWM     | 45                  | 414808       | 1027493      | N      |
| 20210923 | HXL     | 475                 | 117012       | 193060       | N      |
| 20210923 | HY      | 0                   | 12306        | 32506        | N      |
| 20210923 | HYB     | 100                 | 551          | 18182        | N      |
| 20210923 | HYD     | 200                 | 3418         | 4529         | N      |
| 20210923 | HYDB    | 0                   | 0            | 100          | N      |
| 20210923 | HYEM    | 0                   | 600          | 600          | N      |
| 20210923 | HYFM    | 0                   | 19749        | 28191        | N      |
| 20210923 | HYG     | 0                   | 362317       | 495655       | N      |
| 20210923 | HYI     | 0                   | 4046         | 7760         | N      |
| 20210923 | HYLB    | 0                   | 85402        | 89155        | N      |
| 20210923 | HYLN    | 3233                | 193039       | 396345       | N      |
| 20210923 | HYMB    | 0                   | 100          | 200          | N      |
| 20210923 | HYMC    | 0                   | 75           | 75           | N      |
| 20210923 | HYMCL   | 0                   | 0            | 2000         | N      |
| 20210923 | HYMCZ   | 0                   | 0            | 100          | N      |
| 20210923 | HYRE    | 0                   | 5946         | 10009        | N      |
| 20210923 | HYS     | 600                 | 1455         | 1755         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | HYT     | 0                   | 17187        | 40025        | N      |
| 20210923 | HYUP    | 0                   | 0            | 1            | N      |
| 20210923 | HYZN    | 0                   | 8553         | 12211        | N      |
| 20210923 | HYZNW   | 0                   | 30           | 30           | N      |
| 20210923 | HZAC    | 1                   | 4429         | 33713        | N      |
| 20210923 | HZAC WS | 0                   | 506          | 20457        | N      |
| 20210923 | HZN     | 0                   | 405          | 21591        | N      |
| 20210923 | HZNP    | 0                   | 7885         | 11925        | N      |
| 20210923 | HZO     | 427                 | 61602        | 90412        | N      |
| 20210923 | HZON    | 213                 | 728          | 1849         | N      |
| 20210923 | HZON WS | 7                   | 309          | 609          | N      |
| 20210923 | IAA     | 22                  | 95109        | 209015       | N      |
| 20210923 | IAC     | 0                   | 4701         | 9168         | N      |
| 20210923 | IACC    | 0                   | 22           | 22           | N      |
| 20210923 | IAE     | 0                   | 1437         | 8478         | N      |
| 20210923 | IAG     | 12847               | 520934       | 779124       | N      |
| 20210923 | IAGG    | 0                   | 831          | 4931         | N      |
| 20210923 | IART    | 0                   | 4083         | 4118         | N      |
| 20210923 | IAS     | 0                   | 1437         | 2540         | N      |
| 20210923 | IAU     | 0                   | 183330       | 194330       | N      |
| 20210923 | IAUM    | 0                   | 0            | 100          | N      |
| 20210923 | IBA     | 275                 | 981          | 2298         | N      |
| 20210923 | IBB     | 1661                | 39922        | 52422        | N      |
| 20210923 | IBCP    | 0                   | 100          | 899          | N      |
| 20210923 | IBD     | 0                   | 0            | 100          | N      |
| 20210923 | IBDM    | 0                   | 1            | 1            | N      |
| 20210923 | IBDN    | 0                   | 1400         | 1400         | N      |
| 20210923 | IBDO    | 0                   | 1000         | 1000         | N      |
| 20210923 | IBDQ    | 0                   | 250          | 250          | N      |
| 20210923 | IBDT    | 0                   | 0            | 18           | N      |
| 20210923 | IBDU    | 0                   | 300          | 300          | N      |
| 20210923 | IBDV    | 0                   | 0            | 9            | N      |
| 20210923 | IBER WS | 0                   | 500          | 5337         | N      |
| 20210923 | IBHC    | 0                   | 0            | 100          | N      |
| 20210923 | IBIO    | 2700                | 14140        | 14220        | N      |
| 20210923 | IBKR    | 0                   | 1433         | 2627         | N      |
| 20210923 | IBM     | 8114                | 425421       | 863048       | N      |
| 20210923 | IBML    | 0                   | 100          | 100          | N      |
| 20210923 | IBMP    | 0                   | 0            | 2            | N      |
| 20210923 | IBN     | 292                 | 459831       | 671816       | N      |
| 20210923 | IBOC    | 0                   | 884          | 6905         | N      |
| 20210923 | IBP     | 85                  | 23148        | 39158        | N      |
| 20210923 | IBRX    | 0                   | 3817         | 5166         | N      |
| 20210923 | IBTB    | 0                   | 300          | 300          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | IBTH    | 0                   | 400          | 400          | N      |
| 20210923 | IBTX    | 0                   | 709          | 759          | N      |
| 20210923 | ICAD    | 0                   | 711          | 1492         | N      |
| 20210923 | ICD     | 7                   | 8714         | 32501        | N      |
| 20210923 | ICE     | 3362                | 277411       | 527881       | N      |
| 20210923 | ICF     | 0                   | 455          | 455          | N      |
| 20210923 | ICFI    | 0                   | 0            | 12           | N      |
| 20210923 | ICHR    | 0                   | 921          | 1041         | N      |
| 20210923 | ICL     | 0                   | 14711        | 43585        | N      |
| 20210923 | ICLK    | 0                   | 1191         | 3640         | N      |
| 20210923 | ICLN    | 0                   | 101399       | 124847       | N      |
| 20210923 | ICLR    | 0                   | 5337         | 6399         | N      |
| 20210923 | ICPT    | 0                   | 4285         | 6688         | N      |
| 20210923 | ICR PRA | 0                   | 2289         | 17943        | N      |
| 20210923 | ICSH    | 0                   | 4500         | 4600         | N      |
| 20210923 | ICUI    | 0                   | 9207         | 10912        | N      |
| 20210923 | ICVT    | 0                   | 100          | 101          | N      |
| 20210923 | ICVX    | 0                   | 753          | 840          | N      |
| 20210923 | ID      | 0                   | 100          | 100          | N      |
| 20210923 | IDA     | 301                 | 52341        | 78542        | N      |
| 20210923 | IDCC    | 0                   | 236          | 244          | N      |
| 20210923 | IDE     | 0                   | 2360         | 13428        | N      |
| 20210923 | IDEV    | 0                   | 0            | 500          | N      |
| 20210923 | IDEX    | 0                   | 40952        | 55399        | N      |
| 20210923 | IDHQ    | 0                   | 100          | 100          | N      |
| 20210923 | IDLV    | 0                   | 485          | 786          | N      |
| 20210923 | IDRA    | 500                 | 9569         | 11069        | N      |
| 20210923 | IDRV    | 0                   | 100          | 100          | N      |
| 20210923 | IDT     | 0                   | 22751        | 31820        | N      |
| 20210923 | IDU     | 0                   | 200          | 709          | N      |
| 20210923 | IDV     | 0                   | 4681         | 4681         | N      |
| 20210923 | IDX     | 0                   | 0            | 3000         | N      |
| 20210923 | IDXX    | 0                   | 983          | 1232         | N      |
| 20210923 | IDYA    | 100                 | 9333         | 14724        | N      |
| 20210923 | IEA     | 0                   | 2975         | 5776         | N      |
| 20210923 | IEC     | 0                   | 0            | 714          | N      |
| 20210923 | IEF     | 0                   | 292855       | 341429       | N      |
| 20210923 | IEFA    | 0                   | 269719       | 333175       | N      |
| 20210923 | IEI     | 0                   | 7081         | 10131        | N      |
| 20210923 | IEMG    | 0                   | 356062       | 419016       | N      |
| 20210923 | IEO     | 0                   | 100          | 100          | N      |
| 20210923 | IEP     | 0                   | 1268         | 3418         | N      |
| 20210923 | IESC    | 0                   | 232          | 337          | N      |
| 20210923 | IEUR    | 0                   | 8300         | 17513        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | IEV     | 0                   | 0            | 520          | N      |
| 20210923 | IEX     | 737                 | 45640        | 100537       | N      |
| 20210923 | IEZ     | 0                   | 1750         | 2809         | N      |
| 20210923 | IFF     | 3326                | 548195       | 679687       | N      |
| 20210923 | IFN     | 85                  | 6237         | 25387        | N      |
| 20210923 | IFRA    | 0                   | 303          | 303          | N      |
| 20210923 | IFS     | 0                   | 1662         | 5128         | N      |
| 20210923 | IGA     | 0                   | 4923         | 19186        | N      |
| 20210923 | IGACW   | 0                   | 2            | 2            | N      |
| 20210923 | IGC     | 1852                | 17014        | 19228        | N      |
| 20210923 | IGD     | 117                 | 24231        | 62619        | N      |
| 20210923 | IGE     | 0                   | 2802         | 3707         | N      |
| 20210923 | IGF     | 0                   | 877          | 1364         | N      |
| 20210923 | IGI     | 0                   | 120          | 10922        | N      |
| 20210923 | IGIB    | 900                 | 16144        | 20109        | N      |
| 20210923 | IGLB    | 0                   | 4693         | 5618         | N      |
| 20210923 | IGM     | 0                   | 100          | 100          | N      |
| 20210923 | IGMS    | 10                  | 10           | 31           | N      |
| 20210923 | IGOV    | 0                   | 126          | 126          | N      |
| 20210923 | IGR     | 3400                | 33049        | 42368        | N      |
| 20210923 | IGSB    | 0                   | 9151         | 28632        | N      |
| 20210923 | IGT     | 4818                | 461669       | 1027870      | N      |
| 20210923 | IGV     | 0                   | 10442        | 13265        | N      |
| 20210923 | IH      | 8                   | 3380         | 12325        | N      |
| 20210923 | IHC     | 0                   | 3512         | 5326         | N      |
| 20210923 | IHD     | 0                   | 2365         | 15005        | N      |
| 20210923 | IHDG    | 0                   | 0            | 1400         | N      |
| 20210923 | IHG     | 214                 | 6995         | 18593        | N      |
| 20210923 | IHI     | 0                   | 9624         | 13312        | N      |
| 20210923 | IHIT    | 701                 | 1213         | 7950         | N      |
| 20210923 | IHRT    | 0                   | 3927         | 8550         | N      |
| 20210923 | IHT     | 0                   | 639          | 639          | N      |
| 20210923 | IHTA    | 0                   | 5827         | 14100        | N      |
| 20210923 | IIAC    | 0                   | 303          | 1978         | N      |
| 20210923 | IIAC U  | 0                   | 450          | 1550         | N      |
| 20210923 | IIAC WS | 0                   | 216          | 2768         | N      |
| 20210923 | IIF     | 0                   | 1548         | 6018         | N      |
| 20210923 | IIGD    | 0                   | 0            | 100          | N      |
| 20210923 | IIGV    | 0                   | 0            | 100          | N      |
| 20210923 | III     | 0                   | 2436         | 6335         | N      |
| 20210923 | IIIN    | 145                 | 12416        | 25219        | N      |
| 20210923 | IIIV    | 0                   | 434          | 880          | N      |
| 20210923 | IIM     | 947                 | 5381         | 16077        | N      |
| 20210923 | IINN    | 1200                | 1294         | 1294         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | IIPR     | 572                 | 30057        | 47755        | N      |
| 20210923 | IIPR PRA | 0                   | 1062         | 1723         | N      |
| 20210923 | IIVI     | 0                   | 458          | 2609         | N      |
| 20210923 | IIVIP    | 0                   | 9            | 56           | N      |
| 20210923 | IJH      | 0                   | 3655         | 5076         | N      |
| 20210923 | IJJ      | 0                   | 1614         | 1834         | N      |
| 20210923 | IJK      | 0                   | 245          | 345          | N      |
| 20210923 | IJR      | 0                   | 8064         | 13468        | N      |
| 20210923 | IJS      | 0                   | 3479         | 6282         | N      |
| 20210923 | IKNA     | 0                   | 489          | 634          | N      |
| 20210923 | IKT      | 981                 | 10137        | 18775        | N      |
| 20210923 | ILCB     | 0                   | 0            | 45           | N      |
| 20210923 | ILF      | 0                   | 25768        | 48524        | N      |
| 20210923 | ILMN     | 0                   | 2186         | 5517         | N      |
| 20210923 | ILPT     | 0                   | 959          | 1315         | N      |
| 20210923 | ILTB     | 0                   | 300          | 1800         | N      |
| 20210923 | IMAB     | 500                 | 3171         | 4354         | N      |
| 20210923 | IMAC     | 0                   | 500          | 500          | N      |
| 20210923 | IMAQ     | 0                   | 0            | 201          | N      |
| 20210923 | IMAQW    | 0                   | 0            | 68           | N      |
| 20210923 | IMAX     | 6543                | 185623       | 322258       | N      |
| 20210923 | IMBI     | 0                   | 0            | 500          | N      |
| 20210923 | IMCC     | 300                 | 2312         | 2712         | N      |
| 20210923 | IMCV     | 0                   | 0            | 500          | N      |
| 20210923 | IMGN     | 102                 | 7540         | 11285        | N      |
| 20210923 | IMGO     | 0                   | 319          | 455          | N      |
| 20210923 | IMKTA    | 0                   | 120          | 201          | N      |
| 20210923 | IMMP     | 0                   | 9            | 84           | N      |
| 20210923 | IMMR     | 0                   | 235          | 893          | N      |
| 20210923 | IMNM     | 0                   | 219          | 429          | N      |
| 20210923 | IMO      | 0                   | 10107        | 13952        | N      |
| 20210923 | IMPL     | 0                   | 1647         | 4192         | N      |
| 20210923 | IMPX     | 0                   | 903          | 1101         | N      |
| 20210923 | IMPX U   | 0                   | 200          | 2700         | N      |
| 20210923 | IMPX WS  | 0                   | 1644         | 20044        | N      |
| 20210923 | IMRA     | 0                   | 0            | 8            | N      |
| 20210923 | IMRN     | 100                 | 300          | 946          | N      |
| 20210923 | IMRX     | 0                   | 0            | 110          | N      |
| 20210923 | IMTM     | 0                   | 200          | 200          | N      |
| 20210923 | IMTX     | 0                   | 2415         | 2940         | N      |
| 20210923 | IMTXW    | 100                 | 100          | 100          | N      |
| 20210923 | IMUX     | 0                   | 23           | 23           | N      |
| 20210923 | IMV      | 0                   | 5787         | 10007        | N      |
| 20210923 | IMVT     | 0                   | 2434         | 5024         | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | IMXI     | 0                   | 219          | 8436         | N      |
| 20210923 | INAQ U   | 0                   | 500          | 1118         | N      |
| 20210923 | INBK     | 0                   | 354          | 354          | N      |
| 20210923 | INBX     | 0                   | 1708         | 2114         | N      |
| 20210923 | INCR     | 0                   | 523          | 1273         | N      |
| 20210923 | INCY     | 0                   | 7789         | 11123        | N      |
| 20210923 | INDA     | 0                   | 100619       | 121943       | N      |
| 20210923 | INDB     | 0                   | 1254         | 1357         | N      |
| 20210923 | INDI     | 79                  | 7171         | 8880         | N      |
| 20210923 | INDIW    | 0                   | 10           | 1960         | N      |
| 20210923 | INDL     | 0                   | 100          | 100          | N      |
| 20210923 | INDP     | 0                   | 2513         | 4081         | N      |
| 20210923 | INDS     | 0                   | 0            | 700          | N      |
| 20210923 | INDT     | 0                   | 4            | 4            | N      |
| 20210923 | INDY     | 0                   | 85           | 97           | N      |
| 20210923 | INFI     | 149                 | 61550        | 75819        | N      |
| 20210923 | INFL     | 0                   | 250          | 2100         | N      |
| 20210923 | INFN     | 0                   | 19063        | 27985        | N      |
| 20210923 | INFO     | 572                 | 177141       | 603856       | N      |
| 20210923 | INFU     | 0                   | 849          | 2866         | N      |
| 20210923 | INFY     | 1716                | 627523       | 1107014      | N      |
| 20210923 | ING      | 3453                | 303866       | 407837       | N      |
| 20210923 | INGN     | 0                   | 1138         | 1746         | N      |
| 20210923 | INGR     | 860                 | 81369        | 103899       | N      |
| 20210923 | INM      | 500                 | 700          | 800          | N      |
| 20210923 | INMB     | 0                   | 1600         | 2355         | N      |
| 20210923 | INMD     | 0                   | 10734        | 23639        | N      |
| 20210923 | INN      | 1600                | 109331       | 266470       | N      |
| 20210923 | INN PRE  | 0                   | 19           | 19           | N      |
| 20210923 | INN PRF  | 0                   | 31           | 54           | N      |
| 20210923 | INNV     | 2553                | 19363        | 32517        | N      |
| 20210923 | INO      | 200                 | 13871        | 26669        | N      |
| 20210923 | INOD     | 0                   | 100          | 608          | N      |
| 20210923 | INOV     | 0                   | 202          | 3367         | N      |
| 20210923 | INPX     | 1300                | 5294         | 7154         | N      |
| 20210923 | INS      | 0                   | 4237         | 6404         | N      |
| 20210923 | INSE     | 0                   | 100          | 101          | N      |
| 20210923 | INSG     | 0                   | 2539         | 6937         | N      |
| 20210923 | INSI     | 0                   | 119          | 2026         | N      |
| 20210923 | INSM     | 0                   | 2404         | 3990         | N      |
| 20210923 | INSP     | 1130                | 44886        | 65645        | N      |
| 20210923 | INST     | 405                 | 10137        | 19221        | N      |
| 20210923 | INSW     | 327                 | 59342        | 85896        | N      |
| 20210923 | INSW PRA | 0                   | 400          | 900          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | INT     | 307                 | 78036        | 107856       | N      |
| 20210923 | INTA    | 0                   | 1147         | 1197         | N      |
| 20210923 | INTC    | 1800                | 316488       | 496742       | N      |
| 20210923 | INTF    | 0                   | 10           | 87           | N      |
| 20210923 | INTT    | 0                   | 100          | 308          | N      |
| 20210923 | INTU    | 0                   | 4142         | 7175         | N      |
| 20210923 | INTZ    | 0                   | 1039         | 1200         | N      |
| 20210923 | INUV    | 0                   | 100          | 682          | N      |
| 20210923 | INVA    | 0                   | 751          | 1417         | N      |
| 20210923 | INVE    | 0                   | 56           | 362          | N      |
| 20210923 | INVH    | 3830                | 304058       | 810698       | N      |
| 20210923 | INVO    | 0                   | 0            | 100          | N      |
| 20210923 | INVZ    | 300                 | 2667         | 5067         | N      |
| 20210923 | INVZW   | 0                   | 100          | 100          | N      |
| 20210923 | INZY    | 0                   | 293          | 861          | N      |
| 20210923 | IO      | 1811                | 17777        | 66649        | N      |
| 20210923 | IONS    | 0                   | 4664         | 8588         | N      |
| 20210923 | IOO     | 0                   | 1400         | 1400         | N      |
| 20210923 | IOSP    | 0                   | 659          | 1783         | N      |
| 20210923 | IOVA    | 0                   | 3509         | 7301         | N      |
| 20210923 | IP      | 5195                | 312505       | 569417       | N      |
| 20210923 | IPA     | 0                   | 0            | 100          | N      |
| 20210923 | IPAR    | 0                   | 201          | 425          | N      |
| 20210923 | IPAXU   | 0                   | 100          | 2400         | N      |
| 20210923 | IPAY    | 0                   | 0            | 100          | N      |
| 20210923 | IPG     | 1905                | 795832       | 1055720      | N      |
| 20210923 | IPGP    | 0                   | 990          | 1691         | N      |
| 20210923 | IPHA    | 0                   | 700          | 1485         | N      |
| 20210923 | IPI     | 101                 | 11111        | 21234        | N      |
| 20210923 | IPKW    | 0                   | 100          | 503          | N      |
| 20210923 | IPO     | 0                   | 350          | 459          | N      |
| 20210923 | IPOD    | 500                 | 9301         | 39141        | N      |
| 20210923 | IPOD U  | 0                   | 0            | 241          | N      |
| 20210923 | IPOD WS | 371                 | 476          | 9828         | N      |
| 20210923 | IPOF    | 10002               | 27858        | 58815        | N      |
| 20210923 | IPOF U  | 0                   | 0            | 132          | N      |
| 20210923 | IPOF WS | 1905                | 7567         | 12567        | N      |
| 20210923 | IPSC    | 0                   | 1395         | 1435         | N      |
| 20210923 | IPVA    | 40                  | 42           | 59           | N      |
| 20210923 | IPVA U  | 0                   | 0            | 100          | N      |
| 20210923 | IPVF    | 0                   | 8            | 1508         | N      |
| 20210923 | IPVF WS | 0                   | 1927         | 13000        | N      |
| 20210923 | IPW     | 0                   | 100          | 100          | N      |
| 20210923 | IPWR    | 0                   | 303          | 303          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | IQ      | 4000                | 53937        | 129923       | N      |
| 20210923 | IQI     | 300                 | 12189        | 16237        | N      |
| 20210923 | IQLT    | 0                   | 8481         | 14214        | N      |
| 20210923 | IQV     | 1350                | 118529       | 250784       | N      |
| 20210923 | IR      | 2821                | 250712       | 582448       | N      |
| 20210923 | IRBT    | 0                   | 583          | 1096         | N      |
| 20210923 | IRCP    | 0                   | 100          | 500          | N      |
| 20210923 | IRDM    | 0                   | 5406         | 14607        | N      |
| 20210923 | IRIX    | 0                   | 8            | 8            | N      |
| 20210923 | IRL     | 0                   | 0            | 101          | N      |
| 20210923 | IRM     | 923                 | 152868       | 530657       | N      |
| 20210923 | IRMD    | 0                   | 0            | 58           | N      |
| 20210923 | IRNT    | 138064              | 293174       | 844770       | N      |
| 20210923 | IRNT WS | 950                 | 19279        | 382964       | N      |
| 20210923 | IRS     | 0                   | 4932         | 6808         | N      |
| 20210923 | IRS WS  | 0                   | 0            | 275071       | N      |
| 20210923 | IRT     | 200                 | 112209       | 244128       | N      |
| 20210923 | IRTC    | 0                   | 1738         | 2223         | N      |
| 20210923 | IRWD    | 0                   | 17834        | 26237        | N      |
| 20210923 | IS      | 0                   | 150278       | 298151       | N      |
| 20210923 | ISBC    | 0                   | 13055        | 16596        | N      |
| 20210923 | ISD     | 4                   | 13263        | 31455        | N      |
| 20210923 | ISDX    | 0                   | 102          | 102          | N      |
| 20210923 | ISEE    | 0                   | 12841        | 23342        | N      |
| 20210923 | ISEM    | 0                   | 200          | 300          | N      |
| 20210923 | ISOS    | 0                   | 200          | 983          | N      |
| 20210923 | ISOS WS | 2000                | 3326         | 49404        | N      |
| 20210923 | ISR     | 0                   | 0            | 817          | N      |
| 20210923 | ISRG    | 0                   | 5385         | 10607        | N      |
| 20210923 | ISTB    | 0                   | 300          | 3819         | N      |
| 20210923 | ISTR    | 0                   | 0            | 100          | N      |
| 20210923 | ISUN    | 0                   | 124          | 224          | N      |
| 20210923 | IT      | 674                 | 90058        | 157752       | N      |
| 20210923 | ITA     | 0                   | 600          | 1913         | N      |
| 20210923 | ITACW   | 0                   | 200          | 200          | N      |
| 20210923 | ITB     | 600                 | 42011        | 55409        | N      |
| 20210923 | ITCB    | 0                   | 319          | 796          | N      |
| 20210923 | ITCI    | 0                   | 3832         | 8583         | N      |
| 20210923 | ITGR    | 146                 | 12343        | 27963        | N      |
| 20210923 | ITHX    | 0                   | 0            | 2383         | N      |
| 20210923 | ITHXW   | 0                   | 1            | 1            | N      |
| 20210923 | ITI     | 0                   | 201          | 306          | N      |
| 20210923 | ITM     | 0                   | 0            | 327          | N      |
| 20210923 | ITMR    | 0                   | 0            | 6000         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | ITOS    | 100                 | 651          | 651          | N      |
| 20210923 | ITOT    | 0                   | 4342         | 5309         | N      |
| 20210923 | ITP     | 0                   | 530          | 1330         | N      |
| 20210923 | ITRG    | 0                   | 200          | 200          | N      |
| 20210923 | ITRI    | 0                   | 1408         | 5079         | N      |
| 20210923 | ITRM    | 100                 | 6194         | 22301        | N      |
| 20210923 | ITT     | 303                 | 54764        | 105345       | N      |
| 20210923 | ITUB    | 13440               | 4341293      | 5692565      | N      |
| 20210923 | ITW     | 6458                | 164839       | 269070       | N      |
| 20210923 | IUS     | 0                   | 200          | 200          | N      |
| 20210923 | IUSB    | 0                   | 13167        | 16367        | N      |
| 20210923 | IUSG    | 0                   | 405          | 605          | N      |
| 20210923 | IUSV    | 0                   | 200          | 200          | N      |
| 20210923 | IVAC    | 0                   | 0            | 193          | N      |
| 20210923 | IVAN    | 200                 | 3273         | 5582         | N      |
| 20210923 | IVAN U  | 0                   | 6            | 1128         | N      |
| 20210923 | IVAN WS | 3528                | 6458         | 7883         | N      |
| 20210923 | IVC     | 2503                | 46854        | 94393        | N      |
| 20210923 | IVE     | 0                   | 3801         | 5136         | N      |
| 20210923 | IVH     | 0                   | 1443         | 10023        | N      |
| 20210923 | IVLU    | 0                   | 902          | 2103         | N      |
| 20210923 | IVOL    | 0                   | 5957         | 15357        | N      |
| 20210923 | IVR     | 1786                | 312847       | 539108       | N      |
| 20210923 | IVR PRB | 0                   | 10           | 861          | N      |
| 20210923 | IVR PRC | 0                   | 696          | 1248         | N      |
| 20210923 | IVV     | 500                 | 47808        | 69240        | N      |
| 20210923 | IVW     | 100                 | 36942        | 39086        | N      |
| 20210923 | IVZ     | 4062                | 311377       | 630576       | N      |
| 20210923 | IWB     | 0                   | 404          | 654          | N      |
| 20210923 | IWD     | 0                   | 64050        | 85853        | N      |
| 20210923 | IWF     | 0                   | 35886        | 92522        | N      |
| 20210923 | IWM     | 0                   | 1012162      | 1243659      | N      |
| 20210923 | IWN     | 0                   | 90948        | 127019       | N      |
| 20210923 | IWO     | 0                   | 34110        | 34640        | N      |
| 20210923 | IWP     | 0                   | 26690        | 37537        | N      |
| 20210923 | IWR     | 0                   | 59567        | 83443        | N      |
| 20210923 | IWS     | 0                   | 3302         | 5244         | N      |
| 20210923 | IWV     | 0                   | 671          | 2965         | N      |
| 20210923 | IWX     | 0                   | 300          | 358          | N      |
| 20210923 | IWY     | 0                   | 100          | 100          | N      |
| 20210923 | IX      | 1                   | 2011         | 3443         | N      |
| 20210923 | IXC     | 0                   | 6421         | 12686        | N      |
| 20210923 | IXG     | 0                   | 0            | 200          | N      |
| 20210923 | IXN     | 0                   | 554          | 1060         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | IXUS    | 0                   | 24049        | 24450        | N      |
| 20210923 | IYC     | 0                   | 100          | 100          | N      |
| 20210923 | IYE     | 0                   | 26988        | 39128        | N      |
| 20210923 | IYF     | 0                   | 15253        | 23573        | N      |
| 20210923 | IYG     | 0                   | 101          | 101          | N      |
| 20210923 | IYH     | 0                   | 5            | 5            | N      |
| 20210923 | IYJ     | 0                   | 400          | 600          | N      |
| 20210923 | IYK     | 0                   | 0            | 10           | N      |
| 20210923 | IYR     | 0                   | 334482       | 436995       | N      |
| 20210923 | IYT     | 0                   | 262          | 4565         | N      |
| 20210923 | IYW     | 0                   | 510          | 1327         | N      |
| 20210923 | IYZ     | 100                 | 1158         | 1658         | N      |
| 20210923 | IZEA    | 0                   | 5135         | 5735         | N      |
| 20210923 | IZRL    | 0                   | 259          | 358          | N      |
| 20210923 | J       | 976                 | 157944       | 229900       | N      |
| 20210923 | JAAA    | 0                   | 100          | 200          | N      |
| 20210923 | JACK    | 0                   | 2024         | 3113         | N      |
| 20210923 | JAGX    | 0                   | 7183         | 9885         | N      |
| 20210923 | JAKK    | 0                   | 488          | 643          | N      |
| 20210923 | JAMF    | 0                   | 8180         | 10079        | N      |
| 20210923 | JANX    | 0                   | 416          | 449          | N      |
| 20210923 | JAQCU   | 0                   | 0            | 4548         | N      |
| 20210923 | JATT    | 0                   | 0            | 196          | N      |
| 20210923 | JATT WS | 0                   | 0            | 45349        | N      |
| 20210923 | JAX     | 250                 | 1196         | 3054         | N      |
| 20210923 | JAZZ    | 0                   | 7211         | 10035        | N      |
| 20210923 | JBGS    | 165                 | 101004       | 188064       | N      |
| 20210923 | JBHT    | 0                   | 1573         | 2594         | N      |
| 20210923 | JBI     | 0                   | 73686        | 172507       | N      |
| 20210923 | JBI WS  | 0                   | 539          | 32473        | N      |
| 20210923 | JBL     | 704                 | 100524       | 172048       | N      |
| 20210923 | JBLU    | 700                 | 116732       | 196008       | N      |
| 20210923 | JBSS    | 0                   | 309          | 552          | N      |
| 20210923 | JBT     | 15                  | 34337        | 52318        | N      |
| 20210923 | JCE     | 0                   | 45           | 4318         | N      |
| 20210923 | JCI     | 5601                | 493348       | 1169222      | N      |
| 20210923 | JCO     | 100                 | 100          | 3325         | N      |
| 20210923 | JCOM    | 0                   | 3174         | 6492         | N      |
| 20210923 | JCS     | 0                   | 2721         | 4329         | N      |
| 20210923 | JD      | 0                   | 45449        | 66643        | N      |
| 20210923 | JDD     | 0                   | 1060         | 2657         | N      |
| 20210923 | JDIV    | 0                   | 3            | 4            | N      |
| 20210923 | JDST    | 0                   | 14597        | 28517        | N      |
| 20210923 | JEF     | 1433                | 310141       | 510168       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | JELD    | 0                   | 105873       | 175880       | N      |
| 20210923 | JEMD    | 0                   | 440          | 10786        | N      |
| 20210923 | JEPI    | 0                   | 3596         | 3946         | N      |
| 20210923 | JEQ     | 0                   | 330          | 1867         | N      |
| 20210923 | JETS    | 0                   | 266239       | 297515       | N      |
| 20210923 | JFR     | 68                  | 14002        | 43804        | N      |
| 20210923 | JFU     | 0                   | 700          | 900          | N      |
| 20210923 | JG      | 0                   | 145          | 712          | N      |
| 20210923 | JGH     | 169                 | 2097         | 7581         | N      |
| 20210923 | JHAA    | 0                   | 14918        | 15019        | N      |
| 20210923 | JHB     | 0                   | 2900         | 4423         | N      |
| 20210923 | JHG     | 270                 | 271224       | 373553       | N      |
| 20210923 | JHI     | 0                   | 3003         | 5363         | N      |
| 20210923 | JHMA    | 0                   | 55           | 55           | N      |
| 20210923 | JHMD    | 0                   | 101          | 101          | N      |
| 20210923 | JHMS    | 0                   | 0            | 300          | N      |
| 20210923 | JHS     | 0                   | 231          | 1621         | N      |
| 20210923 | JHX     | 0                   | 3979         | 10775        | N      |
| 20210923 | JIG     | 0                   | 45           | 45           | N      |
| 20210923 | JILL    | 0                   | 2902         | 9148         | N      |
| 20210923 | JJSF    | 0                   | 217          | 559          | N      |
| 20210923 | JKHY    | 0                   | 1258         | 2035         | N      |
| 20210923 | JKS     | 5611                | 247855       | 319418       | N      |
| 20210923 | JLL     | 779                 | 52083        | 90888        | N      |
| 20210923 | JLS     | 0                   | 100          | 420          | N      |
| 20210923 | JMBS    | 0                   | 200          | 200          | N      |
| 20210923 | JMIA    | 8017                | 191699       | 593480       | N      |
| 20210923 | JMM     | 0                   | 1603         | 2303         | N      |
| 20210923 | JMOM    | 0                   | 119          | 119          | N      |
| 20210923 | JMP     | 1                   | 1829         | 4225         | N      |
| 20210923 | JMST    | 0                   | 98           | 998          | N      |
| 20210923 | JNCE    | 0                   | 6627         | 7538         | N      |
| 20210923 | JNJ     | 40966               | 747839       | 1451399      | N      |
| 20210923 | JNK     | 0                   | 249463       | 352450       | N      |
| 20210923 | JNPR    | 6467                | 270884       | 579927       | N      |
| 20210923 | JNUG    | 0                   | 969          | 1124         | N      |
| 20210923 | JO      | 0                   | 100          | 200          | N      |
| 20210923 | JOAN    | 0                   | 3647         | 5800         | N      |
| 20210923 | JOB     | 0                   | 6142         | 7769         | N      |
| 20210923 | JOBS    | 0                   | 319          | 723          | N      |
| 20210923 | JOBY    | 356491              | 1034929      | 1661089      | N      |
| 20210923 | JOBY WS | 1400                | 31706        | 96224        | N      |
| 20210923 | JOE     | 0                   | 23558        | 44356        | N      |
| 20210923 | JOF     | 0                   | 1640         | 2508         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | JOUT    | 0                   | 0            | 2            | N      |
| 20210923 | JP      | 0                   | 3050         | 9444         | N      |
| 20210923 | JPC     | 200                 | 20624        | 23083        | N      |
| 20210923 | JPI     | 427                 | 5771         | 6752         | N      |
| 20210923 | JPM     | 12446               | 1273237      | 2761819      | N      |
| 20210923 | JPM PRC | 0                   | 16867        | 50889        | N      |
| 20210923 | JPM PRD | 1000                | 10876        | 39027        | N      |
| 20210923 | JPM PRJ | 224                 | 15790        | 40853        | N      |
| 20210923 | JPM PRK | 0                   | 7230         | 34217        | N      |
| 20210923 | JPM PRL | 700                 | 30545        | 61717        | N      |
| 20210923 | JPM PRM | 0                   | 38208        | 77186        | N      |
| 20210923 | JPMB    | 0                   | 0            | 28           | N      |
| 20210923 | JPS     | 633                 | 112406       | 173067       | N      |
| 20210923 | JPST    | 0                   | 696          | 796          | N      |
| 20210923 | JPT     | 0                   | 200          | 1579         | N      |
| 20210923 | JPUS    | 0                   | 0            | 1            | N      |
| 20210923 | JQC     | 4009                | 16562        | 47145        | N      |
| 20210923 | JRI     | 4559                | 6466         | 14920        | N      |
| 20210923 | JRO     | 0                   | 13539        | 22567        | N      |
| 20210923 | JRS     | 0                   | 2540         | 8310         | N      |
| 20210923 | JRVR    | 0                   | 3682         | 5367         | N      |
| 20210923 | JSD     | 0                   | 424          | 5811         | N      |
| 20210923 | JT      | 201                 | 3826         | 14053        | N      |
| 20210923 | JTA     | 0                   | 1022         | 11388        | N      |
| 20210923 | JTD     | 0                   | 344          | 4713         | N      |
| 20210923 | JUGGW   | 0                   | 2            | 2            | N      |
| 20210923 | JUPW    | 0                   | 1266         | 1307         | N      |
| 20210923 | JW A    | 0                   | 37310        | 53064        | N      |
| 20210923 | JW B    | 0                   | 8            | 8            | N      |
| 20210923 | JWN     | 10729               | 349510       | 586990       | N      |
| 20210923 | JWSM    | 142                 | 2305         | 3305         | N      |
| 20210923 | JWSM U  | 0                   | 0            | 190          | N      |
| 20210923 | JWSM WS | 335                 | 1358         | 2341         | N      |
| 20210923 | JXN     | 1741                | 312975       | 1071465      | N      |
| 20210923 | JYNT    | 0                   | 637          | 950          | N      |
| 20210923 | K       | 233                 | 211094       | 422122       | N      |
| 20210923 | KAHC    | 0                   | 371          | 3725         | N      |
| 20210923 | KAHC U  | 0                   | 0            | 150          | N      |
| 20210923 | KAHC WS | 0                   | 300          | 500          | N      |
| 20210923 | KAI     | 0                   | 7216         | 10119        | N      |
| 20210923 | KAIRU   | 0                   | 0            | 50           | N      |
| 20210923 | KALA    | 0                   | 2096         | 6887         | N      |
| 20210923 | KALU    | 0                   | 876          | 2743         | N      |
| 20210923 | KALV    | 0                   | 654          | 1329         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | KAMN    | 0                   | 15237        | 42490        | N      |
| 20210923 | KAR     | 551                 | 304216       | 598863       | N      |
| 20210923 | KAVL    | 322                 | 322          | 1222         | N      |
| 20210923 | KB      | 950                 | 54115        | 74420        | N      |
| 20210923 | KBA     | 0                   | 798          | 13136        | N      |
| 20210923 | KBAL    | 0                   | 479          | 1497         | N      |
| 20210923 | KBE     | 3362                | 33694        | 48823        | N      |
| 20210923 | KBH     | 3331                | 235172       | 568925       | N      |
| 20210923 | KBNT    | 0                   | 200          | 200          | N      |
| 20210923 | KBR     | 610                 | 96526        | 209403       | N      |
| 20210923 | KBSF    | 0                   | 0            | 100          | N      |
| 20210923 | KBWB    | 0                   | 9158         | 11257        | N      |
| 20210923 | KBWY    | 0                   | 1905         | 2711         | N      |
| 20210923 | KC      | 0                   | 2616         | 7740         | N      |
| 20210923 | KCAC    | 0                   | 5379         | 50866        | N      |
| 20210923 | KCAC U  | 0                   | 0            | 2865         | N      |
| 20210923 | KCAC WS | 80                  | 6315         | 34003        | N      |
| 20210923 | KCGI U  | 100                 | 200          | 8363         | N      |
| 20210923 | KDMN    | 800                 | 22748        | 51104        | N      |
| 20210923 | KDNY    | 0                   | 2212         | 7566         | N      |
| 20210923 | KDP     | 0                   | 11267        | 178283       | N      |
| 20210923 | KE      | 0                   | 2147         | 2942         | N      |
| 20210923 | KELYA   | 0                   | 48           | 762          | N      |
| 20210923 | KEN     | 23                  | 703          | 2965         | N      |
| 20210923 | KEP     | 5                   | 26869        | 47546        | N      |
| 20210923 | KERN    | 0                   | 635          | 735          | N      |
| 20210923 | KEX     | 100                 | 61439        | 106801       | N      |
| 20210923 | KEY     | 67858               | 1500544      | 2372370      | N      |
| 20210923 | KEY PRI | 0                   | 3296         | 8087         | N      |
| 20210923 | KEY PRJ | 0                   | 3793         | 7080         | N      |
| 20210923 | KEY PRK | 0                   | 3578         | 6688         | N      |
| 20210923 | KEYS    | 923                 | 101416       | 246494       | N      |
| 20210923 | KF      | 0                   | 943          | 1614         | N      |
| 20210923 | KFRC    | 0                   | 449          | 857          | N      |
| 20210923 | KFS     | 0                   | 739          | 25357        | N      |
| 20210923 | KFY     | 236                 | 49022        | 103507       | N      |
| 20210923 | KGC     | 13912               | 2072223      | 3113721      | N      |
| 20210923 | KHC     | 0                   | 38184        | 62674        | N      |
| 20210923 | KIDS    | 0                   | 800          | 1325         | N      |
| 20210923 | KIE     | 0                   | 6471         | 10102        | N      |
| 20210923 | KIII    | 0                   | 0            | 700          | N      |
| 20210923 | KIM     | 7658                | 408245       | 1385929      | N      |
| 20210923 | KIM PRL | 0                   | 76           | 916          | N      |
| 20210923 | KIM PRM | 0                   | 1468         | 3373         | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | KIO     | 0                   | 925          | 9454         | N      |
| 20210923 | KIRK    | 0                   | 1642         | 1730         | N      |
| 20210923 | KKR     | 3204                | 283639       | 702055       | N      |
| 20210923 | KKR PRC | 0                   | 728          | 926          | N      |
| 20210923 | KKRS    | 0                   | 4907         | 11975        | N      |
| 20210923 | KL      | 3746                | 218504       | 376551       | N      |
| 20210923 | KLAC    | 0                   | 16626        | 30483        | N      |
| 20210923 | KLAQU   | 0                   | 0            | 500          | N      |
| 20210923 | KLDO    | 0                   | 242          | 398          | N      |
| 20210923 | KLIC    | 0                   | 5638         | 8594         | N      |
| 20210923 | KLR     | 302                 | 34155        | 81325        | N      |
| 20210923 | KLTR    | 0                   | 1750         | 3396         | N      |
| 20210923 | KLXE    | 0                   | 267          | 706          | N      |
| 20210923 | KMB     | 3282                | 198671       | 352477       | N      |
| 20210923 | KMDA    | 0                   | 0            | 100          | N      |
| 20210923 | KMF     | 0                   | 10359        | 31937        | N      |
| 20210923 | KMI     | 1768                | 991923       | 2347906      | N      |
| 20210923 | KMPH    | 0                   | 825          | 5911         | N      |
| 20210923 | KMPR    | 91                  | 49081        | 81990        | N      |
| 20210923 | KMT     | 353                 | 57628        | 119399       | N      |
| 20210923 | KMX     | 1352                | 132956       | 232870       | N      |
| 20210923 | KN      | 0                   | 151603       | 312444       | N      |
| 20210923 | KNBE    | 0                   | 3106         | 4306         | N      |
| 20210923 | KNDI    | 0                   | 3659         | 10234        | N      |
| 20210923 | KNOP    | 0                   | 6740         | 13936        | N      |
| 20210923 | KNSA    | 0                   | 372          | 3076         | N      |
| 20210923 | KNSL    | 0                   | 175          | 558          | N      |
| 20210923 | KNTE    | 0                   | 305          | 1016         | N      |
| 20210923 | KNX     | 6306                | 209496       | 298364       | N      |
| 20210923 | KO      | 60026               | 1426965      | 3262395      | N      |
| 20210923 | KOD     | 0                   | 1096         | 2046         | N      |
| 20210923 | KODK    | 4322                | 114063       | 179857       | N      |
| 20210923 | KOF     | 88                  | 3941         | 10843        | N      |
| 20210923 | KOLD    | 100                 | 56806        | 131393       | N      |
| 20210923 | KOMP    | 0                   | 1100         | 1100         | N      |
| 20210923 | KOP     | 0                   | 19902        | 27515        | N      |
| 20210923 | KOPN    | 0                   | 5677         | 16083        | N      |
| 20210923 | KOR     | 0                   | 14701        | 17786        | N      |
| 20210923 | KORU    | 0                   | 100          | 520          | N      |
| 20210923 | KOS     | 11075               | 484549       | 977889       | N      |
| 20210923 | KOSS    | 0                   | 339          | 511          | N      |
| 20210923 | KPLT    | 1500                | 45855        | 76289        | N      |
| 20210923 | KPLTW   | 0                   | 5116         | 6591         | N      |
| 20210923 | KPTI    | 0                   | 5456         | 10819        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | KR       | 4569                | 517026       | 1595078      | N      |
| 20210923 | KRA      | 155                 | 24384        | 54304        | N      |
| 20210923 | KRBN     | 0                   | 551          | 1071         | N      |
| 20210923 | KRBP     | 0                   | 127          | 127          | N      |
| 20210923 | KRC      | 375                 | 219768       | 330377       | N      |
| 20210923 | KRE      | 0                   | 133781       | 184932       | N      |
| 20210923 | KREF     | 987                 | 41850        | 73831        | N      |
| 20210923 | KREF PRA | 0                   | 6020         | 8772         | N      |
| 20210923 | KRG      | 0                   | 100715       | 196791       | N      |
| 20210923 | KRMA     | 0                   | 200          | 200          | N      |
| 20210923 | KRMD     | 0                   | 0            | 200          | N      |
| 20210923 | KRNLW    | 0                   | 0            | 100          | N      |
| 20210923 | KRNT     | 0                   | 3802         | 7031         | N      |
| 20210923 | KRNY     | 0                   | 1548         | 3149         | N      |
| 20210923 | KRO      | 2                   | 19526        | 39179        | N      |
| 20210923 | KRON     | 0                   | 336          | 336          | N      |
| 20210923 | KROS     | 0                   | 73           | 73           | N      |
| 20210923 | KRP      | 895                 | 34107        | 81009        | N      |
| 20210923 | KRTX     | 0                   | 1504         | 1621         | N      |
| 20210923 | KRYS     | 400                 | 1474         | 2257         | N      |
| 20210923 | KSA      | 0                   | 1428         | 9663         | N      |
| 20210923 | KSICW    | 0                   | 6            | 6            | N      |
| 20210923 | KSM      | 48                  | 4683         | 8347         | N      |
| 20210923 | KSS      | 2416                | 296144       | 691246       | N      |
| 20210923 | KSTR     | 0                   | 750          | 750          | N      |
| 20210923 | KSU      | 225                 | 40230        | 153893       | N      |
| 20210923 | KSU PR   | 0                   | 0            | 1            | N      |
| 20210923 | KT       | 352                 | 43019        | 92218        | N      |
| 20210923 | KTB      | 1038                | 61351        | 119594       | N      |
| 20210923 | KTF      | 0                   | 2184         | 11540        | N      |
| 20210923 | KTN      | 0                   | 0            | 120          | N      |
| 20210923 | KTOS     | 0                   | 2834         | 4944         | N      |
| 20210923 | KTRA     | 1685                | 5085         | 9185         | N      |
| 20210923 | KTTA     | 0                   | 500          | 1300         | N      |
| 20210923 | KUKE     | 0                   | 691          | 1684         | N      |
| 20210923 | KULR     | 0                   | 4502         | 6559         | N      |
| 20210923 | KURA     | 0                   | 3531         | 7763         | N      |
| 20210923 | KURI     | 0                   | 0            | 39           | N      |
| 20210923 | KURIW    | 0                   | 401          | 401          | N      |
| 20210923 | KVHI     | 0                   | 148          | 158          | N      |
| 20210923 | KVSB     | 0                   | 7964         | 13564        | N      |
| 20210923 | KW       | 523                 | 70433        | 169755       | N      |
| 20210923 | KWAC     | 0                   | 13           | 313          | N      |
| 20210923 | KWAC WS  | 0                   | 1499         | 1500         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | KWEB   | 100                 | 203302       | 350148       | N      |
| 20210923 | KWR    | 258                 | 13018        | 17752        | N      |
| 20210923 | KXIN   | 0                   | 9429         | 10330        | N      |
| 20210923 | KYMR   | 0                   | 1070         | 1435         | N      |
| 20210923 | KYN    | 138                 | 51186        | 101965       | N      |
| 20210923 | KZR    | 0                   | 1084         | 2762         | N      |
| 20210923 | L      | 2914                | 131262       | 310591       | N      |
| 20210923 | LABD   | 0                   | 200          | 300          | N      |
| 20210923 | LABP   | 0                   | 42           | 353          | N      |
| 20210923 | LABU   | 0                   | 1285         | 5954         | N      |
| 20210923 | LAC    | 8160                | 278329       | 403279       | N      |
| 20210923 | LAD    | 2                   | 19962        | 72850        | N      |
| 20210923 | LADR   | 1601                | 136824       | 257243       | N      |
| 20210923 | LAIX   | 864                 | 4621         | 31392        | N      |
| 20210923 | LAKE   | 0                   | 207          | 540          | N      |
| 20210923 | LAMR   | 0                   | 3363         | 5720         | N      |
| 20210923 | LANC   | 0                   | 260          | 473          | N      |
| 20210923 | LAND   | 0                   | 1023         | 1228         | N      |
| 20210923 | LANDO  | 0                   | 0            | 5            | N      |
| 20210923 | LARK   | 0                   | 198          | 244          | N      |
| 20210923 | LASR   | 0                   | 1045         | 1793         | N      |
| 20210923 | LATN   | 0                   | 100          | 400          | N      |
| 20210923 | LAUR   | 153                 | 20316        | 48468        | N      |
| 20210923 | LAW    | 914                 | 25998        | 39094        | N      |
| 20210923 | LAWS   | 0                   | 198          | 198          | N      |
| 20210923 | LAZ    | 216                 | 44625        | 116318       | N      |
| 20210923 | LAZR   | 30                  | 9450         | 34449        | N      |
| 20210923 | LAZY   | 0                   | 584          | 3109         | N      |
| 20210923 | LBAI   | 0                   | 1208         | 2007         | N      |
| 20210923 | LBC    | 0                   | 100          | 121          | N      |
| 20210923 | LBRDA  | 0                   | 1916         | 3926         | N      |
| 20210923 | LBRDK  | 100                 | 10071        | 15605        | N      |
| 20210923 | LBRT   | 0                   | 166496       | 377903       | N      |
| 20210923 | LBTYA  | 600                 | 12288        | 33079        | N      |
| 20210923 | LBTYK  | 0                   | 31221        | 50444        | N      |
| 20210923 | LC     | 0                   | 150067       | 433772       | N      |
| 20210923 | LCI    | 2181                | 24062        | 62591        | N      |
| 20210923 | LCID   | 14334               | 422247       | 637170       | N      |
| 20210923 | LCIDW  | 0                   | 4876         | 14497        | N      |
| 20210923 | LCII   | 11                  | 17310        | 30372        | N      |
| 20210923 | LCTX   | 0                   | 6751         | 15233        | N      |
| 20210923 | LCUT   | 0                   | 33           | 34           | N      |
| 20210923 | LDI    | 9892                | 97667        | 148335       | N      |
| 20210923 | LDL    | 1                   | 12131        | 75790        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | LDOS    | 3784                | 98079        | 158923       | N      |
| 20210923 | LDP     | 1                   | 5513         | 8688         | N      |
| 20210923 | LDSF    | 0                   | 100          | 300          | N      |
| 20210923 | LDUR    | 0                   | 300          | 300          | N      |
| 20210923 | LE      | 0                   | 2988         | 4772         | N      |
| 20210923 | LEA     | 413                 | 64259        | 109046       | N      |
| 20210923 | LEAP    | 200                 | 1331         | 1731         | N      |
| 20210923 | LEAP U  | 0                   | 0            | 7500         | N      |
| 20210923 | LEAP WS | 1050                | 1410         | 1410         | N      |
| 20210923 | LECO    | 0                   | 907          | 2476         | N      |
| 20210923 | LEDS    | 0                   | 817          | 5486         | N      |
| 20210923 | LEE     | 0                   | 0            | 200          | N      |
| 20210923 | LEG     | 16                  | 96603        | 178859       | N      |
| 20210923 | LEGH    | 0                   | 1            | 95           | N      |
| 20210923 | LEGN    | 0                   | 1222         | 1688         | N      |
| 20210923 | LEGO    | 0                   | 100          | 818          | N      |
| 20210923 | LEGOW   | 0                   | 1633         | 5301         | N      |
| 20210923 | LEJU    | 0                   | 970          | 4455         | N      |
| 20210923 | LEN     | 3996                | 475587       | 848614       | N      |
| 20210923 | LEN B   | 3037                | 16706        | 21955        | N      |
| 20210923 | LEO     | 0                   | 2252         | 10332        | N      |
| 20210923 | LESL    | 0                   | 12609        | 18214        | N      |
| 20210923 | LEU     | 0                   | 352          | 362          | N      |
| 20210923 | LEV     | 4843                | 219857       | 301500       | N      |
| 20210923 | LEV WS  | 209                 | 8357         | 55568        | N      |
| 20210923 | LEVI    | 329                 | 134985       | 316863       | N      |
| 20210923 | LEXX    | 0                   | 50           | 50           | N      |
| 20210923 | LFC     | 59                  | 108093       | 175376       | N      |
| 20210923 | LFG     | 299                 | 49013        | 182673       | N      |
| 20210923 | LFG WS  | 0                   | 253          | 15484        | N      |
| 20210923 | LFMD    | 0                   | 1328         | 3168         | N      |
| 20210923 | LFST    | 0                   | 15395        | 23587        | N      |
| 20210923 | LFT     | 0                   | 698          | 9727         | N      |
| 20210923 | LFT PRA | 0                   | 152          | 252          | N      |
| 20210923 | LFTRW   | 0                   | 482          | 482          | N      |
| 20210923 | LFUS    | 0                   | 128          | 221          | N      |
| 20210923 | LFVN    | 0                   | 200          | 400          | N      |
| 20210923 | LGACW   | 0                   | 0            | 7            | N      |
| 20210923 | LGF A   | 52                  | 119734       | 208220       | N      |
| 20210923 | LGF B   | 10                  | 88565        | 188448       | N      |
| 20210923 | LGHL    | 0                   | 525          | 525          | N      |
| 20210923 | LGHLW   | 0                   | 0            | 2            | N      |
| 20210923 | LGI     | 0                   | 3574         | 10703        | N      |
| 20210923 | LGIH    | 0                   | 2159         | 2384         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | LGND    | 0                   | 30           | 265          | N      |
| 20210923 | LGO     | 0                   | 2052         | 2452         | N      |
| 20210923 | LGV     | 0                   | 8            | 1266         | N      |
| 20210923 | LGV WS  | 0                   | 116          | 2907         | N      |
| 20210923 | LH      | 979                 | 76942        | 191618       | N      |
| 20210923 | LHC     | 0                   | 1            | 113          | N      |
| 20210923 | LHC WS  | 0                   | 100          | 10320        | N      |
| 20210923 | LHCG    | 0                   | 1691         | 2128         | N      |
| 20210923 | LHDX    | 0                   | 400          | 650          | N      |
| 20210923 | LHX     | 1343                | 192599       | 310416       | N      |
| 20210923 | LI      | 300                 | 7188         | 26789        | N      |
| 20210923 | LICY    | 8988                | 197210       | 406380       | N      |
| 20210923 | LICY WS | 100                 | 5389         | 229356       | N      |
| 20210923 | LIDR    | 400                 | 6809         | 10750        | N      |
| 20210923 | LIDRW   | 0                   | 350          | 350          | N      |
| 20210923 | LIFE    | 200                 | 29738        | 78914        | N      |
| 20210923 | LII     | 37                  | 26320        | 49199        | N      |
| 20210923 | LIII    | 0                   | 162          | 5627         | N      |
| 20210923 | LIII WS | 0                   | 0            | 10           | N      |
| 20210923 | LILA    | 0                   | 120          | 1225         | N      |
| 20210923 | LILAK   | 0                   | 3110         | 8368         | N      |
| 20210923 | LILM    | 200                 | 16390        | 17260        | N      |
| 20210923 | LIN     | 3492                | 118832       | 274781       | N      |
| 20210923 | LIND    | 0                   | 1120         | 4746         | N      |
| 20210923 | LINK    | 0                   | 100          | 100          | N      |
| 20210923 | LIQT    | 0                   | 3            | 393          | N      |
| 20210923 | LIT     | 0                   | 8351         | 9549         | N      |
| 20210923 | LITB    | 2                   | 61882        | 133453       | N      |
| 20210923 | LITE    | 0                   | 721          | 919          | N      |
| 20210923 | LIVN    | 0                   | 13654        | 26132        | N      |
| 20210923 | LIVX    | 0                   | 1061         | 1586         | N      |
| 20210923 | LIZI    | 0                   | 120          | 948          | N      |
| 20210923 | LJPC    | 0                   | 1100         | 1265         | N      |
| 20210923 | LKGO    | 0                   | 27298        | 53528        | N      |
| 20210923 | LKFN    | 0                   | 400          | 619          | N      |
| 20210923 | LKOR    | 0                   | 900          | 900          | N      |
| 20210923 | LKQ     | 0                   | 8715         | 23975        | N      |
| 20210923 | LL      | 68                  | 31545        | 62071        | N      |
| 20210923 | LLNW    | 0                   | 1786         | 3488         | N      |
| 20210923 | LLY     | 13591               | 215866       | 574952       | N      |
| 20210923 | LMACU   | 0                   | 57           | 347          | N      |
| 20210923 | LMAT    | 0                   | 210          | 372          | N      |
| 20210923 | LMB     | 0                   | 1296         | 1512         | N      |
| 20210923 | LMBS    | 0                   | 3867         | 8137         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | LMFA    | 0                   | 0            | 200          | N      |
| 20210923 | LMND    | 357                 | 109093       | 177488       | N      |
| 20210923 | LMPX    | 0                   | 100          | 100          | N      |
| 20210923 | LMRK    | 0                   | 100          | 638          | N      |
| 20210923 | LMT     | 994                 | 190270       | 356390       | N      |
| 20210923 | LNC     | 789                 | 286282       | 407009       | N      |
| 20210923 | LND     | 0                   | 3            | 2308         | N      |
| 20210923 | LNDC    | 0                   | 237          | 247          | N      |
| 20210923 | LNFA    | 0                   | 0            | 585          | N      |
| 20210923 | LNG     | 0                   | 7475         | 25525        | N      |
| 20210923 | LNN     | 0                   | 4413         | 10800        | N      |
| 20210923 | LNT     | 2                   | 3893         | 4939         | N      |
| 20210923 | LNTH    | 0                   | 5885         | 8809         | N      |
| 20210923 | LOAN    | 0                   | 300          | 400          | N      |
| 20210923 | LOB     | 0                   | 403          | 672          | N      |
| 20210923 | LOCC U  | 20000               | 191531       | 2620602      | N      |
| 20210923 | LOCO    | 0                   | 331          | 631          | N      |
| 20210923 | LODE    | 0                   | 4003         | 47821        | N      |
| 20210923 | LOGI    | 0                   | 4047         | 6560         | N      |
| 20210923 | LOKB    | 0                   | 1447         | 67401        | N      |
| 20210923 | LOKB U  | 0                   | 0            | 225          | N      |
| 20210923 | LOKB WS | 1033                | 2983         | 14102        | N      |
| 20210923 | LOKM    | 0                   | 4            | 4            | N      |
| 20210923 | LOMA    | 0                   | 10288        | 43506        | N      |
| 20210923 | LOOP    | 0                   | 100          | 130          | N      |
| 20210923 | LOPE    | 0                   | 7730         | 9611         | N      |
| 20210923 | LORL    | 0                   | 1209         | 3929         | N      |
| 20210923 | LOTZ    | 0                   | 7103         | 16393        | N      |
| 20210923 | LOVE    | 1952                | 6052         | 7377         | N      |
| 20210923 | LOW     | 9159                | 319965       | 617674       | N      |
| 20210923 | LPCN    | 0                   | 1400         | 4529         | N      |
| 20210923 | LPG     | 0                   | 47775        | 76206        | N      |
| 20210923 | LPI     | 1641                | 83068        | 157610       | N      |
| 20210923 | LPL     | 443                 | 156648       | 234078       | N      |
| 20210923 | LPLA    | 0                   | 1666         | 1781         | N      |
| 20210923 | LPRO    | 0                   | 1317         | 4311         | N      |
| 20210923 | LPSN    | 0                   | 621          | 1661         | N      |
| 20210923 | LPTH    | 0                   | 100          | 100          | N      |
| 20210923 | LPTX    | 1333                | 47909        | 69705        | N      |
| 20210923 | LPX     | 682                 | 86665        | 208380       | N      |
| 20210923 | LQD     | 0                   | 268924       | 346996       | N      |
| 20210923 | LQDA    | 200                 | 595          | 2894         | N      |
| 20210923 | LQDT    | 0                   | 303          | 886          | N      |
| 20210923 | LRCX    | 100                 | 6325         | 11147        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | LRFC    | 0                   | 100          | 100          | N      |
| 20210923 | LRGF    | 0                   | 140          | 240          | N      |
| 20210923 | LRN     | 400                 | 44734        | 129453       | N      |
| 20210923 | LSCC    | 0                   | 4215         | 6158         | N      |
| 20210923 | LSF     | 0                   | 160          | 260          | N      |
| 20210923 | LSI     | 132                 | 63118        | 153556       | N      |
| 20210923 | LSPD    | 576                 | 95348        | 178389       | N      |
| 20210923 | LSTR    | 0                   | 3720         | 8325         | N      |
| 20210923 | LSXMA   | 0                   | 329          | 2224         | N      |
| 20210923 | LSXMK   | 0                   | 2399         | 9283         | N      |
| 20210923 | LTBR    | 0                   | 200          | 200          | N      |
| 20210923 | LTC     | 13                  | 38772        | 77107        | N      |
| 20210923 | LTCH    | 252                 | 9619         | 11385        | N      |
| 20210923 | LTHM    | 3796                | 164547       | 403772       | N      |
| 20210923 | LTPZ    | 0                   | 600          | 606          | N      |
| 20210923 | LTRN    | 0                   | 219          | 219          | N      |
| 20210923 | LTRPA   | 200                 | 7327         | 13745        | N      |
| 20210923 | LTRX    | 0                   | 0            | 410          | N      |
| 20210923 | LU      | 3                   | 395285       | 1052657      | N      |
| 20210923 | LUB     | 3                   | 445          | 4947         | N      |
| 20210923 | LULU    | 0                   | 7959         | 9869         | N      |
| 20210923 | LUMN    | 563                 | 1113396      | 2301368      | N      |
| 20210923 | LUNA    | 0                   | 100          | 460          | N      |
| 20210923 | LUNG    | 200                 | 1931         | 3704         | N      |
| 20210923 | LUV     | 19822               | 841745       | 1806976      | N      |
| 20210923 | LUXA    | 0                   | 23           | 123          | N      |
| 20210923 | LVHD    | 1                   | 14           | 24           | N      |
| 20210923 | LVOX    | 0                   | 627          | 868          | N      |
| 20210923 | LVRW    | 200                 | 200          | 200          | N      |
| 20210923 | LVS     | 2289                | 617767       | 1690832      | N      |
| 20210923 | LVTX    | 0                   | 100          | 100          | N      |
| 20210923 | LW      | 1402                | 172191       | 420401       | N      |
| 20210923 | LWLG    | 100                 | 1089         | 1489         | N      |
| 20210923 | LX      | 1800                | 17685        | 35714        | N      |
| 20210923 | LXFR    | 0                   | 10101        | 16813        | N      |
| 20210923 | LXP     | 4762                | 211828       | 453118       | N      |
| 20210923 | LXP PRC | 0                   | 245          | 314          | N      |
| 20210923 | LXRX    | 0                   | 3140         | 4482         | N      |
| 20210923 | LXU     | 5414                | 87494        | 135330       | N      |
| 20210923 | LYB     | 662                 | 226341       | 517512       | N      |
| 20210923 | LYEL    | 0                   | 2509         | 3159         | N      |
| 20210923 | LYFT    | 250                 | 60558        | 136373       | N      |
| 20210923 | LYG     | 3781                | 211991       | 405968       | N      |
| 20210923 | LYTS    | 0                   | 50           | 1120         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | LYV     | 2689                | 187010       | 442034       | N      |
| 20210923 | LZ      | 0                   | 10558        | 15560        | N      |
| 20210923 | LZB     | 202                 | 50520        | 90047        | N      |
| 20210923 | M       | 18179               | 1041641      | 1910922      | N      |
| 20210923 | MA      | 7035                | 505827       | 1272687      | N      |
| 20210923 | MAA     | 1333                | 80967        | 149768       | N      |
| 20210923 | MAAC    | 0                   | 0            | 300          | N      |
| 20210923 | MAACW   | 0                   | 430          | 2330         | N      |
| 20210923 | MAC     | 810                 | 217795       | 613016       | N      |
| 20210923 | MACC    | 0                   | 0            | 296          | N      |
| 20210923 | MACK    | 0                   | 0            | 1            | N      |
| 20210923 | MACQU   | 0                   | 100          | 100          | N      |
| 20210923 | MACU    | 0                   | 0            | 100          | N      |
| 20210923 | MAG     | 0                   | 916          | 2371         | N      |
| 20210923 | MAGS    | 100                 | 778          | 6485         | N      |
| 20210923 | MAIN    | 122                 | 18031        | 36312        | N      |
| 20210923 | MAN     | 8314                | 69756        | 125103       | N      |
| 20210923 | MANH    | 0                   | 1803         | 2886         | N      |
| 20210923 | MANT    | 0                   | 256          | 290          | N      |
| 20210923 | MANU    | 1189                | 51146        | 120499       | N      |
| 20210923 | MAPS    | 0                   | 3006         | 3245         | N      |
| 20210923 | MAR     | 105                 | 22748        | 35519        | N      |
| 20210923 | MARA    | 218                 | 51139        | 107901       | N      |
| 20210923 | MARK    | 0                   | 4746         | 7030         | N      |
| 20210923 | MAS     | 47                  | 168766       | 446479       | N      |
| 20210923 | MASI    | 0                   | 2716         | 3850         | N      |
| 20210923 | MASS    | 0                   | 910          | 2325         | N      |
| 20210923 | MAT     | 0                   | 12637        | 26920        | N      |
| 20210923 | MATW    | 0                   | 1143         | 1153         | N      |
| 20210923 | MATX    | 77                  | 36799        | 60442        | N      |
| 20210923 | MAV     | 767                 | 4421         | 10333        | N      |
| 20210923 | MAX     | 156                 | 21563        | 26235        | N      |
| 20210923 | MAXN    | 0                   | 4691         | 5265         | N      |
| 20210923 | MAXR    | 2182                | 96309        | 181236       | N      |
| 20210923 | MBAC    | 0                   | 324          | 8780         | N      |
| 20210923 | MBAC WS | 0                   | 0            | 6000         | N      |
| 20210923 | MBB     | 0                   | 8201         | 9001         | N      |
| 20210923 | MBI     | 100                 | 41434        | 82393        | N      |
| 20210923 | MBII    | 0                   | 1003         | 6145         | N      |
| 20210923 | MBIN    | 0                   | 10           | 10           | N      |
| 20210923 | MBINN   | 0                   | 0            | 100          | N      |
| 20210923 | MBINO   | 0                   | 0            | 20           | N      |
| 20210923 | MBIO    | 0                   | 18226        | 24349        | N      |
| 20210923 | MBRX    | 0                   | 600          | 600          | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | MBT    | 3                   | 650394       | 1114758      | N      |
| 20210923 | MBUU   | 0                   | 112          | 234          | N      |
| 20210923 | MBWM   | 0                   | 99           | 307          | N      |
| 20210923 | MC     | 0                   | 66251        | 102726       | N      |
| 20210923 | MCA    | 0                   | 5734         | 12061        | N      |
| 20210923 | MCADR  | 0                   | 127          | 127          | N      |
| 20210923 | MCB    | 0                   | 7651         | 28693        | N      |
| 20210923 | MCBC   | 0                   | 47           | 347          | N      |
| 20210923 | MCBS   | 0                   | 0            | 100          | N      |
| 20210923 | MCD    | 6350                | 450493       | 860970       | N      |
| 20210923 | MCF    | 0                   | 11716        | 17671        | N      |
| 20210923 | MCFE   | 0                   | 5487         | 15434        | N      |
| 20210923 | MCFT   | 0                   | 1285         | 1642         | N      |
| 20210923 | MCG    | 0                   | 13651        | 25695        | N      |
| 20210923 | MCHI   | 0                   | 183838       | 260095       | N      |
| 20210923 | MCHP   | 2                   | 13799        | 20403        | N      |
| 20210923 | MCHX   | 0                   | 0            | 337          | N      |
| 20210923 | MCI    | 0                   | 310          | 800          | N      |
| 20210923 | MCK    | 5411                | 102971       | 231907       | N      |
| 20210923 | MCMJ   | 0                   | 0            | 100          | N      |
| 20210923 | MCN    | 207                 | 8422         | 15304        | N      |
| 20210923 | MCO    | 312                 | 82981        | 182294       | N      |
| 20210923 | MCR    | 0                   | 13341        | 19271        | N      |
| 20210923 | MCRB   | 0                   | 8785         | 17397        | N      |
| 20210923 | MCRI   | 0                   | 204          | 406          | N      |
| 20210923 | MCS    | 1267                | 27662        | 61306        | N      |
| 20210923 | MCW    | 0                   | 89111        | 139113       | N      |
| 20210923 | MCY    | 38                  | 21327        | 35765        | N      |
| 20210923 | MD     | 319                 | 117008       | 200936       | N      |
| 20210923 | MDB    | 0                   | 2718         | 4049         | N      |
| 20210923 | MDC    | 2917                | 84785        | 133747       | N      |
| 20210923 | MDGL   | 0                   | 794          | 1211         | N      |
| 20210923 | MDGS   | 0                   | 4900         | 6580         | N      |
| 20210923 | MDH    | 0                   | 404          | 3304         | N      |
| 20210923 | MDH WS | 0                   | 972          | 28987        | N      |
| 20210923 | MDIA   | 300                 | 400          | 516          | N      |
| 20210923 | MDLA   | 115                 | 76493        | 143638       | N      |
| 20210923 | MDLZ   | 0                   | 81797        | 105956       | N      |
| 20210923 | MDNA   | 0                   | 590          | 590          | N      |
| 20210923 | MDP    | 2                   | 11710        | 41766        | N      |
| 20210923 | MDRX   | 0                   | 14462        | 20521        | N      |
| 20210923 | MDT    | 3942                | 414347       | 1037908      | N      |
| 20210923 | MDU    | 8                   | 77071        | 172401       | N      |
| 20210923 | MDVA   | 900                 | 6611         | 24582        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | MDVL    | 0                   | 1493         | 2193         | N      |
| 20210923 | MDWD    | 0                   | 100          | 100          | N      |
| 20210923 | MDXG    | 0                   | 8150         | 13599        | N      |
| 20210923 | MDY     | 0                   | 6367         | 7489         | N      |
| 20210923 | ME      | 0                   | 9475         | 13884        | N      |
| 20210923 | MEC     | 3                   | 19318        | 30797        | N      |
| 20210923 | MED     | 855                 | 22716        | 33758        | N      |
| 20210923 | MEDP    | 0                   | 2760         | 4550         | N      |
| 20210923 | MEDS    | 0                   | 100          | 100          | N      |
| 20210923 | MEG     | 192                 | 31839        | 41433        | N      |
| 20210923 | MEI     | 0                   | 26091        | 54614        | N      |
| 20210923 | MEIP    | 0                   | 2438         | 6598         | N      |
| 20210923 | MELI    | 0                   | 559          | 839          | N      |
| 20210923 | MEOH    | 0                   | 12085        | 13416        | N      |
| 20210923 | MER PRK | 0                   | 2061         | 3681         | N      |
| 20210923 | MERC    | 0                   | 1681         | 4399         | N      |
| 20210923 | MESA    | 0                   | 2015         | 6035         | N      |
| 20210923 | MESO    | 0                   | 107          | 1084         | N      |
| 20210923 | MET     | 6674                | 436445       | 949388       | N      |
| 20210923 | MET PRA | 0                   | 3469         | 8715         | N      |
| 20210923 | MET PRE | 125                 | 10333        | 16717        | N      |
| 20210923 | MET PRF | 0                   | 17826        | 18239        | N      |
| 20210923 | META    | 0                   | 103          | 103          | N      |
| 20210923 | METC    | 0                   | 211          | 615          | N      |
| 20210923 | METX    | 3900                | 28157        | 53351        | N      |
| 20210923 | MEUSW   | 0                   | 400          | 500          | N      |
| 20210923 | MF      | 0                   | 900          | 1353         | N      |
| 20210923 | MFA     | 1026                | 161771       | 509657       | N      |
| 20210923 | MFA PRB | 0                   | 722          | 2335         | N      |
| 20210923 | MFA PRC | 0                   | 3            | 1547         | N      |
| 20210923 | MFC     | 17170               | 420251       | 564368       | N      |
| 20210923 | MFD     | 1192                | 6555         | 11312        | N      |
| 20210923 | MFG     | 0                   | 16215        | 31936        | N      |
| 20210923 | MFGP    | 612                 | 42510        | 65333        | N      |
| 20210923 | MFL     | 0                   | 789          | 4660         | N      |
| 20210923 | MFM     | 22                  | 9943         | 24702        | N      |
| 20210923 | MFV     | 400                 | 500          | 1657         | N      |
| 20210923 | MG      | 200                 | 6797         | 16661        | N      |
| 20210923 | MGA     | 4875                | 112265       | 211137       | N      |
| 20210923 | MGEE    | 0                   | 166          | 736          | N      |
| 20210923 | MGF     | 0                   | 25651        | 43086        | N      |
| 20210923 | MGI     | 600                 | 14440        | 29031        | N      |
| 20210923 | MGK     | 0                   | 904          | 1004         | N      |
| 20210923 | MGLN    | 0                   | 1115         | 1312         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | MGM    | 5306                | 766381       | 1946749      | N      |
| 20210923 | MGNI   | 0                   | 8596         | 16495        | N      |
| 20210923 | MGNX   | 0                   | 15558        | 18094        | N      |
| 20210923 | MGP    | 519                 | 79712        | 141027       | N      |
| 20210923 | MGPI   | 0                   | 84           | 215          | N      |
| 20210923 | MGR    | 0                   | 922          | 1947         | N      |
| 20210923 | MGRB   | 200                 | 334          | 1095         | N      |
| 20210923 | MGRC   | 0                   | 50           | 342          | N      |
| 20210923 | MGRD   | 0                   | 8841         | 22591        | N      |
| 20210923 | MGTA   | 0                   | 1824         | 2405         | N      |
| 20210923 | MGU    | 700                 | 1811         | 9605         | N      |
| 20210923 | MGV    | 0                   | 100          | 100          | N      |
| 20210923 | MGY    | 618                 | 202979       | 419449       | N      |
| 20210923 | MGYR   | 0                   | 101          | 101          | N      |
| 20210923 | MH PRA | 0                   | 0            | 1            | N      |
| 20210923 | MH PRC | 500                 | 662          | 662          | N      |
| 20210923 | MH PRD | 0                   | 0            | 72           | N      |
| 20210923 | MHD    | 0                   | 3558         | 12320        | N      |
| 20210923 | MHF    | 0                   | 2784         | 24517        | N      |
| 20210923 | MHH    | 0                   | 100          | 200          | N      |
| 20210923 | MHI    | 0                   | 2204         | 5560         | N      |
| 20210923 | MHK    | 914                 | 59563        | 124503       | N      |
| 20210923 | MHLA   | 0                   | 3464         | 4400         | N      |
| 20210923 | MHLD   | 0                   | 0            | 700          | N      |
| 20210923 | MHN    | 400                 | 3779         | 5245         | N      |
| 20210923 | MHNC   | 0                   | 1417         | 2496         | N      |
| 20210923 | MHO    | 208                 | 42097        | 64773        | N      |
| 20210923 | MIC    | 2065                | 662434       | 1681827      | N      |
| 20210923 | MICT   | 400                 | 6089         | 19935        | N      |
| 20210923 | MIDD   | 0                   | 1321         | 2006         | N      |
| 20210923 | MILE   | 0                   | 13787        | 30644        | N      |
| 20210923 | MIME   | 0                   | 2637         | 6910         | N      |
| 20210923 | MIMO   | 2530                | 2680         | 3520         | N      |
| 20210923 | MIN    | 553                 | 5220         | 21570        | N      |
| 20210923 | MINC   | 0                   | 15           | 155          | N      |
| 20210923 | MINM   | 0                   | 0            | 216          | N      |
| 20210923 | MINT   | 0                   | 2053         | 3986         | N      |
| 20210923 | MIO    | 0                   | 600          | 2826         | N      |
| 20210923 | MIRM   | 0                   | 368          | 1322         | N      |
| 20210923 | MIRO   | 0                   | 0            | 300          | N      |
| 20210923 | MIST   | 0                   | 100          | 100          | N      |
| 20210923 | MIT U  | 0                   | 100          | 3996         | N      |
| 20210923 | MIT WS | 167                 | 1242         | 18053        | N      |
| 20210923 | MITC   | 0                   | 100          | 100          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | MITK     | 0                   | 552          | 3475         | N      |
| 20210923 | MITO     | 0                   | 0            | 2173         | N      |
| 20210923 | MITQ     | 0                   | 100          | 200          | N      |
| 20210923 | MITT     | 0                   | 7704         | 19988        | N      |
| 20210923 | MITT PRA | 0                   | 252          | 578          | N      |
| 20210923 | MITT PRB | 0                   | 1640         | 2347         | N      |
| 20210923 | MITT PRC | 0                   | 22           | 284          | N      |
| 20210923 | MIXT     | 0                   | 318          | 1535         | N      |
| 20210923 | MIY      | 0                   | 734          | 1449         | N      |
| 20210923 | MJ       | 0                   | 17562        | 19385        | N      |
| 20210923 | MKC      | 576                 | 233139       | 341329       | N      |
| 20210923 | MKC V    | 0                   | 301          | 845          | N      |
| 20210923 | MKD      | 500                 | 90360        | 115246       | N      |
| 20210923 | MKFG     | 490                 | 43295        | 96825        | N      |
| 20210923 | MKFG WS  | 400                 | 400          | 9840         | N      |
| 20210923 | MKL      | 34                  | 3254         | 10846        | N      |
| 20210923 | MKSI     | 0                   | 5062         | 5997         | N      |
| 20210923 | MKTW     | 0                   | 620          | 719          | N      |
| 20210923 | MKTWW    | 0                   | 75           | 75           | N      |
| 20210923 | MKTX     | 0                   | 614          | 2336         | N      |
| 20210923 | MKTY     | 0                   | 550          | 550          | N      |
| 20210923 | ML       | 15729               | 103283       | 301837       | N      |
| 20210923 | ML WS    | 0                   | 0            | 109021       | N      |
| 20210923 | MLAB     | 0                   | 1127         | 1535         | N      |
| 20210923 | MLCO     | 0                   | 14828        | 48025        | N      |
| 20210923 | MLHR     | 0                   | 2779         | 3146         | N      |
| 20210923 | MLI      | 0                   | 20186        | 45951        | N      |
| 20210923 | MLM      | 35                  | 38548        | 68264        | N      |
| 20210923 | MLNK     | 200                 | 6251         | 13324        | N      |
| 20210923 | MLP      | 0                   | 18           | 330          | N      |
| 20210923 | MLPA     | 0                   | 2679         | 3007         | N      |
| 20210923 | MLR      | 0                   | 4891         | 13203        | N      |
| 20210923 | MLSS     | 0                   | 100          | 600          | N      |
| 20210923 | MMAT     | 500                 | 56138        | 84050        | N      |
| 20210923 | MMC      | 4724                | 301371       | 583135       | N      |
| 20210923 | MMD      | 0                   | 4221         | 8975         | N      |
| 20210923 | MMI      | 0                   | 12555        | 24810        | N      |
| 20210923 | MMIN     | 0                   | 0            | 300          | N      |
| 20210923 | MMLP     | 0                   | 400          | 400          | N      |
| 20210923 | MMM      | 5025                | 392699       | 676941       | N      |
| 20210923 | MMP      | 7331                | 61888        | 177920       | N      |
| 20210923 | MMS      | 1152                | 53628        | 75057        | N      |
| 20210923 | MMSI     | 0                   | 1442         | 2142         | N      |
| 20210923 | MMT      | 0                   | 3368         | 17726        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | MMU     | 0                   | 760          | 8908         | N      |
| 20210923 | MMX     | 0                   | 700          | 2662         | N      |
| 20210923 | MMYT    | 0                   | 1684         | 3058         | N      |
| 20210923 | MN      | 91                  | 3254         | 7546         | N      |
| 20210923 | MNA     | 0                   | 200          | 200          | N      |
| 20210923 | MNDY    | 0                   | 189          | 335          | N      |
| 20210923 | MNKD    | 0                   | 6182         | 14844        | N      |
| 20210923 | MNMD    | 37700               | 107026       | 130053       | N      |
| 20210923 | MNOV    | 0                   | 200          | 200          | N      |
| 20210923 | MNP     | 264                 | 264          | 770          | N      |
| 20210923 | MNR     | 0                   | 76657        | 172686       | N      |
| 20210923 | MNR PRC | 0                   | 597          | 8310         | N      |
| 20210923 | MNRL    | 38                  | 21598        | 83544        | N      |
| 20210923 | MNRO    | 0                   | 259          | 853          | N      |
| 20210923 | MNSB    | 0                   | 100          | 100          | N      |
| 20210923 | MNSO    | 0                   | 70930        | 124946       | N      |
| 20210923 | MNST    | 434                 | 6683         | 15040        | N      |
| 20210923 | MNTK    | 0                   | 989          | 1833         | N      |
| 20210923 | MNTS    | 0                   | 300          | 819          | N      |
| 20210923 | MNTV    | 0                   | 1985         | 6444         | N      |
| 20210923 | MO      | 18798               | 838678       | 1395875      | N      |
| 20210923 | MOAT    | 0                   | 4016         | 7016         | N      |
| 20210923 | MOD     | 1                   | 21956        | 91405        | N      |
| 20210923 | MODN    | 0                   | 9359         | 24331        | N      |
| 20210923 | MODV    | 0                   | 574          | 1074         | N      |
| 20210923 | MOFG    | 0                   | 7            | 28           | N      |
| 20210923 | MOG A   | 0                   | 12810        | 31551        | N      |
| 20210923 | MOGO    | 100                 | 8158         | 12363        | N      |
| 20210923 | MOGU    | 1301                | 6861         | 38202        | N      |
| 20210923 | MOH     | 2676                | 48627        | 79519        | N      |
| 20210923 | MOHO    | 0                   | 0            | 100          | N      |
| 20210923 | MOMO    | 0                   | 26361        | 47026        | N      |
| 20210923 | MOON    | 0                   | 0            | 300          | N      |
| 20210923 | MOR     | 0                   | 100          | 200          | N      |
| 20210923 | MORF    | 0                   | 698          | 1770         | N      |
| 20210923 | MORN    | 0                   | 982          | 1258         | N      |
| 20210923 | MORT    | 0                   | 0            | 1122         | N      |
| 20210923 | MOS     | 11332               | 456127       | 862246       | N      |
| 20210923 | MOSY    | 0                   | 408          | 2058         | N      |
| 20210923 | MOTN    | 0                   | 76           | 76           | N      |
| 20210923 | MOTNW   | 0                   | 0            | 200          | N      |
| 20210923 | MOTS    | 0                   | 4229         | 4229         | N      |
| 20210923 | MOTV    | 0                   | 4723         | 5113         | N      |
| 20210923 | MOTV U  | 800                 | 800          | 5069         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | MOTV WS | 0                   | 13297        | 35806        | N      |
| 20210923 | MOV     | 0                   | 15202        | 30649        | N      |
| 20210923 | MOXC    | 0                   | 149          | 948          | N      |
| 20210923 | MP      | 6924                | 186773       | 328892       | N      |
| 20210923 | MPA     | 0                   | 469          | 8612         | N      |
| 20210923 | MPAA    | 0                   | 8            | 10           | N      |
| 20210923 | MPB     | 0                   | 1501         | 2264         | N      |
| 20210923 | MPC     | 8480                | 854213       | 1298235      | N      |
| 20210923 | MPLN    | 16                  | 309789       | 614414       | N      |
| 20210923 | MPLN WS | 100                 | 618          | 15887        | N      |
| 20210923 | MPLX    | 2891                | 152004       | 337469       | N      |
| 20210923 | MPV     | 0                   | 0            | 104          | N      |
| 20210923 | MPW     | 18986               | 904707       | 1261175      | N      |
| 20210923 | MPWR    | 5                   | 947          | 1600         | N      |
| 20210923 | MPX     | 0                   | 7740         | 10653        | N      |
| 20210923 | MQ      | 0                   | 7742         | 10082        | N      |
| 20210923 | MQT     | 0                   | 2511         | 3536         | N      |
| 20210923 | MQY     | 600                 | 17746        | 25618        | N      |
| 20210923 | MRAC    | 0                   | 2186         | 2186         | N      |
| 20210923 | MRACU   | 0                   | 5165         | 12468        | N      |
| 20210923 | MRACW   | 0                   | 3161         | 3861         | N      |
| 20210923 | MRAM    | 0                   | 501          | 601          | N      |
| 20210923 | MRC     | 203                 | 18779        | 153517       | N      |
| 20210923 | MRCC    | 0                   | 539          | 548          | N      |
| 20210923 | MRCY    | 0                   | 1245         | 3964         | N      |
| 20210923 | MREO    | 100                 | 14311        | 20368        | N      |
| 20210923 | MRIN    | 13437               | 66462        | 93467        | N      |
| 20210923 | MRK     | 26239               | 1837046      | 2705236      | N      |
| 20210923 | MRKR    | 0                   | 300          | 813          | N      |
| 20210923 | MRLN    | 0                   | 0            | 1            | N      |
| 20210923 | MRM     | 6483                | 460961       | 492747       | N      |
| 20210923 | MRNA    | 0                   | 46826        | 71231        | N      |
| 20210923 | MRNS    | 0                   | 498          | 1198         | N      |
| 20210923 | MRO     | 47310               | 1356497      | 3509142      | N      |
| 20210923 | MRSN    | 0                   | 805          | 2488         | N      |
| 20210923 | MRTN    | 0                   | 904          | 2866         | N      |
| 20210923 | MRTX    | 100                 | 6489         | 10067        | N      |
| 20210923 | MRUS    | 0                   | 926          | 987          | N      |
| 20210923 | MRVI    | 176                 | 12493        | 31189        | N      |
| 20210923 | MRVL    | 0                   | 13684        | 38620        | N      |
| 20210923 | MS      | 15081               | 738235       | 1286916      | N      |
| 20210923 | MS PRA  | 0                   | 6795         | 7631         | N      |
| 20210923 | MS PRE  | 0                   | 4702         | 12550        | N      |
| 20210923 | MS PRF  | 1000                | 5945         | 15656        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | MS PRI  | 775                 | 8202         | 14428        | N      |
| 20210923 | MS PRK  | 2500                | 4448         | 13450        | N      |
| 20210923 | MS PRL  | 0                   | 24432        | 28967        | N      |
| 20210923 | MSA     | 625                 | 23472        | 44799        | N      |
| 20210923 | MSB     | 0                   | 1355         | 2993         | N      |
| 20210923 | MSBI    | 0                   | 1            | 176          | N      |
| 20210923 | MSC     | 7                   | 231          | 650          | N      |
| 20210923 | MSCI    | 2678                | 57405        | 94042        | N      |
| 20210923 | MSD     | 672                 | 2810         | 34501        | N      |
| 20210923 | MSEX    | 0                   | 781          | 1493         | N      |
| 20210923 | MSFT    | 1044                | 218827       | 402729       | N      |
| 20210923 | MSGE    | 1114                | 47436        | 63749        | N      |
| 20210923 | MSGGS   | 67                  | 34019        | 44116        | N      |
| 20210923 | MSI     | 41                  | 86336        | 159965       | N      |
| 20210923 | MSM     | 101                 | 51721        | 110156       | N      |
| 20210923 | MSON    | 0                   | 737          | 740          | N      |
| 20210923 | MSOS    | 200                 | 2553         | 7164         | N      |
| 20210923 | MSP     | 1                   | 29222        | 60513        | N      |
| 20210923 | MSTR    | 0                   | 3006         | 4869         | N      |
| 20210923 | MT      | 4023                | 408086       | 766433       | N      |
| 20210923 | MTA     | 0                   | 140          | 160          | N      |
| 20210923 | MTAC    | 0                   | 8            | 269          | N      |
| 20210923 | MTAL U  | 0                   | 254          | 633          | N      |
| 20210923 | MTAL WS | 1800                | 1825         | 3417         | N      |
| 20210923 | MTB     | 1484                | 140655       | 238862       | N      |
| 20210923 | MTBCP   | 0                   | 100          | 100          | N      |
| 20210923 | MTCH    | 0                   | 25566        | 29846        | N      |
| 20210923 | MTCN    | 0                   | 1576         | 3322         | N      |
| 20210923 | MTCR    | 0                   | 0            | 450          | N      |
| 20210923 | MTD     | 57                  | 14906        | 31489        | N      |
| 20210923 | MTDR    | 1242                | 207274       | 382750       | N      |
| 20210923 | MTEM    | 0                   | 2091         | 8716         | N      |
| 20210923 | MTEX    | 0                   | 7            | 9            | N      |
| 20210923 | MTG     | 9833                | 201689       | 398141       | N      |
| 20210923 | MTH     | 227                 | 48925        | 92812        | N      |
| 20210923 | MTL     | 1390                | 15041        | 60678        | N      |
| 20210923 | MTL PR  | 0                   | 700          | 9293         | N      |
| 20210923 | MTLS    | 0                   | 400          | 620          | N      |
| 20210923 | MTN     | 1325                | 75996        | 140177       | N      |
| 20210923 | MTNB    | 400                 | 29471        | 35133        | N      |
| 20210923 | MTOR    | 0                   | 76248        | 150814       | N      |
| 20210923 | MTR     | 0                   | 710          | 2001         | N      |
| 20210923 | MTRN    | 4                   | 13124        | 25662        | N      |
| 20210923 | MTRX    | 0                   | 73           | 259          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | MTSI   | 0                   | 1125         | 2159         | N      |
| 20210923 | MTTR   | 100                 | 37241        | 52719        | N      |
| 20210923 | MTTRW  | 0                   | 4668         | 10242        | N      |
| 20210923 | MTUM   | 600                 | 1207         | 1309         | N      |
| 20210923 | MTW    | 500                 | 26565        | 53880        | N      |
| 20210923 | MTX    | 0                   | 28260        | 49793        | N      |
| 20210923 | MTZ    | 1449                | 114520       | 209090       | N      |
| 20210923 | MU     | 500                 | 338018       | 533878       | N      |
| 20210923 | MUA    | 1653                | 2235         | 6836         | N      |
| 20210923 | MUB    | 0                   | 9499         | 14190        | N      |
| 20210923 | MUC    | 1275                | 10673        | 18429        | N      |
| 20210923 | MUDS   | 0                   | 0            | 300          | N      |
| 20210923 | MUDSW  | 0                   | 3110         | 3110         | N      |
| 20210923 | MUE    | 0                   | 1034         | 3846         | N      |
| 20210923 | MUFG   | 0                   | 178118       | 315913       | N      |
| 20210923 | MUI    | 0                   | 7024         | 11234        | N      |
| 20210923 | MUJ    | 0                   | 11431        | 11519        | N      |
| 20210923 | MUNI   | 0                   | 0            | 590          | N      |
| 20210923 | MUR    | 1470                | 263507       | 400674       | N      |
| 20210923 | MUSA   | 310                 | 25823        | 48705        | N      |
| 20210923 | MUST   | 0                   | 100          | 100          | N      |
| 20210923 | MUX    | 1110                | 90729        | 176108       | N      |
| 20210923 | MVF    | 3305                | 8289         | 14740        | N      |
| 20210923 | MVIS   | 300                 | 32934        | 37816        | N      |
| 20210923 | MVO    | 0                   | 2738         | 11025        | N      |
| 20210923 | MVST   | 200                 | 14931        | 22771        | N      |
| 20210923 | MVSTW  | 0                   | 0            | 474          | N      |
| 20210923 | MVT    | 200                 | 201          | 340          | N      |
| 20210923 | MWA    | 605                 | 81684        | 153970       | N      |
| 20210923 | MX     | 0                   | 12274        | 24990        | N      |
| 20210923 | MXCT   | 0                   | 2027         | 3547         | N      |
| 20210923 | MXE    | 0                   | 200          | 502          | N      |
| 20210923 | MXF    | 0                   | 0            | 691          | N      |
| 20210923 | MXI    | 0                   | 5            | 5            | N      |
| 20210923 | MXL    | 1433                | 41812        | 108576       | N      |
| 20210923 | MYC    | 0                   | 400          | 4226         | N      |
| 20210923 | MYD    | 0                   | 2982         | 11057        | N      |
| 20210923 | MYE    | 0                   | 12598        | 22979        | N      |
| 20210923 | MYGN   | 0                   | 601          | 1531         | N      |
| 20210923 | MYI    | 0                   | 10090        | 18492        | N      |
| 20210923 | MYJ    | 0                   | 220          | 710          | N      |
| 20210923 | MYMD   | 136                 | 152          | 171          | N      |
| 20210923 | MYN    | 0                   | 7229         | 9411         | N      |
| 20210923 | MYO    | 0                   | 271          | 271          | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | MYOV   | 743                 | 66045        | 184377       | N      |
| 20210923 | MYPS   | 112                 | 7481         | 8811         | N      |
| 20210923 | MYPSW  | 0                   | 100          | 100          | N      |
| 20210923 | MYRG   | 0                   | 214          | 333          | N      |
| 20210923 | MYSZ   | 0                   | 230          | 330          | N      |
| 20210923 | MYTE   | 0                   | 16023        | 21417        | N      |
| 20210923 | NABL   | 1113                | 62063        | 158942       | N      |
| 20210923 | NAC    | 0                   | 15679        | 29994        | N      |
| 20210923 | NAD    | 3                   | 84229        | 107103       | N      |
| 20210923 | NAII   | 0                   | 0            | 100          | N      |
| 20210923 | NAIL   | 0                   | 320          | 380          | N      |
| 20210923 | NAK    | 3800                | 178041       | 235783       | N      |
| 20210923 | NAKD   | 335                 | 54713        | 65206        | N      |
| 20210923 | NAN    | 0                   | 4689         | 8860         | N      |
| 20210923 | NAOV   | 0                   | 6939         | 14865        | N      |
| 20210923 | NAPA   | 10                  | 47500        | 61741        | N      |
| 20210923 | NARI   | 0                   | 1506         | 3259         | N      |
| 20210923 | NAT    | 2254                | 180610       | 334979       | N      |
| 20210923 | NATI   | 0                   | 1            | 1152         | N      |
| 20210923 | NATR   | 0                   | 149          | 239          | N      |
| 20210923 | NAUT   | 100                 | 2238         | 5158         | N      |
| 20210923 | NAVI   | 0                   | 19884        | 51266        | N      |
| 20210923 | NAZ    | 0                   | 521          | 601          | N      |
| 20210923 | NBB    | 91                  | 1259         | 7353         | N      |
| 20210923 | NBEV   | 0                   | 17           | 6033         | N      |
| 20210923 | NBHC   | 0                   | 27026        | 61135        | N      |
| 20210923 | NBIX   | 0                   | 1948         | 2360         | N      |
| 20210923 | NBN    | 0                   | 9            | 9            | N      |
| 20210923 | NBO    | 0                   | 0            | 100          | N      |
| 20210923 | NBR    | 200                 | 27447        | 35919        | N      |
| 20210923 | NBRV   | 0                   | 1469         | 2849         | N      |
| 20210923 | NBSE   | 0                   | 965          | 2317         | N      |
| 20210923 | NBTB   | 0                   | 100          | 553          | N      |
| 20210923 | NBXG   | 0                   | 4970         | 39029        | N      |
| 20210923 | NC     | 0                   | 376          | 734          | N      |
| 20210923 | NCA    | 0                   | 1314         | 15894        | N      |
| 20210923 | NCBS   | 0                   | 49           | 149          | N      |
| 20210923 | NCLH   | 21720               | 607267       | 1870330      | N      |
| 20210923 | NCMI   | 0                   | 3536         | 5993         | N      |
| 20210923 | NCNA   | 0                   | 129          | 129          | N      |
| 20210923 | NCNO   | 0                   | 5548         | 8479         | N      |
| 20210923 | NCR    | 573                 | 117919       | 180184       | N      |
| 20210923 | NCTY   | 0                   | 1376         | 2608         | N      |
| 20210923 | NCV    | 5280                | 50343        | 89546        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | NCV PRA | 0                   | 0            | 110          | N      |
| 20210923 | NCZ     | 11074               | 71362        | 122655       | N      |
| 20210923 | NCZ PRA | 0                   | 1780         | 3446         | N      |
| 20210923 | NDAC    | 0                   | 343          | 543          | N      |
| 20210923 | NDAQ    | 0                   | 9798         | 12678        | N      |
| 20210923 | NDLS    | 0                   | 628          | 1623         | N      |
| 20210923 | NDMO    | 0                   | 10853        | 37954        | N      |
| 20210923 | NDP     | 300                 | 1743         | 3027         | N      |
| 20210923 | NDRA    | 0                   | 75           | 75           | N      |
| 20210923 | NDSN    | 0                   | 281          | 1006         | N      |
| 20210923 | NE      | 7                   | 7925         | 18652        | N      |
| 20210923 | NEA     | 906                 | 60004        | 83806        | N      |
| 20210923 | NEAR    | 0                   | 1700         | 1700         | N      |
| 20210923 | NEE     | 19015               | 760515       | 1511931      | N      |
| 20210923 | NEE PRK | 0                   | 5092         | 7492         | N      |
| 20210923 | NEE PRN | 0                   | 7668         | 18229        | N      |
| 20210923 | NEE PRO | 0                   | 2806         | 5672         | N      |
| 20210923 | NEE PRP | 0                   | 813          | 1252         | N      |
| 20210923 | NEE PRQ | 0                   | 3795         | 6286         | N      |
| 20210923 | NEGG    | 1152                | 5733         | 7059         | N      |
| 20210923 | NEM     | 15023               | 829246       | 1508201      | N      |
| 20210923 | NEO     | 0                   | 22894        | 28786        | N      |
| 20210923 | NEOG    | 0                   | 822          | 2302         | N      |
| 20210923 | NEON    | 500                 | 9620         | 15225        | N      |
| 20210923 | NEP     | 535                 | 44891        | 101339       | N      |
| 20210923 | NEPT    | 0                   | 600          | 4000         | N      |
| 20210923 | NERV    | 0                   | 3301         | 4702         | N      |
| 20210923 | NESR    | 0                   | 3095         | 3943         | N      |
| 20210923 | NET     | 48707               | 354561       | 605409       | N      |
| 20210923 | NETE    | 0                   | 856          | 906          | N      |
| 20210923 | NETI    | 307                 | 4082         | 6983         | N      |
| 20210923 | NEU     | 100                 | 8583         | 12827        | N      |
| 20210923 | NEV     | 463                 | 1479         | 3129         | N      |
| 20210923 | NEW     | 3537                | 146563       | 203609       | N      |
| 20210923 | NEWP    | 0                   | 636          | 736          | N      |
| 20210923 | NEWR    | 2                   | 23430        | 61807        | N      |
| 20210923 | NEWT    | 0                   | 190          | 197          | N      |
| 20210923 | NEX     | 800                 | 210904       | 507829       | N      |
| 20210923 | NEXA    | 617                 | 30326        | 51387        | N      |
| 20210923 | NEXI    | 0                   | 114          | 181          | N      |
| 20210923 | NEXT    | 0                   | 6896         | 8456         | N      |
| 20210923 | NFBK    | 0                   | 566          | 1103         | N      |
| 20210923 | NFE     | 0                   | 45831        | 87206        | N      |
| 20210923 | NFG     | 0                   | 61998        | 92744        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | NFH     | 0                   | 2785         | 10093        | N      |
| 20210923 | NFJ     | 2200                | 27952        | 61464        | N      |
| 20210923 | NFLT    | 0                   | 0            | 56           | N      |
| 20210923 | NFLX    | 4                   | 16234        | 21178        | N      |
| 20210923 | NFRA    | 0                   | 0            | 100          | N      |
| 20210923 | NG      | 0                   | 4659         | 9990         | N      |
| 20210923 | NGAB    | 170                 | 733          | 1615         | N      |
| 20210923 | NGAB U  | 0                   | 0            | 2934         | N      |
| 20210923 | NGAB WS | 0                   | 451          | 2861         | N      |
| 20210923 | NGCA    | 0                   | 2203         | 2203         | N      |
| 20210923 | NGCAW   | 0                   | 522          | 632          | N      |
| 20210923 | NGD     | 0                   | 151154       | 186196       | N      |
| 20210923 | NGG     | 2263                | 28933        | 57586        | N      |
| 20210923 | NGL     | 3540                | 53075        | 215570       | N      |
| 20210923 | NGL PRB | 0                   | 1430         | 5698         | N      |
| 20210923 | NGL PRC | 0                   | 500          | 500          | N      |
| 20210923 | NGM     | 0                   | 523          | 1634         | N      |
| 20210923 | NGMS    | 0                   | 492          | 2550         | N      |
| 20210923 | NGS     | 504                 | 1161         | 5886         | N      |
| 20210923 | NGVC    | 0                   | 4666         | 18580        | N      |
| 20210923 | NGVT    | 0                   | 31136        | 71317        | N      |
| 20210923 | NH      | 0                   | 112          | 112          | N      |
| 20210923 | NHC     | 0                   | 81           | 156          | N      |
| 20210923 | NHF     | 100                 | 2649         | 17725        | N      |
| 20210923 | NHF PRA | 0                   | 939          | 1909         | N      |
| 20210923 | NHI     | 264                 | 46937        | 148078       | N      |
| 20210923 | NHS     | 0                   | 0            | 1000         | N      |
| 20210923 | NI      | 4052                | 316658       | 773684       | N      |
| 20210923 | NI PRB  | 0                   | 2756         | 15028        | N      |
| 20210923 | NIB     | 0                   | 0            | 300          | N      |
| 20210923 | NICE    | 0                   | 285          | 614          | N      |
| 20210923 | NID     | 0                   | 12635        | 16184        | N      |
| 20210923 | NIE     | 275                 | 4340         | 9017         | N      |
| 20210923 | NIM     | 400                 | 1779         | 9722         | N      |
| 20210923 | NIMC    | 0                   | 164          | 699          | N      |
| 20210923 | NINE    | 7027                | 11457        | 47827        | N      |
| 20210923 | NIO     | 24553               | 1638943      | 3471091      | N      |
| 20210923 | NIQ     | 0                   | 765          | 3262         | N      |
| 20210923 | NISN    | 0                   | 100          | 300          | N      |
| 20210923 | NIU     | 0                   | 2054         | 2895         | N      |
| 20210923 | NJR     | 50                  | 71168        | 136887       | N      |
| 20210923 | NKE     | 15596               | 730901       | 1906356      | N      |
| 20210923 | NKG     | 0                   | 501          | 2398         | N      |
| 20210923 | NKLA    | 0                   | 39368        | 77320        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | NKSH    | 0                   | 497          | 870          | N      |
| 20210923 | NKTR    | 0                   | 3809         | 5712         | N      |
| 20210923 | NKTX    | 0                   | 1496         | 1819         | N      |
| 20210923 | NKX     | 0                   | 7464         | 15565        | N      |
| 20210923 | NL      | 5400                | 7669         | 12879        | N      |
| 20210923 | NLITU   | 0                   | 0            | 20           | N      |
| 20210923 | NLITW   | 0                   | 206          | 206          | N      |
| 20210923 | NLOK    | 0                   | 23145        | 45737        | N      |
| 20210923 | NLS     | 2300                | 60996        | 128762       | N      |
| 20210923 | NLSN    | 1596                | 372425       | 1016946      | N      |
| 20210923 | NLTX    | 0                   | 112          | 212          | N      |
| 20210923 | NLY     | 18571               | 1896804      | 2701803      | N      |
| 20210923 | NLY PRF | 0                   | 4424         | 13285        | N      |
| 20210923 | NLY PRG | 581                 | 4394         | 8588         | N      |
| 20210923 | NLY PRI | 0                   | 4528         | 5468         | N      |
| 20210923 | NM      | 402                 | 26872        | 90560        | N      |
| 20210923 | NM PRH  | 0                   | 101          | 101          | N      |
| 20210923 | NMCO    | 1341                | 2926         | 20257        | N      |
| 20210923 | NMFC    | 0                   | 445          | 445          | N      |
| 20210923 | NMG     | 516                 | 4715         | 9411         | N      |
| 20210923 | NMI     | 0                   | 0            | 515          | N      |
| 20210923 | NMIH    | 0                   | 502          | 891          | N      |
| 20210923 | NMK PRB | 0                   | 0            | 30           | N      |
| 20210923 | NML     | 0                   | 200          | 300          | N      |
| 20210923 | NMM     | 1121                | 33179        | 73512        | N      |
| 20210923 | NMR     | 3                   | 24736        | 45170        | N      |
| 20210923 | NMRK    | 0                   | 12961        | 28469        | N      |
| 20210923 | NMS     | 0                   | 0            | 3            | N      |
| 20210923 | NMT     | 0                   | 0            | 700          | N      |
| 20210923 | NMTC    | 0                   | 200          | 200          | N      |
| 20210923 | NMTR    | 0                   | 44300        | 62668        | N      |
| 20210923 | NMZ     | 0                   | 21150        | 66757        | N      |
| 20210923 | NNA     | 2                   | 19633        | 31145        | N      |
| 20210923 | NNBR    | 0                   | 377          | 2423         | N      |
| 20210923 | NNDM    | 100                 | 158217       | 216072       | N      |
| 20210923 | NNI     | 4                   | 8053         | 16653        | N      |
| 20210923 | NNN     | 1329                | 220206       | 419010       | N      |
| 20210923 | NNN PRF | 0                   | 354          | 6099         | N      |
| 20210923 | NNOX    | 0                   | 1578         | 1879         | N      |
| 20210923 | NNVC    | 1954                | 9307         | 12712        | N      |
| 20210923 | NNY     | 600                 | 1356         | 11383        | N      |
| 20210923 | NOA     | 100                 | 3832         | 5953         | N      |
| 20210923 | NOAC    | 0                   | 0            | 100          | N      |
| 20210923 | NOACW   | 0                   | 42           | 42           | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | NOAH     | 0                   | 26361        | 36103        | N      |
| 20210923 | NOBL     | 0                   | 556          | 1306         | N      |
| 20210923 | NOC      | 2171                | 149171       | 366117       | N      |
| 20210923 | NOG      | 0                   | 2155         | 9274         | N      |
| 20210923 | NOK      | 4071                | 1298430      | 2493558      | N      |
| 20210923 | NOM      | 0                   | 422          | 1099         | N      |
| 20210923 | NOMD     | 20                  | 77328        | 116214       | N      |
| 20210923 | NOTV     | 1486                | 4410         | 7361         | N      |
| 20210923 | NOV      | 1488                | 701322       | 1260349      | N      |
| 20210923 | NOVA     | 118                 | 120775       | 240048       | N      |
| 20210923 | NOVN     | 0                   | 595          | 704          | N      |
| 20210923 | NOVT     | 0                   | 2082         | 2433         | N      |
| 20210923 | NOW      | 1013                | 112810       | 212369       | N      |
| 20210923 | NP       | 2                   | 7214         | 21618        | N      |
| 20210923 | NPCE     | 0                   | 968          | 1635         | N      |
| 20210923 | NPCT     | 0                   | 5178         | 27070        | N      |
| 20210923 | NPK      | 0                   | 2326         | 8827         | N      |
| 20210923 | NPO      | 0                   | 24826        | 37248        | N      |
| 20210923 | NPTN     | 8                   | 52818        | 92710        | N      |
| 20210923 | NPV      | 0                   | 1741         | 2041         | N      |
| 20210923 | NQP      | 0                   | 1636         | 16616        | N      |
| 20210923 | NR       | 8                   | 67539        | 129230       | N      |
| 20210923 | NRBO     | 0                   | 1700         | 2721         | N      |
| 20210923 | NRC      | 0                   | 30           | 30           | N      |
| 20210923 | NRDY     | 231                 | 112460       | 186195       | N      |
| 20210923 | NRDY WS  | 200                 | 2860         | 27510        | N      |
| 20210923 | NREF     | 3658                | 13543        | 22773        | N      |
| 20210923 | NREF PRA | 0                   | 0            | 200          | N      |
| 20210923 | NRG      | 143037              | 322952       | 541089       | N      |
| 20210923 | NRGD     | 100                 | 1299         | 3093         | N      |
| 20210923 | NRGU     | 0                   | 1649         | 2766         | N      |
| 20210923 | NRGX     | 0                   | 4970         | 12064        | N      |
| 20210923 | NRIM     | 0                   | 0            | 1            | N      |
| 20210923 | NRIX     | 0                   | 1795         | 3169         | N      |
| 20210923 | NRK      | 6697                | 27326        | 46890        | N      |
| 20210923 | NRO      | 0                   | 0            | 200          | N      |
| 20210923 | NRP      | 0                   | 1137         | 1966         | N      |
| 20210923 | NRT      | 72                  | 1641         | 1959         | N      |
| 20210923 | NRUC     | 0                   | 615          | 4306         | N      |
| 20210923 | NRXP     | 0                   | 1208         | 9956         | N      |
| 20210923 | NRXPW    | 0                   | 300          | 300          | N      |
| 20210923 | NRZ      | 4059                | 450266       | 1033270      | N      |
| 20210923 | NRZ PRA  | 100                 | 1535         | 11185        | N      |
| 20210923 | NRZ PRB  | 0                   | 2797         | 6315         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | NRZ PRC | 0                   | 16819        | 50027        | N      |
| 20210923 | NRZ PRD | 14200               | 63013        | 280386       | N      |
| 20210923 | NS      | 304                 | 52614        | 126908       | N      |
| 20210923 | NS PRA  | 0                   | 883          | 1552         | N      |
| 20210923 | NS PRB  | 301                 | 1857         | 3981         | N      |
| 20210923 | NS PRC  | 0                   | 2575         | 4091         | N      |
| 20210923 | NSA     | 1590                | 73024        | 166026       | N      |
| 20210923 | NSA PRA | 0                   | 240          | 1942         | N      |
| 20210923 | NSC     | 5962                | 122752       | 316557       | N      |
| 20210923 | NSIT    | 0                   | 250          | 884          | N      |
| 20210923 | NSL     | 4997                | 39955        | 54478        | N      |
| 20210923 | NSP     | 653                 | 15729        | 27897        | N      |
| 20210923 | NSPR    | 0                   | 100          | 100          | N      |
| 20210923 | NSR     | 0                   | 821          | 1176         | N      |
| 20210923 | NSS     | 0                   | 1534         | 5542         | N      |
| 20210923 | NSSC    | 0                   | 122          | 225          | N      |
| 20210923 | NSTB    | 854                 | 4156         | 35830        | N      |
| 20210923 | NSTB WS | 0                   | 916          | 22130        | N      |
| 20210923 | NSTC    | 0                   | 88           | 88           | N      |
| 20210923 | NSTC WS | 0                   | 0            | 100          | N      |
| 20210923 | NSTD    | 0                   | 5            | 5            | N      |
| 20210923 | NSTG    | 0                   | 9524         | 15801        | N      |
| 20210923 | NTAP    | 200                 | 21264        | 33303        | N      |
| 20210923 | NTB     | 0                   | 20634        | 39858        | N      |
| 20210923 | NTCO    | 2314                | 43703        | 154106       | N      |
| 20210923 | NTCT    | 0                   | 48           | 1364         | N      |
| 20210923 | NTES    | 0                   | 11723        | 38692        | N      |
| 20210923 | NTG     | 0                   | 701          | 3392         | N      |
| 20210923 | NTGR    | 0                   | 715          | 2454         | N      |
| 20210923 | NTIP    | 100                 | 100          | 300          | N      |
| 20210923 | NTLA    | 1878                | 5137         | 14025        | N      |
| 20210923 | NTNX    | 0                   | 25636        | 31221        | N      |
| 20210923 | NTP     | 3161                | 14494        | 16209        | N      |
| 20210923 | NTR     | 2086                | 149030       | 859710       | N      |
| 20210923 | NTRA    | 0                   | 3869         | 6899         | N      |
| 20210923 | NTRS    | 0                   | 2445         | 3128         | N      |
| 20210923 | NTRSO   | 0                   | 100          | 100          | N      |
| 20210923 | NTST    | 153                 | 69821        | 143337       | N      |
| 20210923 | NTUS    | 0                   | 142          | 142          | N      |
| 20210923 | NTWK    | 0                   | 100          | 100          | N      |
| 20210923 | NTZ     | 0                   | 449          | 3034         | N      |
| 20210923 | NUAN    | 0                   | 96568        | 162659       | N      |
| 20210923 | NUBD    | 0                   | 0            | 100          | N      |
| 20210923 | NUE     | 5165                | 334146       | 692625       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | NUGT   | 500                 | 9509         | 11331        | N      |
| 20210923 | NULG   | 0                   | 0            | 151          | N      |
| 20210923 | NULV   | 0                   | 100          | 100          | N      |
| 20210923 | NUMV   | 0                   | 0            | 100          | N      |
| 20210923 | NUO    | 0                   | 1880         | 10399        | N      |
| 20210923 | NURO   | 14361               | 45379        | 62993        | N      |
| 20210923 | NUS    | 227                 | 65477        | 147139       | N      |
| 20210923 | NUSC   | 0                   | 0            | 1600         | N      |
| 20210923 | NUV    | 1337                | 16133        | 43895        | N      |
| 20210923 | NUVA   | 0                   | 6019         | 13679        | N      |
| 20210923 | NUVB   | 1228                | 94211        | 148761       | N      |
| 20210923 | NUVL   | 277                 | 769          | 1340         | N      |
| 20210923 | NUW    | 562                 | 562          | 2455         | N      |
| 20210923 | NUWE   | 0                   | 211          | 211          | N      |
| 20210923 | NUZE   | 0                   | 100          | 200          | N      |
| 20210923 | NVAX   | 0                   | 26952        | 78784        | N      |
| 20210923 | NVCN   | 0                   | 0            | 200          | N      |
| 20210923 | NVCR   | 0                   | 515          | 1882         | N      |
| 20210923 | NVDA   | 224                 | 165931       | 287840       | N      |
| 20210923 | NVEE   | 0                   | 157          | 209          | N      |
| 20210923 | NVFX   | 0                   | 100          | 100          | N      |
| 20210923 | NVG    | 14198               | 41752        | 59518        | N      |
| 20210923 | NVGS   | 0                   | 1899         | 9620         | N      |
| 20210923 | NVIV   | 0                   | 1200         | 2643         | N      |
| 20210923 | NVMI   | 0                   | 2363         | 3006         | N      |
| 20210923 | NVO    | 1100                | 63592        | 146304       | N      |
| 20210923 | NVR    | 21                  | 1570         | 4313         | N      |
| 20210923 | NVRO   | 786                 | 52261        | 107434       | N      |
| 20210923 | NVS    | 1012                | 79487        | 269049       | N      |
| 20210923 | NVST   | 941                 | 108515       | 242804       | N      |
| 20210923 | NVT    | 750                 | 80296        | 167472       | N      |
| 20210923 | NVTA   | 3039                | 297993       | 571690       | N      |
| 20210923 | NVVE   | 0                   | 500          | 1286         | N      |
| 20210923 | NWBI   | 0                   | 3205         | 3411         | N      |
| 20210923 | NWE    | 0                   | 1603         | 2660         | N      |
| 20210923 | NWG    | 512                 | 96712        | 222702       | N      |
| 20210923 | NWL    | 0                   | 18574        | 29983        | N      |
| 20210923 | NWLI   | 0                   | 136          | 138          | N      |
| 20210923 | NWN    | 0                   | 17224        | 39524        | N      |
| 20210923 | NWPX   | 0                   | 1604         | 2106         | N      |
| 20210923 | NWS    | 0                   | 65974        | 144285       | N      |
| 20210923 | NWSA   | 0                   | 66439        | 100021       | N      |
| 20210923 | NX     | 0                   | 19453        | 46173        | N      |
| 20210923 | NXC    | 155                 | 2554         | 7627         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | NXE      | 9841                | 88538        | 123686       | N      |
| 20210923 | NXGN     | 0                   | 601          | 1696         | N      |
| 20210923 | NXJ      | 0                   | 1601         | 9002         | N      |
| 20210923 | NXN      | 0                   | 0            | 1043         | N      |
| 20210923 | NXP      | 0                   | 183          | 1004         | N      |
| 20210923 | NXPI     | 0                   | 6767         | 8474         | N      |
| 20210923 | NXQ      | 573                 | 1035         | 7919         | N      |
| 20210923 | NXR      | 0                   | 519          | 6505         | N      |
| 20210923 | NXRT     | 0                   | 16791        | 40968        | N      |
| 20210923 | NXST     | 0                   | 201          | 431          | N      |
| 20210923 | NXTC     | 0                   | 1200         | 2889         | N      |
| 20210923 | NXTD     | 0                   | 2670         | 9870         | N      |
| 20210923 | NXTP     | 0                   | 1200         | 1299         | N      |
| 20210923 | NXU      | 0                   | 380          | 827          | N      |
| 20210923 | NXU U    | 3                   | 3            | 3            | N      |
| 20210923 | NXU WS   | 0                   | 131          | 10491        | N      |
| 20210923 | NYC      | 0                   | 881          | 5469         | N      |
| 20210923 | NYCB     | 39371               | 598572       | 1063902      | N      |
| 20210923 | NYCB PRA | 0                   | 4162         | 10721        | N      |
| 20210923 | NYCB PRU | 0                   | 43           | 354          | N      |
| 20210923 | NYMT     | 0                   | 14391        | 30901        | N      |
| 20210923 | NYMTL    | 0                   | 0            | 100          | N      |
| 20210923 | NYMX     | 0                   | 0            | 100          | N      |
| 20210923 | NYT      | 863                 | 108987       | 222413       | N      |
| 20210923 | NZF      | 0                   | 33489        | 55154        | N      |
| 20210923 | O        | 5713                | 428296       | 1110702      | N      |
| 20210923 | OACB     | 0                   | 174          | 369          | N      |
| 20210923 | OACB WS  | 1024                | 1124         | 1934         | N      |
| 20210923 | OAK PRA  | 0                   | 556          | 4357         | N      |
| 20210923 | OAK PRB  | 0                   | 751          | 2575         | N      |
| 20210923 | OAS      | 0                   | 1000         | 2063         | N      |
| 20210923 | OB       | 0                   | 626          | 992          | N      |
| 20210923 | OBLG     | 0                   | 0            | 202          | N      |
| 20210923 | OBSV     | 0                   | 5800         | 7403         | N      |
| 20210923 | OC       | 45                  | 125526       | 289417       | N      |
| 20210923 | OCA      | 0                   | 4            | 811          | N      |
| 20210923 | OCA WS   | 0                   | 1800         | 3100         | N      |
| 20210923 | OCCIP    | 0                   | 0            | 50           | N      |
| 20210923 | OCDX     | 0                   | 5867         | 12154        | N      |
| 20210923 | OCFC     | 0                   | 449          | 1164         | N      |
| 20210923 | OCFT     | 25                  | 361839       | 505788       | N      |
| 20210923 | OCG      | 0                   | 400          | 500          | N      |
| 20210923 | OCGN     | 0                   | 13645        | 19268        | N      |
| 20210923 | OCN      | 0                   | 5706         | 12978        | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | OCSL   | 700                 | 3344         | 6892         | N      |
| 20210923 | OCUL   | 0                   | 3727         | 6634         | N      |
| 20210923 | OCUP   | 0                   | 422          | 1182         | N      |
| 20210923 | OCX    | 0                   | 5687         | 12644        | N      |
| 20210923 | ODC    | 0                   | 989          | 3808         | N      |
| 20210923 | ODFL   | 0                   | 5809         | 10487        | N      |
| 20210923 | ODP    | 0                   | 1578         | 2323         | N      |
| 20210923 | ODT    | 0                   | 0            | 96           | N      |
| 20210923 | OEC    | 283                 | 43250        | 73056        | N      |
| 20210923 | OEF    | 0                   | 400          | 421          | N      |
| 20210923 | OEG    | 0                   | 75059        | 97779        | N      |
| 20210923 | OESX   | 0                   | 386          | 2858         | N      |
| 20210923 | OFC    | 159                 | 124637       | 211222       | N      |
| 20210923 | OFG    | 0                   | 35283        | 79162        | N      |
| 20210923 | OFIX   | 0                   | 2            | 73           | N      |
| 20210923 | OFS    | 0                   | 0            | 200          | N      |
| 20210923 | OG     | 1984                | 10879        | 46269        | N      |
| 20210923 | OGE    | 936                 | 157013       | 299863       | N      |
| 20210923 | OGEN   | 100                 | 800          | 1600         | N      |
| 20210923 | OGI    | 1300                | 161779       | 176176       | N      |
| 20210923 | OGIG   | 0                   | 206          | 414          | N      |
| 20210923 | OGN    | 2491                | 97767        | 274824       | N      |
| 20210923 | OGS    | 238                 | 73045        | 97538        | N      |
| 20210923 | OHI    | 1569                | 166571       | 582045       | N      |
| 20210923 | OHPAW  | 0                   | 201          | 1525         | N      |
| 20210923 | OI     | 50                  | 140182       | 231828       | N      |
| 20210923 | OIA    | 0                   | 2580         | 5383         | N      |
| 20210923 | OIBR C | 13968               | 116645       | 139056       | N      |
| 20210923 | OIH    | 2340                | 17708        | 19509        | N      |
| 20210923 | OII    | 0                   | 46347        | 158513       | N      |
| 20210923 | OIIM   | 0                   | 404          | 507          | N      |
| 20210923 | OIS    | 26                  | 101564       | 180603       | N      |
| 20210923 | OKE    | 11589               | 413787       | 799592       | N      |
| 20210923 | OKTA   | 0                   | 9729         | 15107        | N      |
| 20210923 | OLB    | 0                   | 100          | 100          | N      |
| 20210923 | OLD    | 0                   | 300          | 300          | N      |
| 20210923 | OLED   | 0                   | 819          | 1271         | N      |
| 20210923 | OLK    | 0                   | 1949         | 7856         | N      |
| 20210923 | OLLI   | 0                   | 2864         | 4481         | N      |
| 20210923 | OLMA   | 0                   | 200          | 1100         | N      |
| 20210923 | OLN    | 3619                | 177791       | 298252       | N      |
| 20210923 | OLO    | 196                 | 63436        | 173077       | N      |
| 20210923 | OLP    | 0                   | 11519        | 19328        | N      |
| 20210923 | OM     | 100                 | 10038        | 10042        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | OMAB    | 0                   | 592          | 748          | N      |
| 20210923 | OMC     | 341                 | 206529       | 517176       | N      |
| 20210923 | OMCL    | 0                   | 973          | 1035         | N      |
| 20210923 | OMER    | 0                   | 285          | 1464         | N      |
| 20210923 | OMF     | 260                 | 83219        | 193823       | N      |
| 20210923 | OMFL    | 0                   | 300          | 300          | N      |
| 20210923 | OMGA    | 0                   | 58           | 196          | N      |
| 20210923 | OMI     | 654                 | 56384        | 99182        | N      |
| 20210923 | OMIC    | 0                   | 2149         | 4558         | N      |
| 20210923 | OMP     | 0                   | 200          | 1205         | N      |
| 20210923 | ON      | 0                   | 37711        | 56671        | N      |
| 20210923 | ONB     | 0                   | 30617        | 35428        | N      |
| 20210923 | ONCR    | 0                   | 100          | 100          | N      |
| 20210923 | ONCS    | 0                   | 1328         | 3153         | N      |
| 20210923 | ONCT    | 200                 | 9977         | 13828        | N      |
| 20210923 | ONCY    | 0                   | 418          | 1418         | N      |
| 20210923 | ONDS    | 0                   | 524          | 924          | N      |
| 20210923 | ONE     | 2085                | 73744        | 154869       | N      |
| 20210923 | ONEM    | 0                   | 22091        | 31573        | N      |
| 20210923 | ONEW    | 0                   | 0            | 2            | N      |
| 20210923 | ONON    | 527                 | 95712        | 190180       | N      |
| 20210923 | ONTF    | 9722                | 94292        | 184705       | N      |
| 20210923 | ONTO    | 226                 | 25306        | 52760        | N      |
| 20210923 | ONTX    | 11561               | 18123        | 26971        | N      |
| 20210923 | ONVO    | 0                   | 20           | 120          | N      |
| 20210923 | OOMA    | 0                   | 7922         | 16285        | N      |
| 20210923 | OPA     | 300                 | 766          | 1974         | N      |
| 20210923 | OPA WS  | 250                 | 1050         | 1250         | N      |
| 20210923 | OPAD    | 19866               | 79733        | 244377       | N      |
| 20210923 | OPAD WS | 0                   | 468          | 45023        | N      |
| 20210923 | OPCH    | 0                   | 14113        | 23970        | N      |
| 20210923 | OPEN    | 400                 | 128506       | 195709       | N      |
| 20210923 | OPFI    | 0                   | 9970         | 15405        | N      |
| 20210923 | OPFI WS | 0                   | 1009         | 4674         | N      |
| 20210923 | OPGN    | 300                 | 2547         | 9193         | N      |
| 20210923 | OPI     | 0                   | 424          | 525          | N      |
| 20210923 | OPINL   | 0                   | 0            | 67           | N      |
| 20210923 | OPK     | 300                 | 14654        | 19979        | N      |
| 20210923 | OPNT    | 0                   | 110          | 110          | N      |
| 20210923 | OPP     | 502                 | 5435         | 9363         | N      |
| 20210923 | OPP PRA | 3595                | 4087         | 6540         | N      |
| 20210923 | OPP RT  | 3750                | 3750         | 158803       | N      |
| 20210923 | OPRX    | 0                   | 1947         | 2068         | N      |
| 20210923 | OPTN    | 0                   | 0            | 112          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | OPTT   | 1400                | 48930        | 58081        | N      |
| 20210923 | OPY    | 0                   | 6099         | 29461        | N      |
| 20210923 | OR     | 748                 | 169447       | 237698       | N      |
| 20210923 | ORA    | 207                 | 69087        | 89369        | N      |
| 20210923 | ORAN   | 3800                | 86295        | 134467       | N      |
| 20210923 | ORC    | 119                 | 200356       | 305025       | N      |
| 20210923 | ORCC   | 902                 | 60298        | 230300       | N      |
| 20210923 | ORCL   | 22529               | 1483685      | 2269126      | N      |
| 20210923 | ORGN   | 0                   | 6447         | 9447         | N      |
| 20210923 | ORGNW  | 0                   | 600          | 800          | N      |
| 20210923 | ORGO   | 0                   | 10296        | 11155        | N      |
| 20210923 | ORI    | 2052                | 182794       | 327651       | N      |
| 20210923 | ORIC   | 0                   | 2828         | 3004         | N      |
| 20210923 | ORLA   | 0                   | 876          | 1435         | N      |
| 20210923 | ORLY   | 0                   | 3547         | 4193         | N      |
| 20210923 | ORMP   | 0                   | 3092         | 5810         | N      |
| 20210923 | ORN    | 402                 | 2895         | 11577        | N      |
| 20210923 | ORPH   | 0                   | 694          | 1005         | N      |
| 20210923 | ORRF   | 0                   | 100          | 100          | N      |
| 20210923 | ORTX   | 0                   | 2529         | 12165        | N      |
| 20210923 | OSAT   | 0                   | 0            | 137          | N      |
| 20210923 | OSBC   | 0                   | 413          | 5117         | N      |
| 20210923 | OSCR   | 1035                | 126091       | 293724       | N      |
| 20210923 | OSG    | 0                   | 15219        | 50954        | N      |
| 20210923 | OSH    | 896                 | 230693       | 304075       | N      |
| 20210923 | OSI    | 0                   | 287          | 10944        | N      |
| 20210923 | OSI WS | 0                   | 200          | 205          | N      |
| 20210923 | OSIS   | 0                   | 357          | 413          | N      |
| 20210923 | OSK    | 13                  | 63739        | 150555       | N      |
| 20210923 | OSMT   | 0                   | 500          | 1100         | N      |
| 20210923 | OSPN   | 0                   | 428          | 2210         | N      |
| 20210923 | OSTK   | 0                   | 15642        | 19965        | N      |
| 20210923 | OSTR   | 0                   | 2507         | 6219         | N      |
| 20210923 | OSTRU  | 0                   | 0            | 440          | N      |
| 20210923 | OSUR   | 302                 | 5598         | 7418         | N      |
| 20210923 | OSW    | 0                   | 832          | 3036         | N      |
| 20210923 | OTEX   | 0                   | 2155         | 4612         | N      |
| 20210923 | OTIC   | 0                   | 729          | 1462         | N      |
| 20210923 | OTIS   | 789                 | 270119       | 954758       | N      |
| 20210923 | OTLK   | 0                   | 2683         | 4388         | N      |
| 20210923 | OTLKW  | 0                   | 0            | 2            | N      |
| 20210923 | OTLY   | 0                   | 32758        | 36534        | N      |
| 20210923 | OTMO   | 900                 | 1300         | 1400         | N      |
| 20210923 | OTRK   | 965                 | 1936         | 2929         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | OTTR    | 0                   | 212          | 535          | N      |
| 20210923 | OUNZ    | 0                   | 0            | 12134        | N      |
| 20210923 | OUSA    | 0                   | 700          | 700          | N      |
| 20210923 | OUST    | 7021                | 111060       | 186381       | N      |
| 20210923 | OUST WS | 0                   | 2351         | 31685        | N      |
| 20210923 | OUT     | 100                 | 116547       | 214446       | N      |
| 20210923 | OVID    | 0                   | 693          | 2728         | N      |
| 20210923 | OVV     | 5025                | 261395       | 676611       | N      |
| 20210923 | OWL     | 0                   | 212348       | 350206       | N      |
| 20210923 | OWL WS  | 0                   | 609          | 819          | N      |
| 20210923 | OWLT    | 8591                | 35026        | 80892        | N      |
| 20210923 | OWLT WS | 0                   | 100          | 200          | N      |
| 20210923 | OXBR    | 0                   | 100          | 200          | N      |
| 20210923 | OXLC    | 300                 | 6825         | 10476        | N      |
| 20210923 | OXM     | 80                  | 12511        | 30090        | N      |
| 20210923 | OXSQ    | 0                   | 1642         | 4421         | N      |
| 20210923 | OXY     | 12730               | 951558       | 2701808      | N      |
| 20210923 | OXY WS  | 2391                | 8788         | 174360       | N      |
| 20210923 | OYST    | 0                   | 166          | 285          | N      |
| 20210923 | OZK     | 0                   | 2561         | 6816         | N      |
| 20210923 | OZON    | 0                   | 4849         | 6983         | N      |
| 20210923 | PAA     | 1300                | 13693        | 59451        | N      |
| 20210923 | PAAS    | 978                 | 11770        | 29257        | N      |
| 20210923 | PAC     | 484                 | 8595         | 10389        | N      |
| 20210923 | PACB    | 0                   | 4882         | 8060         | N      |
| 20210923 | PACK    | 0                   | 31863        | 82551        | N      |
| 20210923 | PACW    | 100                 | 6233         | 6946         | N      |
| 20210923 | PACXW   | 0                   | 3            | 203          | N      |
| 20210923 | PAE     | 0                   | 2235         | 3820         | N      |
| 20210923 | PAG     | 350                 | 98373        | 160792       | N      |
| 20210923 | PAGP    | 0                   | 18004        | 37802        | N      |
| 20210923 | PAGS    | 102                 | 104802       | 138966       | N      |
| 20210923 | PAHC    | 0                   | 386          | 1163         | N      |
| 20210923 | PAI     | 0                   | 666          | 1950         | N      |
| 20210923 | PALC    | 0                   | 300          | 300          | N      |
| 20210923 | PALI    | 100                 | 600          | 651          | N      |
| 20210923 | PALL    | 0                   | 300          | 900          | N      |
| 20210923 | PAM     | 0                   | 8034         | 13628        | N      |
| 20210923 | PANL    | 0                   | 3476         | 7873         | N      |
| 20210923 | PANW    | 584                 | 99735        | 214572       | N      |
| 20210923 | PAQC    | 0                   | 500          | 500          | N      |
| 20210923 | PAQCW   | 0                   | 100          | 100          | N      |
| 20210923 | PAR     | 108                 | 38508        | 58426        | N      |
| 20210923 | PARR    | 96                  | 43790        | 159702       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | PASG    | 0                   | 7036         | 9342         | N      |
| 20210923 | PATH    | 83540               | 559038       | 1079185      | N      |
| 20210923 | PATK    | 0                   | 169          | 726          | N      |
| 20210923 | PAVE    | 0                   | 2634         | 4144         | N      |
| 20210923 | PAVM    | 600                 | 47420        | 65309        | N      |
| 20210923 | PAVMZ   | 200                 | 1999         | 6400         | N      |
| 20210923 | PAWZ    | 0                   | 59           | 59           | N      |
| 20210923 | PAX     | 0                   | 1619         | 1947         | N      |
| 20210923 | PAY     | 195                 | 16434        | 28165        | N      |
| 20210923 | PAYA    | 0                   | 7172         | 13382        | N      |
| 20210923 | PAYC    | 677                 | 28288        | 64680        | N      |
| 20210923 | PAYO    | 0                   | 13301        | 15892        | N      |
| 20210923 | PAYOW   | 0                   | 353          | 353          | N      |
| 20210923 | PAYS    | 0                   | 277          | 893          | N      |
| 20210923 | PAYX    | 0                   | 776          | 3586         | N      |
| 20210923 | PB      | 593                 | 78107        | 124031       | N      |
| 20210923 | PBA     | 8280                | 168210       | 226305       | N      |
| 20210923 | PBC     | 0                   | 51           | 1617         | N      |
| 20210923 | PBCT    | 100                 | 107699       | 133860       | N      |
| 20210923 | PBCTP   | 0                   | 208          | 937          | N      |
| 20210923 | PBD     | 0                   | 0            | 100          | N      |
| 20210923 | PBF     | 3440                | 854564       | 1381791      | N      |
| 20210923 | PBFX    | 20                  | 9419         | 27444        | N      |
| 20210923 | PBH     | 711                 | 40069        | 77885        | N      |
| 20210923 | PBI     | 1608                | 333534       | 696461       | N      |
| 20210923 | PBI PRB | 600                 | 16746        | 19071        | N      |
| 20210923 | PBIP    | 0                   | 0            | 100          | N      |
| 20210923 | PBLA    | 0                   | 100          | 200          | N      |
| 20210923 | PBR     | 57694               | 2004765      | 3269827      | N      |
| 20210923 | PBR A   | 7304                | 1147486      | 1762920      | N      |
| 20210923 | PBT     | 100                 | 789          | 5915         | N      |
| 20210923 | PBTS    | 2500                | 148052       | 196398       | N      |
| 20210923 | PBW     | 0                   | 3174         | 4500         | N      |
| 20210923 | PBYI    | 0                   | 302          | 426          | N      |
| 20210923 | PCAR    | 0                   | 10573        | 12816        | N      |
| 20210923 | PCF     | 0                   | 2226         | 6876         | N      |
| 20210923 | PCG     | 17518               | 1952432      | 2731199      | N      |
| 20210923 | PCG PRA | 0                   | 0            | 32           | N      |
| 20210923 | PCGU    | 0                   | 823          | 1216         | N      |
| 20210923 | PCH     | 0                   | 2145         | 2950         | N      |
| 20210923 | PCI     | 10100               | 20901        | 43788        | N      |
| 20210923 | PCK     | 5                   | 5764         | 8638         | N      |
| 20210923 | PCM     | 0                   | 1262         | 2687         | N      |
| 20210923 | PCN     | 101                 | 4641         | 5695         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | PCOM    | 0                   | 100          | 100          | N      |
| 20210923 | PCOR    | 125                 | 26071        | 54305        | N      |
| 20210923 | PCPC    | 0                   | 7            | 7            | N      |
| 20210923 | PCPC WS | 0                   | 0            | 6852         | N      |
| 20210923 | PCQ     | 0                   | 615          | 832          | N      |
| 20210923 | PCRX    | 0                   | 818          | 1612         | N      |
| 20210923 | PCSA    | 0                   | 100          | 100          | N      |
| 20210923 | PCT     | 0                   | 35923        | 38590        | N      |
| 20210923 | PCTI    | 0                   | 0            | 200          | N      |
| 20210923 | PCTTW   | 0                   | 40           | 40           | N      |
| 20210923 | PCTY    | 0                   | 1028         | 1136         | N      |
| 20210923 | PCVX    | 0                   | 761          | 776          | N      |
| 20210923 | PCY     | 0                   | 3030         | 3235         | N      |
| 20210923 | PCYO    | 0                   | 0            | 211          | N      |
| 20210923 | PD      | 5510                | 109207       | 258685       | N      |
| 20210923 | PDBC    | 200                 | 11401        | 17146        | N      |
| 20210923 | PDCE    | 0                   | 3593         | 6017         | N      |
| 20210923 | PDCO    | 0                   | 631          | 2107         | N      |
| 20210923 | PDD     | 0                   | 9837         | 24587        | N      |
| 20210923 | PDEX    | 0                   | 100          | 100          | N      |
| 20210923 | PDFS    | 0                   | 37           | 37           | N      |
| 20210923 | PDI     | 30                  | 20837        | 47383        | N      |
| 20210923 | PDLB    | 0                   | 0            | 5            | N      |
| 20210923 | PDM     | 0                   | 52240        | 130542       | N      |
| 20210923 | PDN     | 0                   | 400          | 400          | N      |
| 20210923 | PDO     | 1000                | 29737        | 63153        | N      |
| 20210923 | PDOT    | 0                   | 2            | 2            | N      |
| 20210923 | PDS     | 350                 | 4656         | 7212         | N      |
| 20210923 | PDSB    | 0                   | 797          | 3607         | N      |
| 20210923 | PDT     | 0                   | 17071        | 19242        | N      |
| 20210923 | PEAK    | 2883                | 784086       | 1305039      | N      |
| 20210923 | PEB     | 1                   | 123377       | 310308       | N      |
| 20210923 | PEB PRE | 793                 | 1564         | 2329         | N      |
| 20210923 | PEB PRF | 1144                | 1390         | 2261         | N      |
| 20210923 | PEB PRG | 0                   | 60           | 728          | N      |
| 20210923 | PEB PRH | 0                   | 0            | 392          | N      |
| 20210923 | PEBO    | 0                   | 398          | 851          | N      |
| 20210923 | PECO    | 0                   | 2201         | 2304         | N      |
| 20210923 | PED     | 0                   | 1208         | 1208         | N      |
| 20210923 | PEG     | 1852                | 296056       | 527750       | N      |
| 20210923 | PEGA    | 0                   | 237          | 352          | N      |
| 20210923 | PEI     | 319                 | 16363        | 49366        | N      |
| 20210923 | PEI PRB | 100                 | 990          | 4900         | N      |
| 20210923 | PEI PRC | 0                   | 2022         | 6348         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | PEI PRD | 1150                | 8033         | 12822        | N      |
| 20210923 | PEJ     | 0                   | 52           | 208          | N      |
| 20210923 | PEN     | 74                  | 14265        | 31730        | N      |
| 20210923 | PENN    | 1                   | 13390        | 26453        | N      |
| 20210923 | PEO     | 0                   | 3307         | 15307        | N      |
| 20210923 | PEP     | 2                   | 24948        | 33444        | N      |
| 20210923 | PERI    | 0                   | 137          | 1142         | N      |
| 20210923 | PESI    | 0                   | 1            | 4            | N      |
| 20210923 | PETQ    | 0                   | 4267         | 6381         | N      |
| 20210923 | PETS    | 0                   | 1174         | 1525         | N      |
| 20210923 | PETV    | 0                   | 100          | 1910         | N      |
| 20210923 | PETZ    | 0                   | 220          | 220          | N      |
| 20210923 | PEY     | 0                   | 1059         | 1101         | N      |
| 20210923 | PFBC    | 0                   | 2108         | 2975         | N      |
| 20210923 | PFC     | 0                   | 161          | 275          | N      |
| 20210923 | PFD     | 0                   | 2167         | 4562         | N      |
| 20210923 | PFE     | 52597               | 1642059      | 3661248      | N      |
| 20210923 | PFF     | 0                   | 114885       | 138024       | N      |
| 20210923 | PFFA    | 0                   | 200          | 836          | N      |
| 20210923 | PFFD    | 0                   | 9609         | 10734        | N      |
| 20210923 | PFFR    | 0                   | 0            | 45           | N      |
| 20210923 | PFG     | 0                   | 7027         | 11223        | N      |
| 20210923 | PFGC    | 2264                | 261363       | 400502       | N      |
| 20210923 | PFH     | 0                   | 10419        | 14595        | N      |
| 20210923 | PFIE    | 0                   | 100          | 100          | N      |
| 20210923 | PFIG    | 0                   | 0            | 200          | N      |
| 20210923 | PFIS    | 0                   | 0            | 15           | N      |
| 20210923 | PFIX    | 0                   | 200          | 400          | N      |
| 20210923 | PFL     | 2138                | 9129         | 19679        | N      |
| 20210923 | PFLT    | 0                   | 8            | 16           | N      |
| 20210923 | PFMT    | 0                   | 964          | 1689         | N      |
| 20210923 | PFN     | 2425                | 17312        | 33709        | N      |
| 20210923 | PFO     | 0                   | 12           | 1640         | N      |
| 20210923 | PFS     | 200                 | 79359        | 117183       | N      |
| 20210923 | PFSI    | 775                 | 183818       | 355192       | N      |
| 20210923 | PFSW    | 0                   | 652          | 652          | N      |
| 20210923 | PFXF    | 0                   | 200          | 200          | N      |
| 20210923 | PG      | 34697               | 1041154      | 1635344      | N      |
| 20210923 | PGC     | 0                   | 2            | 211          | N      |
| 20210923 | PGEN    | 102                 | 7041         | 9469         | N      |
| 20210923 | PGF     | 0                   | 1957         | 2157         | N      |
| 20210923 | PGHY    | 0                   | 100          | 100          | N      |
| 20210923 | PGJ     | 0                   | 40           | 40           | N      |
| 20210923 | PGNY    | 0                   | 4503         | 8231         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | PGP     | 3                   | 7733         | 13089        | N      |
| 20210923 | PGR     | 10513               | 279422       | 705964       | N      |
| 20210923 | PGRE    | 0                   | 247292       | 606215       | N      |
| 20210923 | PGTI    | 259                 | 39744        | 63286        | N      |
| 20210923 | PGX     | 0                   | 99341        | 110682       | N      |
| 20210923 | PGZ     | 0                   | 535          | 1516         | N      |
| 20210923 | PH      | 1122                | 133048       | 255705       | N      |
| 20210923 | PHAS    | 0                   | 1000         | 1845         | N      |
| 20210923 | PHAT    | 0                   | 206          | 301          | N      |
| 20210923 | PHB     | 0                   | 1900         | 1900         | N      |
| 20210923 | PHD     | 0                   | 2889         | 22678        | N      |
| 20210923 | PHG     | 217                 | 73332        | 161882       | N      |
| 20210923 | PHI     | 510                 | 11465        | 15559        | N      |
| 20210923 | PHIO    | 0                   | 500          | 1110         | N      |
| 20210923 | PHK     | 587                 | 25318        | 59187        | N      |
| 20210923 | PHM     | 16118               | 191651       | 510965       | N      |
| 20210923 | PHO     | 0                   | 144          | 444          | N      |
| 20210923 | PHR     | 920                 | 44493        | 59788        | N      |
| 20210923 | PHT     | 100                 | 14120        | 29508        | N      |
| 20210923 | PHUN    | 0                   | 426          | 626          | N      |
| 20210923 | PHX     | 0                   | 2895         | 9418         | N      |
| 20210923 | PHYS    | 1100                | 10474        | 16850        | N      |
| 20210923 | PI      | 0                   | 1349         | 2763         | N      |
| 20210923 | PIAI    | 0                   | 126          | 914          | N      |
| 20210923 | PIAI WS | 0                   | 5124         | 6656         | N      |
| 20210923 | PICC    | 0                   | 308          | 408          | N      |
| 20210923 | PICC U  | 0                   | 10200        | 21123        | N      |
| 20210923 | PICC WS | 0                   | 0            | 8185         | N      |
| 20210923 | PICK    | 0                   | 280          | 740          | N      |
| 20210923 | PID     | 0                   | 300          | 400          | N      |
| 20210923 | PIFI    | 0                   | 100          | 100          | N      |
| 20210923 | PII     | 4476                | 92126        | 138938       | N      |
| 20210923 | PILL    | 0                   | 5            | 5            | N      |
| 20210923 | PIM     | 0                   | 1289         | 4544         | N      |
| 20210923 | PINC    | 0                   | 12784        | 33480        | N      |
| 20210923 | PINE    | 309                 | 5277         | 10240        | N      |
| 20210923 | PING    | 1158                | 75835        | 210588       | N      |
| 20210923 | PINS    | 8202                | 381261       | 936327       | N      |
| 20210923 | PIO     | 0                   | 10           | 10           | N      |
| 20210923 | PIPP    | 0                   | 2055         | 28292        | N      |
| 20210923 | PIPP U  | 0                   | 0            | 531          | N      |
| 20210923 | PIPP WS | 0                   | 1030         | 16826        | N      |
| 20210923 | PIPR    | 0                   | 7919         | 12521        | N      |
| 20210923 | PIRS    | 0                   | 6123         | 18047        | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | PIXY   | 0                   | 400          | 800          | N      |
| 20210923 | PJP    | 0                   | 1            | 1            | N      |
| 20210923 | PJT    | 5                   | 22807        | 42962        | N      |
| 20210923 | PK     | 6266                | 336715       | 602424       | N      |
| 20210923 | PKBK   | 0                   | 0            | 12           | N      |
| 20210923 | PKE    | 0                   | 9074         | 22246        | N      |
| 20210923 | PKG    | 375                 | 90541        | 150162       | N      |
| 20210923 | PKI    | 3651                | 162818       | 239064       | N      |
| 20210923 | PKO    | 0                   | 9239         | 24376        | N      |
| 20210923 | PKOH   | 0                   | 2            | 104          | N      |
| 20210923 | PKW    | 0                   | 4219         | 4719         | N      |
| 20210923 | PKX    | 0                   | 27061        | 52429        | N      |
| 20210923 | PLAB   | 0                   | 1269         | 3868         | N      |
| 20210923 | PLAG   | 0                   | 0            | 100          | N      |
| 20210923 | PLAN   | 321                 | 76956        | 199651       | N      |
| 20210923 | PLAY   | 0                   | 6182         | 12272        | N      |
| 20210923 | PLBY   | 0                   | 6838         | 17385        | N      |
| 20210923 | PLCE   | 0                   | 2980         | 3612         | N      |
| 20210923 | PLD    | 1804                | 435838       | 899321       | N      |
| 20210923 | PLG    | 0                   | 70122        | 105327       | N      |
| 20210923 | PLL    | 0                   | 1279         | 1597         | N      |
| 20210923 | PLM    | 0                   | 1114         | 2473         | N      |
| 20210923 | PLMR   | 0                   | 408          | 450          | N      |
| 20210923 | PLNT   | 321                 | 74366        | 187323       | N      |
| 20210923 | PLOW   | 142                 | 14120        | 23975        | N      |
| 20210923 | PLRX   | 0                   | 135          | 248          | N      |
| 20210923 | PLSE   | 0                   | 26           | 36           | N      |
| 20210923 | PLTK   | 0                   | 1951         | 3911         | N      |
| 20210923 | PLTR   | 67129               | 2489191      | 6475710      | N      |
| 20210923 | PLUG   | 400                 | 194964       | 290329       | N      |
| 20210923 | PLUS   | 0                   | 193          | 195          | N      |
| 20210923 | PLW    | 0                   | 500          | 700          | N      |
| 20210923 | PLX    | 0                   | 18280        | 29556        | N      |
| 20210923 | PLXP   | 0                   | 2358         | 6786         | N      |
| 20210923 | PLXS   | 0                   | 701          | 911          | N      |
| 20210923 | PLYA   | 0                   | 3053         | 12992        | N      |
| 20210923 | PLYM   | 0                   | 24770        | 41087        | N      |
| 20210923 | PM     | 3714                | 538978       | 1755817      | N      |
| 20210923 | PMBC   | 0                   | 399          | 1098         | N      |
| 20210923 | PMCB   | 0                   | 5142         | 5653         | N      |
| 20210923 | PMD    | 0                   | 100          | 100          | N      |
| 20210923 | PME    | 0                   | 400          | 500          | N      |
| 20210923 | PMF    | 100                 | 1545         | 2480         | N      |
| 20210923 | PMGMU  | 0                   | 0            | 200          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | PML     | 0                   | 1993         | 10208        | N      |
| 20210923 | PMM     | 1433                | 7260         | 13087        | N      |
| 20210923 | PMO     | 0                   | 870          | 4760         | N      |
| 20210923 | PMT     | 1181                | 83458        | 148670       | N      |
| 20210923 | PMT PRA | 0                   | 862          | 2592         | N      |
| 20210923 | PMT PRB | 0                   | 526          | 1179         | N      |
| 20210923 | PMT PRC | 600                 | 2875         | 38215        | N      |
| 20210923 | PMTS    | 0                   | 134          | 134          | N      |
| 20210923 | PMVC    | 0                   | 430          | 639          | N      |
| 20210923 | PMVC U  | 0                   | 100          | 264          | N      |
| 20210923 | PMVC WS | 0                   | 150          | 1200         | N      |
| 20210923 | PMVP    | 0                   | 11645        | 12742        | N      |
| 20210923 | PMX     | 1459                | 1698         | 3577         | N      |
| 20210923 | PNC     | 4486                | 282244       | 386851       | N      |
| 20210923 | PNC PRP | 88                  | 8946         | 15941        | N      |
| 20210923 | PNF     | 0                   | 604          | 1701         | N      |
| 20210923 | PNFP    | 0                   | 356          | 854          | N      |
| 20210923 | PNI     | 0                   | 1628         | 3894         | N      |
| 20210923 | PNM     | 357                 | 62677        | 103165       | N      |
| 20210923 | PNNT    | 390                 | 1314         | 2693         | N      |
| 20210923 | PNQI    | 0                   | 119          | 239          | N      |
| 20210923 | PNR     | 0                   | 179851       | 328292       | N      |
| 20210923 | PNRG    | 0                   | 0            | 1            | N      |
| 20210923 | PNT     | 300                 | 2147         | 2597         | N      |
| 20210923 | PNTG    | 0                   | 11           | 111          | N      |
| 20210923 | PNTM    | 0                   | 419          | 5508         | N      |
| 20210923 | PNTM U  | 0                   | 0            | 2341         | N      |
| 20210923 | PNTM WS | 0                   | 132          | 132          | N      |
| 20210923 | PNW     | 926                 | 109638       | 260835       | N      |
| 20210923 | POAI    | 200                 | 8750         | 32178        | N      |
| 20210923 | PODD    | 0                   | 2084         | 2519         | N      |
| 20210923 | POLA    | 0                   | 2076         | 2767         | N      |
| 20210923 | POLY    | 5                   | 32864        | 96356        | N      |
| 20210923 | POND    | 0                   | 0            | 500          | N      |
| 20210923 | POND WS | 0                   | 0            | 186          | N      |
| 20210923 | POOL    | 0                   | 797          | 2402         | N      |
| 20210923 | POR     | 0                   | 97650        | 175977       | N      |
| 20210923 | POSH    | 50                  | 3437         | 5492         | N      |
| 20210923 | POST    | 671                 | 48279        | 112354       | N      |
| 20210923 | POTX    | 0                   | 400          | 600          | N      |
| 20210923 | POWI    | 0                   | 1293         | 1945         | N      |
| 20210923 | POWL    | 0                   | 198          | 1083         | N      |
| 20210923 | POWW    | 0                   | 10390        | 15920        | N      |
| 20210923 | POWWP   | 0                   | 196          | 196          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | PPBI     | 0                   | 546          | 597          | N      |
| 20210923 | PPBT     | 0                   | 200          | 200          | N      |
| 20210923 | PPC      | 0                   | 1663         | 8346         | N      |
| 20210923 | PPD      | 5030                | 59417        | 120372       | N      |
| 20210923 | PPG      | 2454                | 160239       | 326697       | N      |
| 20210923 | PPGH     | 0                   | 0            | 200          | N      |
| 20210923 | PPGHW    | 0                   | 400          | 1100         | N      |
| 20210923 | PPL      | 1054                | 660039       | 1210034      | N      |
| 20210923 | PPLT     | 0                   | 200          | 820          | N      |
| 20210923 | PPSI     | 0                   | 2            | 202          | N      |
| 20210923 | PPT      | 0                   | 17513        | 40908        | N      |
| 20210923 | PPTA     | 0                   | 955          | 955          | N      |
| 20210923 | PRA      | 0                   | 32453        | 99639        | N      |
| 20210923 | PRAA     | 0                   | 598          | 1323         | N      |
| 20210923 | PRAX     | 0                   | 713          | 760          | N      |
| 20210923 | PRCH     | 0                   | 9597         | 15709        | N      |
| 20210923 | PRCT     | 0                   | 854          | 1581         | N      |
| 20210923 | PRDO     | 0                   | 1211         | 3528         | N      |
| 20210923 | PRE PRJ  | 0                   | 200          | 3314         | N      |
| 20210923 | PRFT     | 0                   | 1984         | 2743         | N      |
| 20210923 | PRFX     | 0                   | 2            | 152          | N      |
| 20210923 | PRG      | 34434               | 91998        | 149371       | N      |
| 20210923 | PRGO     | 4865                | 153989       | 393012       | N      |
| 20210923 | PRGS     | 0                   | 280          | 781          | N      |
| 20210923 | PRI      | 338                 | 35658        | 46374        | N      |
| 20210923 | PRIF PRE | 0                   | 495          | 495          | N      |
| 20210923 | PRIF PRG | 0                   | 199          | 4113         | N      |
| 20210923 | PRIF PRH | 0                   | 301          | 1563         | N      |
| 20210923 | PRIF PRI | 0                   | 0            | 200          | N      |
| 20210923 | PRIF PRJ | 0                   | 0            | 850          | N      |
| 20210923 | PRIM     | 0                   | 1171         | 8741         | N      |
| 20210923 | PRK      | 0                   | 4            | 52           | N      |
| 20210923 | PRLB     | 297                 | 39408        | 83415        | N      |
| 20210923 | PRLD     | 0                   | 0            | 721          | N      |
| 20210923 | PRMW     | 104                 | 86147        | 131099       | N      |
| 20210923 | PRNT     | 0                   | 30           | 130          | N      |
| 20210923 | PRO      | 0                   | 26841        | 70394        | N      |
| 20210923 | PROF     | 0                   | 1000         | 1020         | N      |
| 20210923 | PROG     | 0                   | 4432         | 4633         | N      |
| 20210923 | PRPB     | 0                   | 2592         | 4565         | N      |
| 20210923 | PRPB U   | 0                   | 0            | 100          | N      |
| 20210923 | PRPB WS  | 0                   | 4776         | 105686       | N      |
| 20210923 | PRPL     | 0                   | 3757         | 4483         | N      |
| 20210923 | PRPO     | 0                   | 627          | 639          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | PRQR     | 0                   | 833          | 5052         | N      |
| 20210923 | PRS      | 0                   | 7160         | 22979        | N      |
| 20210923 | PRSR     | 0                   | 210          | 410          | N      |
| 20210923 | PRT      | 0                   | 4085         | 4879         | N      |
| 20210923 | PRTA     | 0                   | 1041         | 1128         | N      |
| 20210923 | PRTG     | 0                   | 372          | 543          | N      |
| 20210923 | PRTH     | 0                   | 1            | 172          | N      |
| 20210923 | PRTK     | 0                   | 253          | 510          | N      |
| 20210923 | PRTS     | 0                   | 982          | 4468         | N      |
| 20210923 | PRTY     | 628                 | 239685       | 474715       | N      |
| 20210923 | PRU      | 6372                | 311127       | 474520       | N      |
| 20210923 | PRVA     | 0                   | 4436         | 5326         | N      |
| 20210923 | PRVB     | 0                   | 323          | 703          | N      |
| 20210923 | PSA      | 3201                | 118421       | 299434       | N      |
| 20210923 | PSA PRE  | 0                   | 1237         | 1744         | N      |
| 20210923 | PSA PRF  | 0                   | 340          | 3996         | N      |
| 20210923 | PSA PRG  | 0                   | 309          | 830          | N      |
| 20210923 | PSA PRH  | 0                   | 807          | 1265         | N      |
| 20210923 | PSA PRI  | 0                   | 620          | 1437         | N      |
| 20210923 | PSA PRJ  | 0                   | 176          | 1099         | N      |
| 20210923 | PSA PRK  | 0                   | 101          | 405          | N      |
| 20210923 | PSA PRL  | 0                   | 1646         | 4898         | N      |
| 20210923 | PSA PRM  | 0                   | 1442         | 2036         | N      |
| 20210923 | PSA PRN  | 1527                | 3709         | 4305         | N      |
| 20210923 | PSA PRO  | 0                   | 1667         | 3089         | N      |
| 20210923 | PSA PRP  | 0                   | 6693         | 26213        | N      |
| 20210923 | PSA PRQ  | 0                   | 2666         | 5670         | N      |
| 20210923 | PSB      | 29                  | 31765        | 54522        | N      |
| 20210923 | PSB PRW  | 0                   | 2284         | 2736         | N      |
| 20210923 | PSB PRX  | 0                   | 285          | 354          | N      |
| 20210923 | PSB PRY  | 639                 | 1013         | 1405         | N      |
| 20210923 | PSB PRZ  | 0                   | 2576         | 7291         | N      |
| 20210923 | PSEC     | 0                   | 12858        | 17989        | N      |
| 20210923 | PSEC PRA | 0                   | 3629         | 15206        | N      |
| 20210923 | PSF      | 0                   | 2437         | 6319         | N      |
| 20210923 | PSFE     | 4011                | 268569       | 685016       | N      |
| 20210923 | PSFE WS  | 0                   | 11775        | 18602        | N      |
| 20210923 | PSK      | 0                   | 100          | 400          | N      |
| 20210923 | PSLV     | 0                   | 16867        | 20217        | N      |
| 20210923 | PSMG     | 0                   | 201          | 201          | N      |
| 20210923 | PSMT     | 0                   | 192          | 263          | N      |
| 20210923 | PSN      | 147                 | 89611        | 122842       | N      |
| 20210923 | PSNL     | 0                   | 321          | 1716         | N      |
| 20210923 | PSO      | 1                   | 22182        | 60346        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | PSPC    | 0                   | 0            | 83           | N      |
| 20210923 | PSPC U  | 0                   | 0            | 1            | N      |
| 20210923 | PSPC WS | 0                   | 0            | 500          | N      |
| 20210923 | PSQ     | 0                   | 54100        | 58700        | N      |
| 20210923 | PST     | 0                   | 1922         | 1922         | N      |
| 20210923 | PSTG    | 30464               | 409842       | 875462       | N      |
| 20210923 | PSTH    | 100                 | 29116        | 109118       | N      |
| 20210923 | PSTH WS | 0                   | 13439        | 18499        | N      |
| 20210923 | PSTI    | 0                   | 100          | 100          | N      |
| 20210923 | PSTL    | 700                 | 5816         | 12814        | N      |
| 20210923 | PSTV    | 0                   | 844          | 989          | N      |
| 20210923 | PSTX    | 0                   | 1309         | 1826         | N      |
| 20210923 | PSX     | 6591                | 238962       | 742837       | N      |
| 20210923 | PSXP    | 753                 | 26539        | 62354        | N      |
| 20210923 | PT      | 0                   | 300          | 300          | N      |
| 20210923 | PTA     | 200                 | 9596         | 21421        | N      |
| 20210923 | PTBD    | 0                   | 0            | 100          | N      |
| 20210923 | PTC     | 0                   | 2802         | 4105         | N      |
| 20210923 | PTCT    | 600                 | 11895        | 17917        | N      |
| 20210923 | PTE     | 0                   | 100          | 100          | N      |
| 20210923 | PTEN    | 0                   | 20508        | 26312        | N      |
| 20210923 | PTGX    | 1759                | 37239        | 50398        | N      |
| 20210923 | PTIN    | 0                   | 100          | 405          | N      |
| 20210923 | PTK     | 0                   | 0            | 1900         | N      |
| 20210923 | PTMN    | 0                   | 43           | 106          | N      |
| 20210923 | PTN     | 0                   | 600          | 700          | N      |
| 20210923 | PTON    | 0                   | 20197        | 26891        | N      |
| 20210923 | PTR     | 10                  | 21429        | 46344        | N      |
| 20210923 | PTRA    | 3705                | 11058        | 15392        | N      |
| 20210923 | PTSI    | 0                   | 20           | 60           | N      |
| 20210923 | PTVE    | 0                   | 728          | 916          | N      |
| 20210923 | PTY     | 2334                | 28517        | 76930        | N      |
| 20210923 | PUBM    | 0                   | 1494         | 1911         | N      |
| 20210923 | PUCK    | 0                   | 200          | 200          | N      |
| 20210923 | PUK     | 254                 | 43192        | 66415        | N      |
| 20210923 | PUK PR  | 0                   | 1811         | 2681         | N      |
| 20210923 | PUK PRA | 0                   | 916          | 1493         | N      |
| 20210923 | PULM    | 0                   | 100          | 100          | N      |
| 20210923 | PULS    | 0                   | 300          | 300          | N      |
| 20210923 | PUMP    | 0                   | 185684       | 407845       | N      |
| 20210923 | PV      | 0                   | 1004         | 215649       | N      |
| 20210923 | PV U    | 0                   | 112          | 1331         | N      |
| 20210923 | PV WS   | 0                   | 521          | 1521         | N      |
| 20210923 | PVAC    | 0                   | 1184         | 2594         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | PVBC    | 0                   | 589          | 987          | N      |
| 20210923 | PVG     | 4700                | 129255       | 203239       | N      |
| 20210923 | PVH     | 529                 | 143632       | 226603       | N      |
| 20210923 | PVL     | 10                  | 2215         | 5665         | N      |
| 20210923 | PWFL    | 0                   | 9            | 265          | N      |
| 20210923 | PWOD    | 0                   | 0            | 15           | N      |
| 20210923 | PWP     | 0                   | 4948         | 5710         | N      |
| 20210923 | PWPPW   | 0                   | 0            | 110          | N      |
| 20210923 | PWR     | 2547                | 219405       | 379372       | N      |
| 20210923 | PWSC    | 3                   | 62214        | 117339       | N      |
| 20210923 | PWZ     | 0                   | 900          | 900          | N      |
| 20210923 | PXD     | 4102                | 212862       | 474867       | N      |
| 20210923 | PXF     | 0                   | 300          | 400          | N      |
| 20210923 | PXH     | 0                   | 235          | 772          | N      |
| 20210923 | PXLW    | 0                   | 4059         | 10722        | N      |
| 20210923 | PYCR    | 0                   | 4745         | 5796         | N      |
| 20210923 | PYN     | 0                   | 464          | 1458         | N      |
| 20210923 | PYPL    | 0                   | 45570        | 62189        | N      |
| 20210923 | PYR     | 600                 | 1520         | 1660         | N      |
| 20210923 | PYS     | 0                   | 202          | 202          | N      |
| 20210923 | PZA     | 0                   | 1200         | 1900         | N      |
| 20210923 | PZC     | 0                   | 1052         | 2797         | N      |
| 20210923 | PZG     | 0                   | 0            | 400          | N      |
| 20210923 | PZN     | 0                   | 4275         | 8752         | N      |
| 20210923 | PZZA    | 0                   | 457          | 1577         | N      |
| 20210923 | QABA    | 0                   | 205          | 205          | N      |
| 20210923 | QADA    | 0                   | 1815         | 3125         | N      |
| 20210923 | QARP    | 0                   | 0            | 300          | N      |
| 20210923 | QAT     | 0                   | 1            | 1            | N      |
| 20210923 | QCLN    | 0                   | 701          | 901          | N      |
| 20210923 | QCOM    | 0                   | 61466        | 101243       | N      |
| 20210923 | QCRH    | 0                   | 200          | 301          | N      |
| 20210923 | QD      | 10                  | 47441        | 95765        | N      |
| 20210923 | QDEL    | 0                   | 3425         | 6019         | N      |
| 20210923 | QDF     | 0                   | 1000         | 1200         | N      |
| 20210923 | QFIN    | 0                   | 5106         | 13360        | N      |
| 20210923 | QFTA WS | 0                   | 600          | 6700         | N      |
| 20210923 | QGEN    | 577                 | 38200        | 75240        | N      |
| 20210923 | QID     | 0                   | 330635       | 380154       | N      |
| 20210923 | QIPT    | 0                   | 400          | 400          | N      |
| 20210923 | QIWI    | 0                   | 200          | 2118         | N      |
| 20210923 | QK      | 0                   | 150          | 150          | N      |
| 20210923 | QLD     | 0                   | 56815        | 61523        | N      |
| 20210923 | QLGN    | 0                   | 100          | 1300         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | QLI    | 0                   | 118          | 218          | N      |
| 20210923 | QLTA   | 0                   | 200          | 200          | N      |
| 20210923 | QLYS   | 0                   | 1152         | 1717         | N      |
| 20210923 | QMCO   | 0                   | 79           | 291          | N      |
| 20210923 | QNST   | 0                   | 55           | 240          | N      |
| 20210923 | QQQ    | 2003                | 994282       | 1644319      | N      |
| 20210923 | QQQJ   | 0                   | 726          | 731          | N      |
| 20210923 | QQQM   | 0                   | 6986         | 9966         | N      |
| 20210923 | QQQX   | 0                   | 0            | 300          | N      |
| 20210923 | QRHC   | 0                   | 22           | 588          | N      |
| 20210923 | QRTEA  | 0                   | 22717        | 40465        | N      |
| 20210923 | QRVO   | 0                   | 2698         | 5746         | N      |
| 20210923 | QS     | 54667               | 1633496      | 3202576      | N      |
| 20210923 | QSI    | 0                   | 1984         | 3423         | N      |
| 20210923 | QSIW   | 0                   | 0            | 10           | N      |
| 20210923 | QSPT   | 0                   | 200          | 300          | N      |
| 20210923 | QSR    | 317                 | 183018       | 382147       | N      |
| 20210923 | QTNT   | 0                   | 2945         | 7422         | N      |
| 20210923 | QTRX   | 0                   | 4774         | 7944         | N      |
| 20210923 | QTT    | 0                   | 600          | 1404         | N      |
| 20210923 | QTUM   | 0                   | 200          | 275          | N      |
| 20210923 | QTWO   | 15                  | 40544        | 83763        | N      |
| 20210923 | QUAD   | 1                   | 10610        | 24509        | N      |
| 20210923 | QUAL   | 0                   | 6302         | 17058        | N      |
| 20210923 | QUBT   | 0                   | 73           | 73           | N      |
| 20210923 | QUMU   | 0                   | 100          | 108          | N      |
| 20210923 | QUOT   | 5                   | 129484       | 250458       | N      |
| 20210923 | QURE   | 0                   | 8339         | 10265        | N      |
| 20210923 | QVCC   | 75                  | 7727         | 13423        | N      |
| 20210923 | QVCD   | 0                   | 4790         | 10776        | N      |
| 20210923 | QYLD   | 0                   | 8070         | 11514        | N      |
| 20210923 | R      | 290                 | 70116        | 115706       | N      |
| 20210923 | RA     | 2700                | 22869        | 39886        | N      |
| 20210923 | RAAS   | 453                 | 80638        | 108299       | N      |
| 20210923 | RACE   | 592                 | 12151        | 21243        | N      |
| 20210923 | RAD    | 33327               | 568664       | 953538       | N      |
| 20210923 | RADA   | 0                   | 180          | 1345         | N      |
| 20210923 | RADI   | 0                   | 2829         | 4095         | N      |
| 20210923 | RAIL   | 0                   | 557          | 1344         | N      |
| 20210923 | RAM    | 0                   | 0            | 1            | N      |
| 20210923 | RAMMU  | 0                   | 0            | 120          | N      |
| 20210923 | RAMMW  | 0                   | 13           | 13           | N      |
| 20210923 | RAMP   | 303                 | 60993        | 123027       | N      |
| 20210923 | RANI   | 0                   | 643          | 674          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | RAPT    | 0                   | 4893         | 5888         | N      |
| 20210923 | RARE    | 0                   | 3413         | 5308         | N      |
| 20210923 | RAVE    | 0                   | 200          | 400          | N      |
| 20210923 | RAVI    | 0                   | 0            | 21           | N      |
| 20210923 | RAVN    | 0                   | 603          | 2181         | N      |
| 20210923 | RBA     | 5                   | 27705        | 47825        | N      |
| 20210923 | RBAC    | 0                   | 220          | 1879         | N      |
| 20210923 | RBAC U  | 0                   | 0            | 129          | N      |
| 20210923 | RBAC WS | 0                   | 500          | 4159         | N      |
| 20210923 | RBB     | 0                   | 45           | 45           | N      |
| 20210923 | RBBN    | 0                   | 320          | 596          | N      |
| 20210923 | RBC     | 182                 | 53195        | 116967       | N      |
| 20210923 | RBCAA   | 0                   | 222          | 229          | N      |
| 20210923 | RBKB    | 0                   | 0            | 10           | N      |
| 20210923 | RBLX    | 2118                | 178315       | 361336       | N      |
| 20210923 | RBNC    | 0                   | 600          | 842          | N      |
| 20210923 | RBOT    | 11505               | 60399        | 113192       | N      |
| 20210923 | RBOT WS | 3500                | 6100         | 97640        | N      |
| 20210923 | RC      | 201                 | 72825        | 184987       | N      |
| 20210923 | RC PRE  | 0                   | 1057         | 6228         | N      |
| 20210923 | RCA     | 0                   | 1053         | 3244         | N      |
| 20210923 | RCAT    | 0                   | 3151         | 5738         | N      |
| 20210923 | RCB     | 0                   | 0            | 313          | N      |
| 20210923 | RCC     | 0                   | 13817        | 16851        | N      |
| 20210923 | RCEL    | 0                   | 526          | 528          | N      |
| 20210923 | RCI     | 2041                | 51667        | 68448        | N      |
| 20210923 | RCII    | 0                   | 2957         | 4717         | N      |
| 20210923 | RCKT    | 0                   | 7253         | 7527         | N      |
| 20210923 | RCKY    | 0                   | 0            | 100          | N      |
| 20210923 | RCL     | 12970               | 618617       | 989659       | N      |
| 20210923 | RCLF    | 0                   | 0            | 100          | N      |
| 20210923 | RCM     | 0                   | 1714         | 2968         | N      |
| 20210923 | RCMT    | 0                   | 405          | 3653         | N      |
| 20210923 | RCON    | 0                   | 27508        | 43234        | N      |
| 20210923 | RCOR    | 0                   | 300          | 300          | N      |
| 20210923 | RCS     | 0                   | 3349         | 11131        | N      |
| 20210923 | RCUS    | 273                 | 249559       | 370588       | N      |
| 20210923 | RDFN    | 0                   | 7731         | 8869         | N      |
| 20210923 | RDHL    | 0                   | 2969         | 11100        | N      |
| 20210923 | RDI     | 0                   | 0            | 21           | N      |
| 20210923 | RDN     | 1208                | 158168       | 327571       | N      |
| 20210923 | RDNT    | 0                   | 732          | 1987         | N      |
| 20210923 | RDS A   | 6288                | 1350963      | 2180872      | N      |
| 20210923 | RDS B   | 1873                | 384788       | 940916       | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | RDUS     | 0                   | 1615         | 3394         | N      |
| 20210923 | RDVT     | 0                   | 80           | 215          | N      |
| 20210923 | RDVY     | 0                   | 4610         | 6770         | N      |
| 20210923 | RDW      | 2                   | 29552        | 60118        | N      |
| 20210923 | RDW WS   | 625                 | 1676         | 17300        | N      |
| 20210923 | RDWR     | 0                   | 139          | 1603         | N      |
| 20210923 | RDY      | 1                   | 11472        | 16794        | N      |
| 20210923 | RE       | 918                 | 38940        | 71763        | N      |
| 20210923 | REAL     | 0                   | 3986         | 18262        | N      |
| 20210923 | REAX     | 0                   | 100          | 100          | N      |
| 20210923 | REE      | 1313                | 1424         | 1890         | N      |
| 20210923 | REEAW    | 0                   | 500          | 500          | N      |
| 20210923 | REED     | 0                   | 0            | 900          | N      |
| 20210923 | REET     | 0                   | 2800         | 5065         | N      |
| 20210923 | REFR     | 0                   | 42           | 63           | N      |
| 20210923 | REG      | 0                   | 2344         | 4437         | N      |
| 20210923 | REGI     | 0                   | 9593         | 12961        | N      |
| 20210923 | REGN     | 0                   | 1844         | 3682         | N      |
| 20210923 | REI      | 0                   | 55978        | 72204        | N      |
| 20210923 | REKR     | 200                 | 32730        | 41202        | N      |
| 20210923 | RELL     | 0                   | 100          | 100          | N      |
| 20210923 | RELX     | 4963                | 92045        | 121665       | N      |
| 20210923 | RELY     | 7972                | 80155        | 240256       | N      |
| 20210923 | REM      | 0                   | 1576         | 2276         | N      |
| 20210923 | REML     | 0                   | 100          | 300          | N      |
| 20210923 | REMX     | 0                   | 170          | 770          | N      |
| 20210923 | RENN     | 0                   | 1725         | 5639         | N      |
| 20210923 | REPH     | 0                   | 500          | 800          | N      |
| 20210923 | REPL     | 200                 | 1985         | 2500         | N      |
| 20210923 | REPX     | 0                   | 0            | 36           | N      |
| 20210923 | RERE     | 4860                | 45998        | 126062       | N      |
| 20210923 | RES      | 100                 | 164408       | 230313       | N      |
| 20210923 | RESN     | 0                   | 7060         | 10450        | N      |
| 20210923 | RETA     | 0                   | 1694         | 2163         | N      |
| 20210923 | RETO     | 0                   | 100          | 100          | N      |
| 20210923 | REV      | 7                   | 4069         | 13669        | N      |
| 20210923 | REVG     | 1009                | 46242        | 91665        | N      |
| 20210923 | REX      | 2                   | 1479         | 3260         | N      |
| 20210923 | REXR     | 3602                | 292815       | 838719       | N      |
| 20210923 | REXR PRB | 1967                | 1967         | 2068         | N      |
| 20210923 | REXR PRC | 0                   | 185          | 1000         | N      |
| 20210923 | REYN     | 0                   | 634          | 2631         | N      |
| 20210923 | REZ      | 0                   | 1772         | 2567         | N      |
| 20210923 | REZI     | 20                  | 76885        | 233112       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | RF     | 14516               | 1123984      | 2995113      | N      |
| 20210923 | RF PRB | 0                   | 3207         | 29567        | N      |
| 20210923 | RF PRC | 2                   | 7252         | 18251        | N      |
| 20210923 | RF PRE | 39                  | 2039         | 6756         | N      |
| 20210923 | RFDA   | 0                   | 0            | 600          | N      |
| 20210923 | RFDI   | 0                   | 2            | 2            | N      |
| 20210923 | RFI    | 0                   | 3203         | 6478         | N      |
| 20210923 | RFL    | 0                   | 15983        | 22872        | N      |
| 20210923 | RFM    | 200                 | 2251         | 7434         | N      |
| 20210923 | RFMZ   | 0                   | 549          | 5776         | N      |
| 20210923 | RFP    | 3244                | 49654        | 129530       | N      |
| 20210923 | RGA    | 887                 | 52987        | 124024       | N      |
| 20210923 | RGC    | 0                   | 1041         | 2091         | N      |
| 20210923 | RGCO   | 0                   | 0            | 30           | N      |
| 20210923 | RGEN   | 0                   | 2764         | 3774         | N      |
| 20210923 | RGI    | 0                   | 0            | 100          | N      |
| 20210923 | RGLD   | 0                   | 413          | 1059         | N      |
| 20210923 | RGLS   | 0                   | 0            | 323          | N      |
| 20210923 | RGNX   | 0                   | 3013         | 3726         | N      |
| 20210923 | RGP    | 0                   | 870          | 1644         | N      |
| 20210923 | RGR    | 240                 | 15024        | 30201        | N      |
| 20210923 | RGS    | 7375                | 222123       | 508993       | N      |
| 20210923 | RGT    | 0                   | 317          | 613          | N      |
| 20210923 | RH     | 320                 | 44851        | 70158        | N      |
| 20210923 | RHE    | 200                 | 6277         | 8327         | N      |
| 20210923 | RHI    | 13273               | 73148        | 157948       | N      |
| 20210923 | RHP    | 1640                | 63145        | 189223       | N      |
| 20210923 | RICK   | 0                   | 100          | 304          | N      |
| 20210923 | RICO   | 0                   | 0            | 535          | N      |
| 20210923 | RIDE   | 905                 | 34341        | 69662        | N      |
| 20210923 | RIET   | 0                   | 4180         | 4330         | N      |
| 20210923 | RIG    | 14367               | 1393310      | 2931266      | N      |
| 20210923 | RIGL   | 0                   | 13273        | 17973        | N      |
| 20210923 | RILY   | 0                   | 696          | 820          | N      |
| 20210923 | RILYK  | 0                   | 202          | 202          | N      |
| 20210923 | RILYT  | 0                   | 0            | 400          | N      |
| 20210923 | RILYZ  | 0                   | 663          | 4775         | N      |
| 20210923 | RING   | 0                   | 850          | 850          | N      |
| 20210923 | RIO    | 3716                | 878996       | 1184034      | N      |
| 20210923 | RIOT   | 3000                | 102345       | 161777       | N      |
| 20210923 | RIV    | 100                 | 26220        | 35692        | N      |
| 20210923 | RIVE   | 0                   | 0            | 82           | N      |
| 20210923 | RJF    | 308                 | 141208       | 364191       | N      |
| 20210923 | RKDA   | 0                   | 1883         | 1883         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | RKLB    | 0                   | 8185         | 15997        | N      |
| 20210923 | RKLBW   | 0                   | 657          | 957          | N      |
| 20210923 | RKLY    | 299580              | 378712       | 622214       | N      |
| 20210923 | RKLY WS | 16791               | 17797        | 28546        | N      |
| 20210923 | RKT     | 4527                | 307674       | 637471       | N      |
| 20210923 | RKTA    | 0                   | 0            | 421          | N      |
| 20210923 | RKTA U  | 0                   | 0            | 100          | N      |
| 20210923 | RL      | 1554                | 86416        | 204304       | N      |
| 20210923 | RLAY    | 0                   | 3827         | 6346         | N      |
| 20210923 | RLGT    | 0                   | 27           | 122          | N      |
| 20210923 | RLGY    | 500                 | 245332       | 390065       | N      |
| 20210923 | RLI     | 735                 | 20858        | 40768        | N      |
| 20210923 | RLJ     | 100                 | 92436        | 292817       | N      |
| 20210923 | RLJ PRA | 0                   | 649          | 4810         | N      |
| 20210923 | RLMD    | 0                   | 81           | 81           | N      |
| 20210923 | RLX     | 12                  | 292589       | 567348       | N      |
| 20210923 | RLYB    | 0                   | 439          | 679          | N      |
| 20210923 | RM      | 0                   | 8504         | 12029        | N      |
| 20210923 | RMAX    | 398                 | 20003        | 44567        | N      |
| 20210923 | RMBL    | 0                   | 13           | 47           | N      |
| 20210923 | RMBS    | 0                   | 6943         | 12119        | N      |
| 20210923 | RMCF    | 0                   | 0            | 15           | N      |
| 20210923 | RMD     | 1406                | 97625        | 181335       | N      |
| 20210923 | RMED    | 0                   | 125          | 125          | N      |
| 20210923 | RMI     | 0                   | 452          | 552          | N      |
| 20210923 | RMM     | 1502                | 3859         | 5938         | N      |
| 20210923 | RMNI    | 0                   | 1998         | 2458         | N      |
| 20210923 | RMO     | 13637               | 561152       | 1074211      | N      |
| 20210923 | RMPL PR | 0                   | 951          | 1151         | N      |
| 20210923 | RMR     | 0                   | 1279         | 1787         | N      |
| 20210923 | RMT     | 100                 | 4513         | 9761         | N      |
| 20210923 | RMTI    | 0                   | 1800         | 2100         | N      |
| 20210923 | RNA     | 0                   | 1595         | 2455         | N      |
| 20210923 | RNAZ    | 51568               | 1278895      | 1624311      | N      |
| 20210923 | RNG     | 155                 | 126494       | 278365       | N      |
| 20210923 | RNGR    | 0                   | 100          | 389          | N      |
| 20210923 | RNLX    | 0                   | 883          | 1083         | N      |
| 20210923 | RNP     | 0                   | 3790         | 12273        | N      |
| 20210923 | RNR     | 478                 | 66274        | 127054       | N      |
| 20210923 | RNR PRF | 0                   | 583          | 2538         | N      |
| 20210923 | RNR PRG | 0                   | 2663         | 11044        | N      |
| 20210923 | RNST    | 0                   | 309          | 966          | N      |
| 20210923 | RNW     | 0                   | 1715         | 4745         | N      |
| 20210923 | RNWK    | 0                   | 100          | 400          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | RNWWW   | 0                   | 10           | 74           | N      |
| 20210923 | RNXT    | 0                   | 75           | 375          | N      |
| 20210923 | ROAD    | 0                   | 667          | 2346         | N      |
| 20210923 | ROCK    | 0                   | 0            | 12           | N      |
| 20210923 | ROCR    | 0                   | 0            | 1000         | N      |
| 20210923 | ROCRW   | 100                 | 102          | 102          | N      |
| 20210923 | ROG     | 326                 | 10540        | 18637        | N      |
| 20210923 | ROIC    | 0                   | 4471         | 6794         | N      |
| 20210923 | ROK     | 306                 | 88025        | 157319       | N      |
| 20210923 | ROKU    | 118                 | 21058        | 33254        | N      |
| 20210923 | ROL     | 7689                | 128494       | 313502       | N      |
| 20210923 | ROLL    | 0                   | 7830         | 10753        | N      |
| 20210923 | RONI    | 0                   | 680          | 1142         | N      |
| 20210923 | RONI U  | 0                   | 90           | 516          | N      |
| 20210923 | RONI WS | 0                   | 341          | 941          | N      |
| 20210923 | ROOT    | 100                 | 16711        | 31004        | N      |
| 20210923 | ROP     | 894                 | 36912        | 80923        | N      |
| 20210923 | ROSS    | 0                   | 101          | 301          | N      |
| 20210923 | ROSS WS | 0                   | 7608         | 7808         | N      |
| 20210923 | ROST    | 0                   | 7970         | 10203        | N      |
| 20210923 | ROT     | 14                  | 3141         | 29278        | N      |
| 20210923 | ROT WS  | 0                   | 402          | 25899        | N      |
| 20210923 | ROVR    | 0                   | 1883         | 2373         | N      |
| 20210923 | RPAI    | 380                 | 81048        | 324182       | N      |
| 20210923 | RPAR    | 0                   | 118          | 118          | N      |
| 20210923 | RPAY    | 0                   | 6500         | 10590        | N      |
| 20210923 | RPD     | 0                   | 4002         | 4954         | N      |
| 20210923 | RPG     | 0                   | 600          | 900          | N      |
| 20210923 | RPHM    | 0                   | 88           | 92           | N      |
| 20210923 | RPID    | 0                   | 654          | 660          | N      |
| 20210923 | RPM     | 1500                | 144678       | 186056       | N      |
| 20210923 | RPRX    | 0                   | 9415         | 13863        | N      |
| 20210923 | RPT     | 260                 | 35261        | 166611       | N      |
| 20210923 | RPT PRD | 40                  | 200          | 2739         | N      |
| 20210923 | RPTX    | 0                   | 200          | 300          | N      |
| 20210923 | RPV     | 0                   | 4225         | 7684         | N      |
| 20210923 | RQI     | 2000                | 14685        | 35309        | N      |
| 20210923 | RRC     | 648                 | 404419       | 766028       | N      |
| 20210923 | RRD     | 7                   | 59462        | 144134       | N      |
| 20210923 | RRGB    | 0                   | 6631         | 10053        | N      |
| 20210923 | RRR     | 0                   | 7890         | 10265        | N      |
| 20210923 | RS      | 312                 | 62568        | 116264       | N      |
| 20210923 | RSF     | 0                   | 787          | 1086         | N      |
| 20210923 | RSG     | 1551                | 177224       | 318390       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | RSI    | 3208                | 164781       | 398369       | N      |
| 20210923 | RSKD   | 262                 | 48683        | 73502        | N      |
| 20210923 | RSLS   | 0                   | 5067         | 6891         | N      |
| 20210923 | RSP    | 300                 | 111274       | 151208       | N      |
| 20210923 | RSVR   | 0                   | 902          | 959          | N      |
| 20210923 | RSX    | 0                   | 200994       | 275930       | N      |
| 20210923 | RTLRL  | 0                   | 4761         | 13488        | N      |
| 20210923 | RTPY   | 400                 | 7420         | 7937         | N      |
| 20210923 | RTPYU  | 0                   | 38           | 26886        | N      |
| 20210923 | RTX    | 17273               | 1138981      | 1728184      | N      |
| 20210923 | RUBY   | 0                   | 4965         | 6969         | N      |
| 20210923 | RUN    | 200                 | 17658        | 27816        | N      |
| 20210923 | RUSHA  | 0                   | 535          | 771          | N      |
| 20210923 | RUSHB  | 0                   | 630          | 675          | N      |
| 20210923 | RUTH   | 100                 | 1094         | 2664         | N      |
| 20210923 | RVI    | 100                 | 4100         | 17013        | N      |
| 20210923 | RVLV   | 411                 | 56332        | 194080       | N      |
| 20210923 | RVMD   | 0                   | 1156         | 1574         | N      |
| 20210923 | RVNC   | 0                   | 1471         | 3879         | N      |
| 20210923 | RVP    | 0                   | 479          | 1184         | N      |
| 20210923 | RVPH   | 0                   | 100          | 900          | N      |
| 20210923 | RVSB   | 0                   | 0            | 150          | N      |
| 20210923 | RVT    | 20                  | 20032        | 58960        | N      |
| 20210923 | RWL    | 0                   | 200          | 400          | N      |
| 20210923 | RWLK   | 110746              | 387790       | 529117       | N      |
| 20210923 | RWM    | 0                   | 26318        | 33718        | N      |
| 20210923 | RWR    | 0                   | 1890         | 2299         | N      |
| 20210923 | RWT    | 3868                | 108739       | 332186       | N      |
| 20210923 | RWX    | 0                   | 4243         | 5347         | N      |
| 20210923 | RXDX   | 0                   | 264          | 534          | N      |
| 20210923 | RXI    | 0                   | 100          | 100          | N      |
| 20210923 | RXN    | 1407                | 82135        | 192652       | N      |
| 20210923 | RXRX   | 0                   | 3725         | 5335         | N      |
| 20210923 | RXST   | 0                   | 360          | 760          | N      |
| 20210923 | RXT    | 0                   | 1268         | 2836         | N      |
| 20210923 | RY     | 1070                | 172791       | 252934       | N      |
| 20210923 | RYAAY  | 0                   | 1525         | 2659         | N      |
| 20210923 | RYAM   | 2250                | 138827       | 178230       | N      |
| 20210923 | RYAN   | 3                   | 80819        | 153473       | N      |
| 20210923 | RYB    | 311                 | 1770         | 2902         | N      |
| 20210923 | RYI    | 0                   | 10857        | 33544        | N      |
| 20210923 | RYLD   | 0                   | 1029         | 1029         | N      |
| 20210923 | RYN    | 1807                | 101700       | 174639       | N      |
| 20210923 | RYT    | 0                   | 208          | 208          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | RYTM     | 0                   | 1403         | 1521         | N      |
| 20210923 | RZA      | 360                 | 16989        | 42060        | N      |
| 20210923 | RZB      | 0                   | 2479         | 13426        | N      |
| 20210923 | RZLT     | 0                   | 0            | 917          | N      |
| 20210923 | S        | 741                 | 299169       | 591571       | N      |
| 20210923 | SA       | 2016                | 32294        | 50957        | N      |
| 20210923 | SABR     | 100                 | 20273        | 82695        | N      |
| 20210923 | SABRP    | 0                   | 4            | 4            | N      |
| 20210923 | SACH     | 0                   | 20           | 549          | N      |
| 20210923 | SACH PRA | 0                   | 100          | 100          | N      |
| 20210923 | SAFE     | 310                 | 104749       | 344704       | N      |
| 20210923 | SAFM     | 0                   | 166          | 280          | N      |
| 20210923 | SAFT     | 0                   | 279          | 383          | N      |
| 20210923 | SAGE     | 0                   | 3375         | 8542         | N      |
| 20210923 | SAH      | 104                 | 65392        | 115570       | N      |
| 20210923 | SAIA     | 0                   | 417          | 919          | N      |
| 20210923 | SAIC     | 261                 | 72077        | 89990        | N      |
| 20210923 | SAIL     | 1778                | 64331        | 137766       | N      |
| 20210923 | SALM     | 200                 | 2198         | 4345         | N      |
| 20210923 | SAM      | 189                 | 37320        | 54244        | N      |
| 20210923 | SAN      | 7495                | 201751       | 325543       | N      |
| 20210923 | SANA     | 0                   | 4035         | 6020         | N      |
| 20210923 | SAND     | 15632               | 223856       | 376117       | N      |
| 20210923 | SANM     | 0                   | 2574         | 3962         | N      |
| 20210923 | SANW     | 0                   | 0            | 200          | N      |
| 20210923 | SAP      | 196                 | 45945        | 55122        | N      |
| 20210923 | SAR      | 100                 | 3059         | 5696         | N      |
| 20210923 | SASR     | 0                   | 3633         | 7990         | N      |
| 20210923 | SATS     | 0                   | 5881         | 8318         | N      |
| 20210923 | SAVA     | 200                 | 26182        | 52732        | N      |
| 20210923 | SAVE     | 10984               | 521576       | 987789       | N      |
| 20210923 | SB       | 5978                | 145008       | 363488       | N      |
| 20210923 | SB PRC   | 0                   | 86           | 250          | N      |
| 20210923 | SB PRD   | 0                   | 329          | 4604         | N      |
| 20210923 | SBAC     | 0                   | 3584         | 4883         | N      |
| 20210923 | SBBA     | 0                   | 0            | 2358         | N      |
| 20210923 | SBBP     | 0                   | 0            | 200          | N      |
| 20210923 | SBCF     | 0                   | 3514         | 4126         | N      |
| 20210923 | SBET     | 100                 | 5002         | 6745         | N      |
| 20210923 | SBEV     | 0                   | 500          | 500          | N      |
| 20210923 | SBGI     | 0                   | 2372         | 3748         | N      |
| 20210923 | SBH      | 3                   | 152249       | 303241       | N      |
| 20210923 | SBI      | 593                 | 4186         | 7739         | N      |
| 20210923 | SBII     | 0                   | 31           | 31           | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | SBII WS  | 0                   | 0            | 1            | N      |
| 20210923 | SBLK     | 0                   | 9140         | 28872        | N      |
| 20210923 | SBNY     | 0                   | 2441         | 2953         | N      |
| 20210923 | SBNYP    | 0                   | 303          | 303          | N      |
| 20210923 | SBOW     | 0                   | 11678        | 28612        | N      |
| 20210923 | SBR      | 0                   | 1120         | 2064         | N      |
| 20210923 | SBRA     | 0                   | 7808         | 10331        | N      |
| 20210923 | SBS      | 2700                | 398906       | 432036       | N      |
| 20210923 | SBSI     | 0                   | 66           | 553          | N      |
| 20210923 | SBSW     | 3961                | 349833       | 505751       | N      |
| 20210923 | SBTX     | 0                   | 2449         | 3485         | N      |
| 20210923 | SBUX     | 0                   | 22290        | 36280        | N      |
| 20210923 | SC       | 2272                | 68326        | 185947       | N      |
| 20210923 | SCCO     | 9984                | 159851       | 227720       | N      |
| 20210923 | SCD      | 0                   | 18           | 1913         | N      |
| 20210923 | SCE PRG  | 0                   | 483          | 2635         | N      |
| 20210923 | SCE PRH  | 0                   | 707          | 1386         | N      |
| 20210923 | SCE PRJ  | 760                 | 7449         | 14702        | N      |
| 20210923 | SCE PRK  | 0                   | 2700         | 5018         | N      |
| 20210923 | SCE PRL  | 0                   | 9648         | 13499        | N      |
| 20210923 | SCHA     | 0                   | 500          | 3151         | N      |
| 20210923 | SCHB     | 0                   | 1087         | 1891         | N      |
| 20210923 | SCHC     | 0                   | 0            | 1700         | N      |
| 20210923 | SCHD     | 0                   | 9371         | 12614        | N      |
| 20210923 | SCHE     | 0                   | 10587        | 13316        | N      |
| 20210923 | SCHF     | 0                   | 5364         | 9441         | N      |
| 20210923 | SCHG     | 0                   | 527          | 527          | N      |
| 20210923 | SCHH     | 0                   | 22767        | 25768        | N      |
| 20210923 | SCHI     | 0                   | 2200         | 2200         | N      |
| 20210923 | SCHJ     | 0                   | 0            | 200          | N      |
| 20210923 | SCHK     | 0                   | 150          | 257          | N      |
| 20210923 | SCHL     | 0                   | 3            | 1214         | N      |
| 20210923 | SCHM     | 0                   | 1000         | 1300         | N      |
| 20210923 | SCHN     | 0                   | 243          | 1697         | N      |
| 20210923 | SCHO     | 0                   | 1700         | 1700         | N      |
| 20210923 | SCHP     | 0                   | 57766        | 78886        | N      |
| 20210923 | SCHQ     | 0                   | 5114         | 5714         | N      |
| 20210923 | SCHR     | 0                   | 2001         | 8802         | N      |
| 20210923 | SCHV     | 0                   | 300          | 602          | N      |
| 20210923 | SCHW     | 14465               | 743229       | 1229111      | N      |
| 20210923 | SCHW PRD | 0                   | 13089        | 16892        | N      |
| 20210923 | SCHW PRJ | 0                   | 6404         | 29681        | N      |
| 20210923 | SCHX     | 0                   | 3868         | 6678         | N      |
| 20210923 | SCHY     | 0                   | 300          | 300          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | SCHZ    | 0                   | 1676         | 3976         | N      |
| 20210923 | SCI     | 110                 | 48443        | 239013       | N      |
| 20210923 | SCKT    | 0                   | 104          | 104          | N      |
| 20210923 | SCL     | 0                   | 8458         | 24530        | N      |
| 20210923 | SCLEU   | 0                   | 0            | 398          | N      |
| 20210923 | SCLEW   | 0                   | 0            | 100          | N      |
| 20210923 | SCM     | 10                  | 2343         | 7043         | N      |
| 20210923 | SCO     | 100                 | 10176        | 12781        | N      |
| 20210923 | SCOA    | 0                   | 161          | 161          | N      |
| 20210923 | SCOB    | 0                   | 3            | 3            | N      |
| 20210923 | SCOR    | 0                   | 1732         | 1959         | N      |
| 20210923 | SCPL    | 0                   | 2664         | 8620         | N      |
| 20210923 | SCPS    | 0                   | 0            | 100          | N      |
| 20210923 | SCR     | 0                   | 5404         | 18483        | N      |
| 20210923 | SCS     | 190                 | 318320       | 551839       | N      |
| 20210923 | SCSC    | 0                   | 833          | 1784         | N      |
| 20210923 | SCU     | 80                  | 18948        | 39879        | N      |
| 20210923 | SCVL    | 0                   | 821          | 851          | N      |
| 20210923 | SCVX    | 0                   | 100          | 5522         | N      |
| 20210923 | SCVX WS | 630                 | 2907         | 30097        | N      |
| 20210923 | SCWX    | 0                   | 510          | 520          | N      |
| 20210923 | SCX     | 0                   | 902          | 6262         | N      |
| 20210923 | SCYX    | 0                   | 2300         | 3348         | N      |
| 20210923 | SCZ     | 0                   | 43023        | 49804        | N      |
| 20210923 | SD      | 3277                | 82893        | 170665       | N      |
| 20210923 | SDC     | 800                 | 61440        | 125680       | N      |
| 20210923 | SDGR    | 0                   | 1193         | 2434         | N      |
| 20210923 | SDHY    | 3200                | 15356        | 32781        | N      |
| 20210923 | SDIV    | 0                   | 1683         | 7251         | N      |
| 20210923 | SDOW    | 300                 | 98319        | 148851       | N      |
| 20210923 | SDS     | 0                   | 101890       | 113694       | N      |
| 20210923 | SDVY    | 0                   | 100          | 100          | N      |
| 20210923 | SDY     | 0                   | 3521         | 3921         | N      |
| 20210923 | SE      | 2740                | 280939       | 435841       | N      |
| 20210923 | SEAC    | 0                   | 301          | 1546         | N      |
| 20210923 | SEAH    | 1                   | 6033         | 25629        | N      |
| 20210923 | SEAH U  | 0                   | 320          | 420          | N      |
| 20210923 | SEAH WS | 500                 | 1378         | 28837        | N      |
| 20210923 | SEAS    | 200                 | 197745       | 296942       | N      |
| 20210923 | SEB     | 0                   | 0            | 36           | N      |
| 20210923 | SECO    | 0                   | 0            | 314          | N      |
| 20210923 | SEDG    | 0                   | 2171         | 2997         | N      |
| 20210923 | SEE     | 0                   | 139663       | 219651       | N      |
| 20210923 | SEED    | 0                   | 104          | 300          | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | SEEL   | 11395               | 25695        | 49093        | N      |
| 20210923 | SEER   | 0                   | 3439         | 3921         | N      |
| 20210923 | SEIC   | 0                   | 266          | 390          | N      |
| 20210923 | SELB   | 0                   | 4248         | 13511        | N      |
| 20210923 | SEM    | 463                 | 73357        | 180332       | N      |
| 20210923 | SEMR   | 0                   | 25961        | 55721        | N      |
| 20210923 | SENEA  | 0                   | 7            | 7            | N      |
| 20210923 | SENS   | 0                   | 133596       | 187501       | N      |
| 20210923 | SERA   | 0                   | 232          | 393          | N      |
| 20210923 | SESN   | 100                 | 20561        | 33832        | N      |
| 20210923 | SF     | 613                 | 120996       | 197389       | N      |
| 20210923 | SF PRB | 0                   | 790          | 3725         | N      |
| 20210923 | SF PRC | 0                   | 479          | 1953         | N      |
| 20210923 | SF PRD | 0                   | 4139         | 28724        | N      |
| 20210923 | SFB    | 0                   | 1337         | 2180         | N      |
| 20210923 | SFBS   | 762                 | 25585        | 34102        | N      |
| 20210923 | SFE    | 694                 | 6164         | 17270        | N      |
| 20210923 | SFIX   | 14085               | 55065        | 85532        | N      |
| 20210923 | SFL    | 2272                | 72898        | 194589       | N      |
| 20210923 | SFM    | 0                   | 12590        | 17185        | N      |
| 20210923 | SFNC   | 0                   | 1128         | 1937         | N      |
| 20210923 | SFST   | 0                   | 0            | 9            | N      |
| 20210923 | SFT    | 0                   | 3721         | 18867        | N      |
| 20210923 | SFUN   | 0                   | 96           | 134          | N      |
| 20210923 | SGAM   | 0                   | 0            | 266          | N      |
| 20210923 | SGBX   | 0                   | 100          | 100          | N      |
| 20210923 | SGC    | 0                   | 1008         | 1408         | N      |
| 20210923 | SGDJ   | 0                   | 20           | 20           | N      |
| 20210923 | SGEN   | 0                   | 1155         | 1409         | N      |
| 20210923 | SGFY   | 53489               | 221390       | 453419       | N      |
| 20210923 | SGG    | 0                   | 26           | 26           | N      |
| 20210923 | SGH    | 0                   | 1085         | 1567         | N      |
| 20210923 | SGHT   | 0                   | 1741         | 2298         | N      |
| 20210923 | SGLB   | 0                   | 306          | 306          | N      |
| 20210923 | SGMA   | 0                   | 974          | 1669         | N      |
| 20210923 | SGMO   | 0                   | 1930         | 4205         | N      |
| 20210923 | SGMS   | 0                   | 9590         | 12188        | N      |
| 20210923 | SGOC   | 2672                | 5337         | 7379         | N      |
| 20210923 | SGOL   | 0                   | 15854        | 15954        | N      |
| 20210923 | SGRP   | 0                   | 0            | 400          | N      |
| 20210923 | SGRY   | 0                   | 1251         | 2365         | N      |
| 20210923 | SGTX   | 0                   | 201          | 201          | N      |
| 20210923 | SGU    | 1                   | 4389         | 12565        | N      |
| 20210923 | SH     | 0                   | 2305         | 35041        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | SHACW   | 0                   | 0            | 100          | N      |
| 20210923 | SHAK    | 1838                | 81403        | 271100       | N      |
| 20210923 | SHBI    | 0                   | 56           | 76           | N      |
| 20210923 | SHC     | 0                   | 8598         | 10601        | N      |
| 20210923 | SHCR    | 0                   | 3662         | 4654         | N      |
| 20210923 | SHEN    | 0                   | 6            | 842          | N      |
| 20210923 | SHG     | 0                   | 11707        | 22797        | N      |
| 20210923 | SHI     | 1797                | 6641         | 11097        | N      |
| 20210923 | SHIP    | 600                 | 20954        | 50170        | N      |
| 20210923 | SHIPW   | 1500                | 1500         | 1500         | N      |
| 20210923 | SHIPZ   | 0                   | 100          | 100          | N      |
| 20210923 | SHLS    | 0                   | 9541         | 12416        | N      |
| 20210923 | SHLX    | 2903                | 94311        | 218248       | N      |
| 20210923 | SHM     | 0                   | 0            | 2100         | N      |
| 20210923 | SHO     | 823                 | 280469       | 996895       | N      |
| 20210923 | SHO PRH | 0                   | 129          | 2699         | N      |
| 20210923 | SHO PRI | 0                   | 401          | 2778         | N      |
| 20210923 | SHOO    | 0                   | 3561         | 6531         | N      |
| 20210923 | SHOP    | 272                 | 50856        | 90620        | N      |
| 20210923 | SHV     | 0                   | 4584         | 5984         | N      |
| 20210923 | SHW     | 2990                | 198134       | 274824       | N      |
| 20210923 | SHY     | 0                   | 25993        | 54993        | N      |
| 20210923 | SHYF    | 0                   | 6051         | 9855         | N      |
| 20210923 | SHYG    | 0                   | 12439        | 14289        | N      |
| 20210923 | SI      | 3041                | 90786        | 145488       | N      |
| 20210923 | SI PRA  | 0                   | 11860        | 46950        | N      |
| 20210923 | SIBN    | 0                   | 3617         | 5222         | N      |
| 20210923 | SIC     | 0                   | 1880         | 1900         | N      |
| 20210923 | SID     | 1800                | 797261       | 1126204      | N      |
| 20210923 | SIEN    | 0                   | 3689         | 7996         | N      |
| 20210923 | SIERU   | 0                   | 0            | 3017         | N      |
| 20210923 | SIF     | 0                   | 0            | 2            | N      |
| 20210923 | SIFY    | 0                   | 683          | 1653         | N      |
| 20210923 | SIG     | 828                 | 58718        | 157179       | N      |
| 20210923 | SIGA    | 0                   | 1            | 101          | N      |
| 20210923 | SIGI    | 0                   | 1298         | 1547         | N      |
| 20210923 | SII     | 428                 | 5855         | 8817         | N      |
| 20210923 | SIL     | 0                   | 676          | 1281         | N      |
| 20210923 | SILC    | 0                   | 1            | 1            | N      |
| 20210923 | SILJ    | 0                   | 7810         | 11111        | N      |
| 20210923 | SILK    | 0                   | 2322         | 7932         | N      |
| 20210923 | SILV    | 0                   | 13001        | 23720        | N      |
| 20210923 | SIMO    | 0                   | 180          | 1074         | N      |
| 20210923 | SINO    | 0                   | 1457         | 2307         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | SINT     | 0                   | 1038         | 1338         | N      |
| 20210923 | SIOX     | 0                   | 3917         | 6073         | N      |
| 20210923 | SIRI     | 0                   | 443594       | 559126       | N      |
| 20210923 | SITC     | 33                  | 150041       | 359320       | N      |
| 20210923 | SITC PRA | 0                   | 1079         | 5806         | N      |
| 20210923 | SITE     | 0                   | 17153        | 36394        | N      |
| 20210923 | SITM     | 0                   | 2144         | 6490         | N      |
| 20210923 | SIVB     | 0                   | 4362         | 6465         | N      |
| 20210923 | SIVBP    | 0                   | 100          | 100          | N      |
| 20210923 | SIVR     | 0                   | 8100         | 10100        | N      |
| 20210923 | SIX      | 1931                | 100810       | 190124       | N      |
| 20210923 | SJI      | 603                 | 99556        | 144342       | N      |
| 20210923 | SJIJ     | 0                   | 6261         | 10449        | N      |
| 20210923 | SJIV     | 0                   | 300          | 2393         | N      |
| 20210923 | SJM      | 12269               | 213706       | 309138       | N      |
| 20210923 | SJNK     | 0                   | 66779        | 95279        | N      |
| 20210923 | SJR      | 303                 | 31437        | 54482        | N      |
| 20210923 | SJT      | 1                   | 4449         | 82529        | N      |
| 20210923 | SJW      | 11                  | 13219        | 20114        | N      |
| 20210923 | SKIL     | 0                   | 110806       | 277931       | N      |
| 20210923 | SKIL WS  | 1039                | 1818         | 21841        | N      |
| 20210923 | SKIN     | 828                 | 32805        | 41332        | N      |
| 20210923 | SKINW    | 0                   | 300          | 480          | N      |
| 20210923 | SKLZ     | 17100               | 496540       | 1087191      | N      |
| 20210923 | SKM      | 106                 | 81067        | 169232       | N      |
| 20210923 | SKT      | 420                 | 86298        | 148175       | N      |
| 20210923 | SKX      | 656                 | 174524       | 349906       | N      |
| 20210923 | SKY      | 1291                | 39122        | 54597        | N      |
| 20210923 | SKYT     | 0                   | 3363         | 3363         | N      |
| 20210923 | SKYW     | 0                   | 792          | 1360         | N      |
| 20210923 | SKYY     | 0                   | 1            | 101          | N      |
| 20210923 | SLAB     | 0                   | 1341         | 2688         | N      |
| 20210923 | SLAC     | 0                   | 1275         | 2323         | N      |
| 20210923 | SLAC U   | 0                   | 0            | 215          | N      |
| 20210923 | SLAC WS  | 0                   | 51           | 22952        | N      |
| 20210923 | SLB      | 18313               | 1476389      | 2828017      | N      |
| 20210923 | SLCA     | 2977                | 215142       | 742966       | N      |
| 20210923 | SLCRW    | 0                   | 0            | 200          | N      |
| 20210923 | SLCT     | 0                   | 422          | 1195         | N      |
| 20210923 | SLDB     | 6650                | 35093        | 58174        | N      |
| 20210923 | SLF      | 536                 | 120236       | 194546       | N      |
| 20210923 | SLG      | 460                 | 154873       | 240599       | N      |
| 20210923 | SLG PRI  | 900                 | 1200         | 5288         | N      |
| 20210923 | SLGC     | 0                   | 1690         | 1824         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | SLGCW   | 0                   | 266          | 363          | N      |
| 20210923 | SLGG    | 0                   | 52           | 717          | N      |
| 20210923 | SLGN    | 0                   | 2080         | 4674         | N      |
| 20210923 | SLHG    | 0                   | 200          | 200          | N      |
| 20210923 | SLI     | 8782                | 54372        | 129593       | N      |
| 20210923 | SLM     | 0                   | 29668        | 37689        | N      |
| 20210923 | SLMBP   | 0                   | 0            | 100          | N      |
| 20210923 | SLNO    | 0                   | 100          | 200          | N      |
| 20210923 | SLP     | 0                   | 721          | 952          | N      |
| 20210923 | SLQD    | 0                   | 6445         | 10245        | N      |
| 20210923 | SLQT    | 7077                | 296614       | 552663       | N      |
| 20210923 | SLRC    | 0                   | 4            | 7            | N      |
| 20210923 | SLRX    | 0                   | 7132         | 10931        | N      |
| 20210923 | SLS     | 0                   | 450          | 1167         | N      |
| 20210923 | SLV     | 100                 | 577156       | 819667       | N      |
| 20210923 | SLVM WI | 0                   | 2000         | 2000         | N      |
| 20210923 | SLVO    | 0                   | 900          | 1500         | N      |
| 20210923 | SLVP    | 0                   | 103          | 103          | N      |
| 20210923 | SLX     | 0                   | 44           | 338          | N      |
| 20210923 | SLYG    | 0                   | 800          | 800          | N      |
| 20210923 | SLYV    | 0                   | 1410         | 1910         | N      |
| 20210923 | SM      | 1535                | 199847       | 392756       | N      |
| 20210923 | SMAR    | 877                 | 86691        | 181458       | N      |
| 20210923 | SMCI    | 0                   | 377          | 1433         | N      |
| 20210923 | SMED    | 0                   | 111          | 160          | N      |
| 20210923 | SMFG    | 0                   | 149311       | 239783       | N      |
| 20210923 | SMFR    | 0                   | 6538         | 11128        | N      |
| 20210923 | SMG     | 109                 | 41273        | 88778        | N      |
| 20210923 | SMH     | 0                   | 25521        | 37523        | N      |
| 20210923 | SMHI    | 550                 | 1071         | 6784         | N      |
| 20210923 | SMID    | 0                   | 60           | 60           | N      |
| 20210923 | SMIN    | 0                   | 900          | 1820         | N      |
| 20210923 | SMLP    | 0                   | 1551         | 2433         | N      |
| 20210923 | SMM     | 2400                | 12365        | 32921        | N      |
| 20210923 | SMMT    | 523                 | 5142         | 5581         | N      |
| 20210923 | SMMV    | 0                   | 100          | 100          | N      |
| 20210923 | SMN     | 0                   | 0            | 100          | N      |
| 20210923 | SMP     | 221                 | 11195        | 24529        | N      |
| 20210923 | SMPL    | 0                   | 743          | 1240         | N      |
| 20210923 | SMRT    | 0                   | 9509         | 23161        | N      |
| 20210923 | SMSI    | 0                   | 2            | 280          | N      |
| 20210923 | SMTC    | 0                   | 6323         | 9262         | N      |
| 20210923 | SMTS    | 300                 | 1322         | 3022         | N      |
| 20210923 | SMWB    | 0                   | 7732         | 11320        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | SNA     | 179                 | 75879        | 206032       | N      |
| 20210923 | SNAP    | 20833               | 1221331      | 2498122      | N      |
| 20210923 | SNAX    | 0                   | 1700         | 2400         | N      |
| 20210923 | SNBR    | 0                   | 1146         | 1566         | N      |
| 20210923 | SNCR    | 100                 | 3275         | 4590         | N      |
| 20210923 | SNCY    | 0                   | 3518         | 4326         | N      |
| 20210923 | SND     | 0                   | 0            | 100          | N      |
| 20210923 | SNDL    | 0                   | 72387        | 101115       | N      |
| 20210923 | SNDR    | 0                   | 49914        | 102621       | N      |
| 20210923 | SNDX    | 0                   | 2270         | 3038         | N      |
| 20210923 | SNES    | 0                   | 110          | 240          | N      |
| 20210923 | SNEX    | 0                   | 0            | 4            | N      |
| 20210923 | SNFCA   | 0                   | 0            | 200          | N      |
| 20210923 | SNGX    | 0                   | 100          | 200          | N      |
| 20210923 | SNII    | 0                   | 200          | 201          | N      |
| 20210923 | SNII U  | 0                   | 0            | 518          | N      |
| 20210923 | SNII WS | 0                   | 25           | 5025         | N      |
| 20210923 | SNMP    | 0                   | 7492         | 20215        | N      |
| 20210923 | SNN     | 795                 | 28678        | 75037        | N      |
| 20210923 | SNOA    | 0                   | 0            | 300          | N      |
| 20210923 | SNOW    | 3194                | 236618       | 687560       | N      |
| 20210923 | SNP     | 3                   | 26876        | 50388        | N      |
| 20210923 | SNPO    | 0                   | 1841         | 2259         | N      |
| 20210923 | SNPS    | 0                   | 12622        | 15447        | N      |
| 20210923 | SNPX    | 0                   | 800          | 952          | N      |
| 20210923 | SNSE    | 100                 | 101          | 177          | N      |
| 20210923 | SNSR    | 0                   | 300          | 300          | N      |
| 20210923 | SNTG    | 0                   | 1233         | 1500         | N      |
| 20210923 | SNUG    | 0                   | 100          | 100          | N      |
| 20210923 | SNV     | 1674                | 162034       | 306232       | N      |
| 20210923 | SNV PRD | 0                   | 950          | 5088         | N      |
| 20210923 | SNV PRE | 0                   | 4560         | 11640        | N      |
| 20210923 | SNX     | 392                 | 35455        | 67139        | N      |
| 20210923 | SNY     | 829                 | 19939        | 31659        | N      |
| 20210923 | SO      | 180463              | 566843       | 889182       | N      |
| 20210923 | SOCL    | 0                   | 0            | 6            | N      |
| 20210923 | SOFI    | 500                 | 84994        | 286130       | N      |
| 20210923 | SOFIW   | 0                   | 2150         | 4665         | N      |
| 20210923 | SOGO    | 5                   | 341788       | 601651       | N      |
| 20210923 | SOHON   | 0                   | 100          | 500          | N      |
| 20210923 | SOHU    | 0                   | 2610         | 3077         | N      |
| 20210923 | SOI     | 1001                | 15595        | 39442        | N      |
| 20210923 | SOJB    | 2133                | 13824        | 15927        | N      |
| 20210923 | SOJC    | 0                   | 1145         | 5326         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | SOJD    | 290                 | 19613        | 24599        | N      |
| 20210923 | SOJE    | 29                  | 9293         | 16790        | N      |
| 20210923 | SOL     | 1207                | 121990       | 175965       | N      |
| 20210923 | SOLN    | 0                   | 721          | 2677         | N      |
| 20210923 | SOLO    | 0                   | 12417        | 13729        | N      |
| 20210923 | SOLOW   | 0                   | 100          | 100          | N      |
| 20210923 | SOLY    | 0                   | 2624         | 5284         | N      |
| 20210923 | SON     | 451                 | 72035        | 109717       | N      |
| 20210923 | SONM    | 0                   | 2915         | 3015         | N      |
| 20210923 | SONN    | 0                   | 1987         | 12206        | N      |
| 20210923 | SONO    | 100                 | 4426         | 7977         | N      |
| 20210923 | SONY    | 140                 | 70648        | 136490       | N      |
| 20210923 | SOPH    | 0                   | 36           | 117          | N      |
| 20210923 | SOR     | 0                   | 0            | 203          | N      |
| 20210923 | SOS     | 6534                | 277794       | 365980       | N      |
| 20210923 | SOVO    | 0                   | 16260        | 82955        | N      |
| 20210923 | SOXL    | 200                 | 20601        | 64225        | N      |
| 20210923 | SOXQ    | 0                   | 461          | 510          | N      |
| 20210923 | SOXS    | 6400                | 75929        | 78029        | N      |
| 20210923 | SOXX    | 0                   | 6387         | 8160         | N      |
| 20210923 | SP      | 0                   | 10           | 10           | N      |
| 20210923 | SPAB    | 0                   | 600          | 4640         | N      |
| 20210923 | SPAK    | 0                   | 300          | 300          | N      |
| 20210923 | SPAQ    | 0                   | 1388         | 6699         | N      |
| 20210923 | SPAQ U  | 0                   | 0            | 12242        | N      |
| 20210923 | SPAQ WS | 0                   | 2429         | 47083        | N      |
| 20210923 | SPB     | 175                 | 157387       | 213111       | N      |
| 20210923 | SPBC    | 0                   | 1            | 1            | N      |
| 20210923 | SPCB    | 0                   | 0            | 601          | N      |
| 20210923 | SPCE    | 5675                | 912031       | 1605915      | N      |
| 20210923 | SPDN    | 0                   | 3000         | 3000         | N      |
| 20210923 | SPDW    | 0                   | 1855         | 2455         | N      |
| 20210923 | SPE     | 308                 | 878          | 2589         | N      |
| 20210923 | SPEM    | 0                   | 19266        | 40437        | N      |
| 20210923 | SPFI    | 0                   | 100          | 100          | N      |
| 20210923 | SPFR    | 38                  | 13395        | 25152        | N      |
| 20210923 | SPFR WS | 974                 | 9676         | 21059        | N      |
| 20210923 | SPG     | 5137                | 197165       | 466249       | N      |
| 20210923 | SPG PRJ | 0                   | 285          | 929          | N      |
| 20210923 | SPGI    | 3395                | 147126       | 224121       | N      |
| 20210923 | SPGP    | 0                   | 0            | 9            | N      |
| 20210923 | SPGS    | 0                   | 1314         | 7725         | N      |
| 20210923 | SPGS U  | 0                   | 0            | 945          | N      |
| 20210923 | SPGS WS | 0                   | 822          | 2421         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | SPH      | 300                 | 14164        | 58221        | N      |
| 20210923 | SPHB     | 0                   | 17041        | 31522        | N      |
| 20210923 | SPHD     | 0                   | 1422         | 1932         | N      |
| 20210923 | SPHQ     | 0                   | 7225         | 7640         | N      |
| 20210923 | SPHY     | 0                   | 0            | 100          | N      |
| 20210923 | SPI      | 0                   | 111          | 601          | N      |
| 20210923 | SPIB     | 0                   | 213189       | 225089       | N      |
| 20210923 | SPIP     | 0                   | 26537        | 30623        | N      |
| 20210923 | SPIR     | 16708               | 131448       | 369008       | N      |
| 20210923 | SPIR WS  | 2692                | 3973         | 109226       | N      |
| 20210923 | SPKB     | 0                   | 4500         | 4500         | N      |
| 20210923 | SPLB     | 5300                | 51909        | 64486        | N      |
| 20210923 | SPLG     | 0                   | 18382        | 19705        | N      |
| 20210923 | SPLK     | 0                   | 3510         | 7898         | N      |
| 20210923 | SPLP     | 0                   | 754          | 1582         | N      |
| 20210923 | SPLP PRA | 0                   | 0            | 80           | N      |
| 20210923 | SPLV     | 0                   | 84350        | 95834        | N      |
| 20210923 | SPMB     | 0                   | 1700         | 2428         | N      |
| 20210923 | SPMD     | 300                 | 5577         | 12149        | N      |
| 20210923 | SPNE     | 0                   | 300          | 341          | N      |
| 20210923 | SPNS     | 0                   | 350          | 761          | N      |
| 20210923 | SPNT     | 0                   | 78702        | 160310       | N      |
| 20210923 | SPNT PRB | 0                   | 14           | 16332        | N      |
| 20210923 | SPOK     | 0                   | 0            | 409          | N      |
| 20210923 | SPOT     | 231                 | 104062       | 189159       | N      |
| 20210923 | SPPI     | 0                   | 7560         | 13688        | N      |
| 20210923 | SPPP     | 0                   | 200          | 5908         | N      |
| 20210923 | SPR      | 1719                | 184000       | 318325       | N      |
| 20210923 | SPRB     | 0                   | 101          | 101          | N      |
| 20210923 | SPRO     | 0                   | 2627         | 3026         | N      |
| 20210923 | SPSB     | 0                   | 2004         | 2004         | N      |
| 20210923 | SPSC     | 0                   | 2276         | 5567         | N      |
| 20210923 | SPSM     | 0                   | 1200         | 1201         | N      |
| 20210923 | SPT      | 0                   | 2693         | 7228         | N      |
| 20210923 | SPTI     | 0                   | 600          | 600          | N      |
| 20210923 | SPTL     | 0                   | 39577        | 66035        | N      |
| 20210923 | SPTM     | 0                   | 7288         | 7963         | N      |
| 20210923 | SPTN     | 0                   | 3161         | 6226         | N      |
| 20210923 | SPTS     | 0                   | 2300         | 11178        | N      |
| 20210923 | SPWH     | 0                   | 4348         | 4586         | N      |
| 20210923 | SPWR     | 0                   | 13224        | 23528        | N      |
| 20210923 | SPXC     | 206                 | 9305         | 31081        | N      |
| 20210923 | SPXL     | 0                   | 35239        | 62041        | N      |
| 20210923 | SPXS     | 0                   | 169452       | 261049       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | SPXU    | 0                   | 236061       | 331240       | N      |
| 20210923 | SPXX    | 401                 | 1657         | 11686        | N      |
| 20210923 | SPY     | 1519                | 1975947      | 2649148      | N      |
| 20210923 | SPYD    | 0                   | 7100         | 8410         | N      |
| 20210923 | SPYG    | 0                   | 13957        | 17221        | N      |
| 20210923 | SPYV    | 0                   | 26339        | 28841        | N      |
| 20210923 | SQ      | 7189                | 464264       | 873033       | N      |
| 20210923 | SQFT    | 0                   | 0            | 100          | N      |
| 20210923 | SQL     | 0                   | 1708         | 4023         | N      |
| 20210923 | SQM     | 22                  | 144811       | 255832       | N      |
| 20210923 | SQNS    | 1100                | 4317         | 30035        | N      |
| 20210923 | SQQQ    | 1400                | 1404773      | 1583534      | N      |
| 20210923 | SQSP    | 2379                | 17524        | 36019        | N      |
| 20210923 | SQZ     | 0                   | 4388         | 9330         | N      |
| 20210923 | SR      | 1875                | 53168        | 77903        | N      |
| 20210923 | SR PRA  | 0                   | 1382         | 4215         | N      |
| 20210923 | SRAD    | 0                   | 1900         | 9647         | N      |
| 20210923 | SRAX    | 0                   | 50           | 50           | N      |
| 20210923 | SRC     | 804                 | 63363        | 224671       | N      |
| 20210923 | SRC PRA | 0                   | 0            | 108          | N      |
| 20210923 | SRCE    | 0                   | 241          | 411          | N      |
| 20210923 | SRCL    | 0                   | 929          | 1140         | N      |
| 20210923 | SRDX    | 0                   | 466          | 476          | N      |
| 20210923 | SRE     | 2684                | 94075        | 364707       | N      |
| 20210923 | SREA    | 0                   | 20768        | 26984        | N      |
| 20210923 | SRET    | 4428                | 9600         | 9990         | N      |
| 20210923 | SREV    | 0                   | 100          | 1200         | N      |
| 20210923 | SRG     | 155                 | 24043        | 57483        | N      |
| 20210923 | SRG PRA | 0                   | 1055         | 1610         | N      |
| 20210923 | SRGA    | 2400                | 37894        | 67292        | N      |
| 20210923 | SRI     | 1                   | 9808         | 45530        | N      |
| 20210923 | SRL     | 0                   | 800          | 4393         | N      |
| 20210923 | SRLN    | 0                   | 25894        | 30834        | N      |
| 20210923 | SRLP    | 0                   | 724          | 2648         | N      |
| 20210923 | SRNE    | 200                 | 31526        | 36430        | N      |
| 20210923 | SRPT    | 0                   | 5115         | 11012        | N      |
| 20210923 | SRRK    | 0                   | 736          | 1002         | N      |
| 20210923 | SRT     | 0                   | 1824         | 5334         | N      |
| 20210923 | SRTS    | 0                   | 0            | 121          | N      |
| 20210923 | SRTY    | 0                   | 48788        | 55219        | N      |
| 20210923 | SRV     | 0                   | 1417         | 2344         | N      |
| 20210923 | SRVR    | 0                   | 250          | 250          | N      |
| 20210923 | SRZN    | 0                   | 1111         | 1207         | N      |
| 20210923 | SRZNW   | 0                   | 0            | 38           | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | SSB      | 10                  | 3975         | 5113         | N      |
| 20210923 | SSD      | 773                 | 21400        | 36983        | N      |
| 20210923 | SSL      | 87                  | 78001        | 132339       | N      |
| 20210923 | SSNC     | 0                   | 4488         | 11307        | N      |
| 20210923 | SSO      | 0                   | 25030        | 38808        | N      |
| 20210923 | SSP      | 0                   | 559          | 2499         | N      |
| 20210923 | SSRM     | 2400                | 13804        | 20893        | N      |
| 20210923 | SSSS     | 0                   | 100          | 300          | N      |
| 20210923 | SSTI     | 0                   | 145          | 168          | N      |
| 20210923 | SSTK     | 1339                | 30898        | 49969        | N      |
| 20210923 | SSY      | 266                 | 2349         | 2649         | N      |
| 20210923 | SSYS     | 0                   | 2418         | 6566         | N      |
| 20210923 | ST       | 14228               | 127436       | 179589       | N      |
| 20210923 | STAA     | 0                   | 3550         | 4344         | N      |
| 20210923 | STAB     | 0                   | 231          | 531          | N      |
| 20210923 | STAF     | 0                   | 400          | 3000         | N      |
| 20210923 | STAG     | 1414                | 165925       | 498475       | N      |
| 20210923 | STAR     | 1                   | 67243        | 265750       | N      |
| 20210923 | STAR PRD | 0                   | 331          | 687          | N      |
| 20210923 | STAR PRG | 0                   | 225          | 225          | N      |
| 20210923 | STAR PRI | 0                   | 0            | 146          | N      |
| 20210923 | STBA     | 0                   | 304          | 653          | N      |
| 20210923 | STC      | 0                   | 18985        | 45739        | N      |
| 20210923 | STCN     | 0                   | 500          | 764          | N      |
| 20210923 | STE      | 879                 | 89603        | 159519       | N      |
| 20210923 | STEM     | 1159                | 74321        | 175467       | N      |
| 20210923 | STEP     | 0                   | 485          | 724          | N      |
| 20210923 | STER     | 0                   | 39923        | 102284       | N      |
| 20210923 | STFC     | 0                   | 1028         | 1178         | N      |
| 20210923 | STG      | 501                 | 1557         | 4076         | N      |
| 20210923 | STGW     | 0                   | 2347         | 3667         | N      |
| 20210923 | STIM     | 0                   | 414          | 900          | N      |
| 20210923 | STIP     | 0                   | 4196         | 5420         | N      |
| 20210923 | STK      | 0                   | 1684         | 3133         | N      |
| 20210923 | STKL     | 100                 | 1818         | 6131         | N      |
| 20210923 | STKS     | 0                   | 1136         | 5067         | N      |
| 20210923 | STL      | 107                 | 190976       | 337461       | N      |
| 20210923 | STL PRA  | 0                   | 1725         | 8408         | N      |
| 20210923 | STLA     | 24639               | 407221       | 576698       | N      |
| 20210923 | STLD     | 0                   | 10167        | 20097        | N      |
| 20210923 | STM      | 544                 | 120431       | 175978       | N      |
| 20210923 | STMP     | 0                   | 98           | 613          | N      |
| 20210923 | STN      | 179                 | 8019         | 15518        | N      |
| 20210923 | STNE     | 0                   | 8277         | 16953        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | STNG    | 13                  | 57566        | 132394       | N      |
| 20210923 | STOK    | 0                   | 1906         | 1966         | N      |
| 20210923 | STON    | 5                   | 11425        | 28479        | N      |
| 20210923 | STOR    | 2762                | 190711       | 352126       | N      |
| 20210923 | STOT    | 0                   | 0            | 200          | N      |
| 20210923 | STPC    | 997                 | 8321         | 23118        | N      |
| 20210923 | STPC U  | 0                   | 0            | 335          | N      |
| 20210923 | STPC WS | 0                   | 295          | 1550         | N      |
| 20210923 | STRA    | 0                   | 2054         | 2652         | N      |
| 20210923 | STRE    | 0                   | 226          | 326          | N      |
| 20210923 | STRE U  | 0                   | 15           | 470          | N      |
| 20210923 | STRL    | 0                   | 113          | 478          | N      |
| 20210923 | STRO    | 0                   | 8135         | 11971        | N      |
| 20210923 | STRR    | 0                   | 101          | 105          | N      |
| 20210923 | STRS    | 0                   | 1            | 231          | N      |
| 20210923 | STT     | 4616                | 382248       | 815282       | N      |
| 20210923 | STT PRD | 200                 | 4653         | 16625        | N      |
| 20210923 | STT PRG | 0                   | 7460         | 15806        | N      |
| 20210923 | STTK    | 0                   | 945          | 1352         | N      |
| 20210923 | STVN    | 101                 | 23665        | 47605        | N      |
| 20210923 | STWD    | 1714                | 264787       | 678033       | N      |
| 20210923 | STWO    | 0                   | 0            | 40100        | N      |
| 20210923 | STWOW   | 0                   | 1900         | 1900         | N      |
| 20210923 | STX     | 0                   | 5031         | 10660        | N      |
| 20210923 | STXB    | 0                   | 2            | 74           | N      |
| 20210923 | STXS    | 100                 | 4227         | 6729         | N      |
| 20210923 | STZ     | 1293                | 138116       | 351023       | N      |
| 20210923 | STZ B   | 0                   | 4            | 43           | N      |
| 20210923 | SU      | 151953              | 986917       | 1712952      | N      |
| 20210923 | SUB     | 0                   | 700          | 800          | N      |
| 20210923 | SUI     | 3154                | 58625        | 152721       | N      |
| 20210923 | SUM     | 516                 | 120837       | 224830       | N      |
| 20210923 | SUMO    | 0                   | 1675         | 3874         | N      |
| 20210923 | SUN     | 1077                | 38183        | 74463        | N      |
| 20210923 | SUNL    | 2013                | 132749       | 361494       | N      |
| 20210923 | SUNL WS | 0                   | 0            | 32014        | N      |
| 20210923 | SUNW    | 881                 | 11085        | 17189        | N      |
| 20210923 | SUP     | 0                   | 3237         | 17030        | N      |
| 20210923 | SUPN    | 0                   | 7686         | 9846         | N      |
| 20210923 | SUPV    | 0                   | 51274        | 64316        | N      |
| 20210923 | SURF    | 0                   | 1887         | 3172         | N      |
| 20210923 | SUSA    | 0                   | 100          | 109          | N      |
| 20210923 | SUSB    | 0                   | 33           | 33           | N      |
| 20210923 | SUSC    | 0                   | 0            | 2435         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | SUZ     | 2994                | 284364       | 336838       | N      |
| 20210923 | SV      | 0                   | 700          | 900          | N      |
| 20210923 | SVAL    | 0                   | 50           | 50           | N      |
| 20210923 | SVC     | 0                   | 3079         | 6410         | N      |
| 20210923 | SVFA    | 0                   | 3218         | 4518         | N      |
| 20210923 | SVFAU   | 250                 | 1862         | 3462         | N      |
| 20210923 | SVM     | 1370                | 26661        | 42289        | N      |
| 20210923 | SVOK    | 0                   | 2            | 2            | N      |
| 20210923 | SVOKW   | 0                   | 15           | 15           | N      |
| 20210923 | SVRA    | 0                   | 1345         | 1835         | N      |
| 20210923 | SVSVU   | 0                   | 0            | 1600         | N      |
| 20210923 | SVXY    | 0                   | 87208        | 226375       | N      |
| 20210923 | SWAN    | 0                   | 100          | 100          | N      |
| 20210923 | SWAV    | 0                   | 1207         | 2093         | N      |
| 20210923 | SWBI    | 0                   | 3261         | 4898         | N      |
| 20210923 | SWBK    | 0                   | 1987         | 3743         | N      |
| 20210923 | SWBK U  | 0                   | 701          | 1143         | N      |
| 20210923 | SWBK WS | 0                   | 540          | 3165         | N      |
| 20210923 | SWCH    | 184301              | 449162       | 530880       | N      |
| 20210923 | SWETW   | 0                   | 15           | 115          | N      |
| 20210923 | SWI     | 299                 | 47258        | 71632        | N      |
| 20210923 | SWIM    | 0                   | 966          | 1391         | N      |
| 20210923 | SWIR    | 0                   | 835          | 1346         | N      |
| 20210923 | SWK     | 3587                | 180162       | 344772       | N      |
| 20210923 | SWKH    | 0                   | 230          | 545          | N      |
| 20210923 | SWKS    | 0                   | 1349         | 4742         | N      |
| 20210923 | SWM     | 10                  | 11510        | 24865        | N      |
| 20210923 | SWN     | 4029                | 1435964      | 2161732      | N      |
| 20210923 | SWSS    | 0                   | 500          | 500          | N      |
| 20210923 | SWSSU   | 0                   | 0            | 500          | N      |
| 20210923 | SWT     | 0                   | 354          | 499          | N      |
| 20210923 | SWTX    | 0                   | 441          | 656          | N      |
| 20210923 | SWX     | 1702                | 81780        | 136247       | N      |
| 20210923 | SWZ     | 0                   | 605          | 4260         | N      |
| 20210923 | SXC     | 28                  | 74220        | 183370       | N      |
| 20210923 | SXI     | 54                  | 11438        | 25109        | N      |
| 20210923 | SXT     | 254                 | 43581        | 69660        | N      |
| 20210923 | SY      | 0                   | 0            | 1226         | N      |
| 20210923 | SYBT    | 0                   | 205          | 257          | N      |
| 20210923 | SYBX    | 8301                | 20537        | 54234        | N      |
| 20210923 | SYF     | 3016                | 915146       | 1320544      | N      |
| 20210923 | SYF PRA | 0                   | 8308         | 12404        | N      |
| 20210923 | SYK     | 743                 | 144831       | 290332       | N      |
| 20210923 | SYN     | 0                   | 400          | 2316         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | SYNA    | 0                   | 1166         | 1435         | N      |
| 20210923 | SYNH    | 0                   | 2158         | 3935         | N      |
| 20210923 | SYPR    | 0                   | 100          | 100          | N      |
| 20210923 | SYRS    | 0                   | 9223         | 17168        | N      |
| 20210923 | SYTA    | 0                   | 850          | 850          | N      |
| 20210923 | SYT     | 1372                | 387492       | 672879       | N      |
| 20210923 | SZC     | 0                   | 329          | 1077         | N      |
| 20210923 | SZNE    | 0                   | 0            | 4            | N      |
| 20210923 | T       | 67735               | 3520281      | 6185657      | N      |
| 20210923 | T PRA   | 0                   | 9986         | 16646        | N      |
| 20210923 | T PRC   | 0                   | 9725         | 13773        | N      |
| 20210923 | TA      | 0                   | 377          | 670          | N      |
| 20210923 | TAC     | 0                   | 31482        | 61623        | N      |
| 20210923 | TACA WS | 66                  | 166          | 166          | N      |
| 20210923 | TACO    | 0                   | 811          | 897          | N      |
| 20210923 | TAIL    | 0                   | 219          | 419          | N      |
| 20210923 | TAK     | 1                   | 169234       | 233390       | N      |
| 20210923 | TAL     | 6036                | 470469       | 1491214      | N      |
| 20210923 | TALK    | 0                   | 6025         | 11993        | N      |
| 20210923 | TALO    | 502                 | 133832       | 204611       | N      |
| 20210923 | TALS    | 0                   | 200          | 300          | N      |
| 20210923 | TAN     | 650                 | 7019         | 8412         | N      |
| 20210923 | TAOP    | 0                   | 56           | 256          | N      |
| 20210923 | TAP     | 1318                | 183889       | 455369       | N      |
| 20210923 | TAP A   | 3                   | 5            | 5            | N      |
| 20210923 | TARA    | 0                   | 210          | 960          | N      |
| 20210923 | TARO    | 0                   | 945          | 2963         | N      |
| 20210923 | TASK    | 0                   | 4263         | 7145         | N      |
| 20210923 | TAST    | 0                   | 1468         | 2416         | N      |
| 20210923 | TAXF    | 0                   | 0            | 100          | N      |
| 20210923 | TBB     | 0                   | 4477         | 9818         | N      |
| 20210923 | TBBK    | 0                   | 736          | 1582         | N      |
| 20210923 | TBC     | 2000                | 5958         | 25683        | N      |
| 20210923 | TBCP    | 0                   | 200          | 200          | N      |
| 20210923 | TBF     | 0                   | 14700        | 21920        | N      |
| 20210923 | TBI     | 0                   | 20972        | 40361        | N      |
| 20210923 | TBK     | 0                   | 259          | 619          | N      |
| 20210923 | TBLA    | 0                   | 3003         | 4703         | N      |
| 20210923 | TBLD    | 0                   | 100          | 100          | N      |
| 20210923 | TBLT    | 200                 | 800          | 2600         | N      |
| 20210923 | TBNK    | 0                   | 0            | 200          | N      |
| 20210923 | TBPH    | 0                   | 5621         | 6932         | N      |
| 20210923 | TBT     | 0                   | 41202        | 134448       | N      |
| 20210923 | TBX     | 0                   | 3474         | 4374         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | TCBI    | 0                   | 3045         | 4399         | N      |
| 20210923 | TCBIO   | 0                   | 500          | 6169         | N      |
| 20210923 | TCBK    | 0                   | 0            | 111          | N      |
| 20210923 | TCDA    | 0                   | 0            | 122          | N      |
| 20210923 | TCI     | 184                 | 2875         | 8734         | N      |
| 20210923 | TCMD    | 0                   | 1440         | 1928         | N      |
| 20210923 | TCOM    | 0                   | 47731        | 67469        | N      |
| 20210923 | TCON    | 0                   | 300          | 651          | N      |
| 20210923 | TCPC    | 0                   | 1900         | 3439         | N      |
| 20210923 | TCRR    | 0                   | 3105         | 9571         | N      |
| 20210923 | TCRX    | 0                   | 2090         | 2772         | N      |
| 20210923 | TCS     | 305                 | 34757        | 84933        | N      |
| 20210923 | TCX     | 0                   | 0            | 20           | N      |
| 20210923 | TD      | 8068                | 181617       | 313205       | N      |
| 20210923 | TDA     | 0                   | 2508         | 5242         | N      |
| 20210923 | TDAC    | 0                   | 613          | 613          | N      |
| 20210923 | TDACW   | 0                   | 5            | 880          | N      |
| 20210923 | TDC     | 563                 | 108315       | 206338       | N      |
| 20210923 | TDF     | 700                 | 6740         | 22042        | N      |
| 20210923 | TDG     | 1403                | 71670        | 90024        | N      |
| 20210923 | TDOC    | 1668                | 143786       | 326319       | N      |
| 20210923 | TDS     | 454                 | 116217       | 174878       | N      |
| 20210923 | TDS PRU | 0                   | 15065        | 27673        | N      |
| 20210923 | TDS PRV | 16465               | 27548        | 80574        | N      |
| 20210923 | TDTT    | 0                   | 14854        | 14854        | N      |
| 20210923 | TDUP    | 0                   | 3972         | 11425        | N      |
| 20210923 | TDW     | 0                   | 12437        | 29521        | N      |
| 20210923 | TDW WSA | 0                   | 100          | 723          | N      |
| 20210923 | TDW WSB | 0                   | 96           | 1009         | N      |
| 20210923 | TDY     | 150                 | 34062        | 80704        | N      |
| 20210923 | TEAF    | 0                   | 383          | 3137         | N      |
| 20210923 | TEAM    | 101                 | 2350         | 8170         | N      |
| 20210923 | TECH    | 0                   | 680          | 1338         | N      |
| 20210923 | TECK    | 5364                | 409519       | 820895       | N      |
| 20210923 | TECL    | 0                   | 3341         | 3716         | N      |
| 20210923 | TECS    | 0                   | 7240         | 9960         | N      |
| 20210923 | TEDU    | 0                   | 1000         | 3600         | N      |
| 20210923 | TEF     | 721                 | 103621       | 206046       | N      |
| 20210923 | TEI     | 1734                | 7174         | 20149        | N      |
| 20210923 | TEKK    | 0                   | 0            | 500          | N      |
| 20210923 | TEL     | 54                  | 148530       | 392505       | N      |
| 20210923 | TELA    | 0                   | 81           | 85           | N      |
| 20210923 | TELL    | 0                   | 177947       | 274832       | N      |
| 20210923 | TEN     | 700                 | 56353        | 114856       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | TENB    | 0                   | 2220         | 3505         | N      |
| 20210923 | TENX    | 0                   | 200          | 300          | N      |
| 20210923 | TEO     | 0                   | 6947         | 26203        | N      |
| 20210923 | TER     | 0                   | 6415         | 15059        | N      |
| 20210923 | TERN    | 0                   | 49           | 308          | N      |
| 20210923 | TEVA    | 6203                | 762961       | 2478193      | N      |
| 20210923 | TEX     | 41                  | 50272        | 164884       | N      |
| 20210923 | TFC     | 3599                | 787952       | 1480017      | N      |
| 20210923 | TFC PRI | 0                   | 859          | 2538         | N      |
| 20210923 | TFC PRO | 0                   | 12927        | 19718        | N      |
| 20210923 | TFC PRR | 0                   | 13491        | 25694        | N      |
| 20210923 | TFFP    | 0                   | 379          | 1505         | N      |
| 20210923 | TFI     | 0                   | 3400         | 10480        | N      |
| 20210923 | TFII    | 4159                | 33187        | 46063        | N      |
| 20210923 | TFSA    | 0                   | 100          | 13065        | N      |
| 20210923 | TFSL    | 0                   | 477          | 1015         | N      |
| 20210923 | TFX     | 92                  | 33797        | 60686        | N      |
| 20210923 | TG      | 50                  | 13647        | 26536        | N      |
| 20210923 | TGA     | 300                 | 2226         | 2240         | N      |
| 20210923 | TGB     | 0                   | 35909        | 41308        | N      |
| 20210923 | TGH     | 0                   | 60943        | 120538       | N      |
| 20210923 | TGH PRA | 5488                | 6238         | 7523         | N      |
| 20210923 | TGH PRB | 2777                | 7383         | 114821       | N      |
| 20210923 | TGI     | 0                   | 147046       | 235907       | N      |
| 20210923 | TGLS    | 0                   | 618          | 2393         | N      |
| 20210923 | TGNA    | 1671                | 203658       | 509947       | N      |
| 20210923 | TGP     | 0                   | 14075        | 59686        | N      |
| 20210923 | TGP PRA | 0                   | 1545         | 2916         | N      |
| 20210923 | TGP PRB | 0                   | 452          | 994          | N      |
| 20210923 | TGS     | 0                   | 7142         | 13121        | N      |
| 20210923 | TGT     | 7821                | 253465       | 448240       | N      |
| 20210923 | TGTX    | 0                   | 9874         | 11741        | N      |
| 20210923 | TH      | 0                   | 168          | 300          | N      |
| 20210923 | THC     | 152                 | 98479        | 226311       | N      |
| 20210923 | THCA    | 0                   | 0            | 300          | N      |
| 20210923 | THCPU   | 0                   | 0            | 3100         | N      |
| 20210923 | THD     | 0                   | 176          | 676          | N      |
| 20210923 | THFF    | 0                   | 120          | 120          | N      |
| 20210923 | THG     | 59                  | 28938        | 55499        | N      |
| 20210923 | THMA    | 0                   | 1            | 1            | N      |
| 20210923 | THMAW   | 0                   | 0            | 600          | N      |
| 20210923 | THO     | 489                 | 63284        | 153932       | N      |
| 20210923 | THQ     | 200                 | 2326         | 12125        | N      |
| 20210923 | THR     | 66                  | 31366        | 80698        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | THRM    | 0                   | 1225         | 1737         | N      |
| 20210923 | THRN    | 0                   | 10971        | 29365        | N      |
| 20210923 | THRY    | 0                   | 781          | 2225         | N      |
| 20210923 | THS     | 0                   | 89607        | 138492       | N      |
| 20210923 | THTX    | 100                 | 23766        | 29516        | N      |
| 20210923 | THW     | 0                   | 838          | 3637         | N      |
| 20210923 | THY     | 0                   | 0            | 100          | N      |
| 20210923 | TIG     | 0                   | 0            | 101          | N      |
| 20210923 | TIGO    | 0                   | 100          | 1904         | N      |
| 20210923 | TIGR    | 0                   | 17052        | 21641        | N      |
| 20210923 | TIL     | 0                   | 394          | 845          | N      |
| 20210923 | TILE    | 0                   | 1321         | 2565         | N      |
| 20210923 | TIMB    | 725                 | 91620        | 139855       | N      |
| 20210923 | TINV    | 0                   | 104          | 395          | N      |
| 20210923 | TINV WS | 0                   | 198          | 3984         | N      |
| 20210923 | TIP     | 0                   | 40649        | 62709        | N      |
| 20210923 | TIPT    | 0                   | 68           | 176          | N      |
| 20210923 | TIPX    | 0                   | 2800         | 2800         | N      |
| 20210923 | TIPZ    | 0                   | 85           | 85           | N      |
| 20210923 | TIRX    | 0                   | 405          | 760          | N      |
| 20210923 | TISI    | 0                   | 32586        | 182552       | N      |
| 20210923 | TITN    | 0                   | 240          | 756          | N      |
| 20210923 | TIXT    | 2979                | 81524        | 121194       | N      |
| 20210923 | TJX     | 40936               | 511967       | 1250775      | N      |
| 20210923 | TK      | 202                 | 28705        | 82001        | N      |
| 20210923 | TKAT    | 0                   | 18344        | 24559        | N      |
| 20210923 | TKC     | 1                   | 180562       | 210227       | N      |
| 20210923 | TKNO    | 0                   | 243          | 711          | N      |
| 20210923 | TKR     | 1721                | 62348        | 137609       | N      |
| 20210923 | TLC     | 0                   | 0            | 137          | N      |
| 20210923 | TLGA    | 0                   | 1            | 801          | N      |
| 20210923 | TLGA WS | 0                   | 0            | 2500         | N      |
| 20210923 | TLGT    | 0                   | 5438         | 5938         | N      |
| 20210923 | TLH     | 0                   | 100          | 100          | N      |
| 20210923 | TLIS    | 0                   | 271          | 433          | N      |
| 20210923 | TLK     | 54                  | 20652        | 43966        | N      |
| 20210923 | TLMD    | 0                   | 8757         | 12154        | N      |
| 20210923 | TLRY    | 13043               | 652377       | 780506       | N      |
| 20210923 | TLS     | 0                   | 2065         | 3855         | N      |
| 20210923 | TLSA    | 0                   | 157          | 400          | N      |
| 20210923 | TLT     | 0                   | 649412       | 741205       | N      |
| 20210923 | TLTD    | 0                   | 0            | 100          | N      |
| 20210923 | TLYS    | 25                  | 30648        | 55611        | N      |
| 20210923 | TM      | 349                 | 26592        | 54409        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | TMAC WS | 0                   | 23           | 3380         | N      |
| 20210923 | TMBR    | 0                   | 0            | 500          | N      |
| 20210923 | TMC     | 60969               | 104478       | 195261       | N      |
| 20210923 | TMCI    | 0                   | 164          | 170          | N      |
| 20210923 | TMCWW   | 1600                | 2200         | 10030        | N      |
| 20210923 | TMDI    | 2087                | 9039         | 9239         | N      |
| 20210923 | TMDX    | 0                   | 57           | 866          | N      |
| 20210923 | TME     | 15242               | 766334       | 1839371      | N      |
| 20210923 | TMF     | 1300                | 56741        | 80777        | N      |
| 20210923 | TMHC    | 2456                | 397634       | 500643       | N      |
| 20210923 | TMKRW   | 0                   | 0            | 200          | N      |
| 20210923 | TMO     | 7326                | 210824       | 374387       | N      |
| 20210923 | TMP     | 0                   | 9            | 115          | N      |
| 20210923 | TMQ     | 0                   | 141          | 242          | N      |
| 20210923 | TMST    | 577                 | 89721        | 137678       | N      |
| 20210923 | TMTSW   | 0                   | 10           | 218          | N      |
| 20210923 | TMUS    | 100                 | 84235        | 138251       | N      |
| 20210923 | TMV     | 0                   | 3199         | 5099         | N      |
| 20210923 | TMX     | 3773                | 188522       | 289144       | N      |
| 20210923 | TNA     | 739                 | 95333        | 138403       | N      |
| 20210923 | TNC     | 76                  | 10888        | 17948        | N      |
| 20210923 | TNDM    | 100                 | 2865         | 5003         | N      |
| 20210923 | TNET    | 729                 | 21830        | 38816        | N      |
| 20210923 | TNGX    | 100                 | 2396         | 2796         | N      |
| 20210923 | TNK     | 0                   | 33043        | 52521        | N      |
| 20210923 | TNL     | 0                   | 65729        | 135080       | N      |
| 20210923 | TNP     | 176                 | 8726         | 52574        | N      |
| 20210923 | TNP PRD | 0                   | 147          | 901          | N      |
| 20210923 | TNP PRE | 200                 | 2195         | 3825         | N      |
| 20210923 | TNP PRF | 0                   | 1276         | 2937         | N      |
| 20210923 | TNXP    | 1600                | 17476        | 95298        | N      |
| 20210923 | TNYA    | 0                   | 669          | 1140         | N      |
| 20210923 | TOKE    | 0                   | 100          | 100          | N      |
| 20210923 | TOL     | 5972                | 118309       | 258450       | N      |
| 20210923 | TOMZ    | 0                   | 100          | 100          | N      |
| 20210923 | TOPS    | 0                   | 270          | 3790         | N      |
| 20210923 | TOST    | 2179                | 352137       | 784430       | N      |
| 20210923 | TOTL    | 0                   | 152          | 169          | N      |
| 20210923 | TOUR    | 0                   | 384          | 2060         | N      |
| 20210923 | TOWN    | 0                   | 70           | 226          | N      |
| 20210923 | TPB     | 0                   | 13545        | 33647        | N      |
| 20210923 | TPC     | 800                 | 26162        | 73364        | N      |
| 20210923 | TPGS    | 100                 | 224          | 3916         | N      |
| 20210923 | TPGY    | 2811                | 11700        | 55430        | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | TPGY WS | 0                   | 848          | 5919         | N      |
| 20210923 | TPH     | 892                 | 194339       | 404080       | N      |
| 20210923 | TPHD    | 0                   | 100          | 100          | N      |
| 20210923 | TPIC    | 0                   | 1830         | 5037         | N      |
| 20210923 | TPL     | 37                  | 3708         | 7175         | N      |
| 20210923 | TPR     | 2549                | 453337       | 1133948      | N      |
| 20210923 | TPST    | 0                   | 110          | 126          | N      |
| 20210923 | TPTA    | 0                   | 2400         | 15381        | N      |
| 20210923 | TPTX    | 0                   | 1243         | 1592         | N      |
| 20210923 | TPVG    | 1400                | 15608        | 30661        | N      |
| 20210923 | TPX     | 1125                | 217774       | 371879       | N      |
| 20210923 | TPZ     | 0                   | 800          | 3252         | N      |
| 20210923 | TQQQ    | 700                 | 653083       | 899736       | N      |
| 20210923 | TR      | 229                 | 9965         | 28323        | N      |
| 20210923 | TRC     | 0                   | 15715        | 32085        | N      |
| 20210923 | TREB    | 0                   | 1704         | 17231        | N      |
| 20210923 | TREB WS | 0                   | 13066        | 74357        | N      |
| 20210923 | TREC    | 24                  | 2446         | 12234        | N      |
| 20210923 | TREE    | 0                   | 4080         | 5935         | N      |
| 20210923 | TREX    | 721                 | 112050       | 185671       | N      |
| 20210923 | TRGP    | 1359                | 188370       | 398185       | N      |
| 20210923 | TRHC    | 0                   | 2344         | 3068         | N      |
| 20210923 | TRI     | 10454               | 82730        | 179460       | N      |
| 20210923 | TRIB    | 0                   | 1700         | 2300         | N      |
| 20210923 | TRIL    | 784                 | 5370         | 14431        | N      |
| 20210923 | TRIN    | 0                   | 0            | 98           | N      |
| 20210923 | TRIP    | 0                   | 18399        | 26222        | N      |
| 20210923 | TRIT    | 0                   | 700          | 2570         | N      |
| 20210923 | TRITW   | 0                   | 300          | 300          | N      |
| 20210923 | TRKA    | 0                   | 301          | 404          | N      |
| 20210923 | TRMB    | 100                 | 2420         | 4603         | N      |
| 20210923 | TRMK    | 0                   | 1841         | 2489         | N      |
| 20210923 | TRMR    | 0                   | 1592         | 1792         | N      |
| 20210923 | TRN     | 355                 | 95330        | 169496       | N      |
| 20210923 | TRNO    | 910                 | 58759        | 145749       | N      |
| 20210923 | TRNS    | 0                   | 4            | 4            | N      |
| 20210923 | TROW    | 0                   | 5051         | 7849         | N      |
| 20210923 | TROX    | 7956                | 153730       | 429743       | N      |
| 20210923 | TRP     | 1057                | 159811       | 316662       | N      |
| 20210923 | TRQ     | 323                 | 38607        | 97773        | N      |
| 20210923 | TRS     | 0                   | 253          | 494          | N      |
| 20210923 | TRST    | 0                   | 393          | 892          | N      |
| 20210923 | TRTL    | 0                   | 3            | 1000         | N      |
| 20210923 | TRTL U  | 0                   | 200          | 5549         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | TRTL WS  | 100                 | 100          | 100          | N      |
| 20210923 | TRTN     | 597                 | 37066        | 112897       | N      |
| 20210923 | TRTN PRA | 0                   | 500          | 1544         | N      |
| 20210923 | TRTN PRB | 0                   | 25           | 252          | N      |
| 20210923 | TRTN PRC | 0                   | 4683         | 6659         | N      |
| 20210923 | TRTN PRD | 0                   | 2745         | 5072         | N      |
| 20210923 | TRTN PRE | 0                   | 1145         | 3193         | N      |
| 20210923 | TRTX     | 0                   | 25756        | 53112        | N      |
| 20210923 | TRTX PRC | 349                 | 671          | 2691         | N      |
| 20210923 | TRU      | 218                 | 94903        | 178959       | N      |
| 20210923 | TRUE     | 0                   | 2320         | 4733         | N      |
| 20210923 | TRUP     | 0                   | 1669         | 2079         | N      |
| 20210923 | TRV      | 1393                | 229864       | 329232       | N      |
| 20210923 | TRVG     | 0                   | 8140         | 15592        | N      |
| 20210923 | TRVI     | 0                   | 100          | 109          | N      |
| 20210923 | TRVN     | 0                   | 500          | 1500         | N      |
| 20210923 | TRX      | 0                   | 400          | 500          | N      |
| 20210923 | TS       | 19                  | 206923       | 305369       | N      |
| 20210923 | TSC      | 0                   | 29           | 50           | N      |
| 20210923 | TSCAP    | 0                   | 100          | 200          | N      |
| 20210923 | TSCBP    | 0                   | 0            | 100          | N      |
| 20210923 | TSCO     | 0                   | 4120         | 6259         | N      |
| 20210923 | TSE      | 315                 | 78361        | 133629       | N      |
| 20210923 | TSEM     | 0                   | 2179         | 8122         | N      |
| 20210923 | TSHA     | 0                   | 108          | 111          | N      |
| 20210923 | TSI      | 0                   | 3859         | 13472        | N      |
| 20210923 | TSIB     | 0                   | 0            | 300          | N      |
| 20210923 | TSLA     | 224                 | 46215        | 68127        | N      |
| 20210923 | TSLX     | 476                 | 48601        | 75668        | N      |
| 20210923 | TSM      | 5086                | 557587       | 1428602      | N      |
| 20210923 | TSN      | 10646               | 172907       | 440435       | N      |
| 20210923 | TSP      | 0                   | 6570         | 9357         | N      |
| 20210923 | TSPQ     | 0                   | 1            | 1            | N      |
| 20210923 | TSQ      | 0                   | 1539         | 7098         | N      |
| 20210923 | TT       | 6659                | 224062       | 511887       | N      |
| 20210923 | TTC      | 482                 | 60722        | 141286       | N      |
| 20210923 | TTCF     | 0                   | 2975         | 4793         | N      |
| 20210923 | TTD      | 51                  | 9517         | 12342        | N      |
| 20210923 | TTE      | 14541               | 65885        | 206867       | N      |
| 20210923 | TTEC     | 0                   | 841          | 2165         | N      |
| 20210923 | TTEK     | 0                   | 880          | 1443         | N      |
| 20210923 | TTGT     | 0                   | 1360         | 1610         | N      |
| 20210923 | TTI      | 4043                | 93757        | 184864       | N      |
| 20210923 | TTM      | 203                 | 195596       | 319209       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | TTMI    | 1200                | 4249         | 10693        | N      |
| 20210923 | TTOO    | 0                   | 3272         | 9431         | N      |
| 20210923 | TTP     | 0                   | 783          | 1170         | N      |
| 20210923 | TTSH    | 0                   | 654          | 1254         | N      |
| 20210923 | TTT     | 0                   | 0            | 850          | N      |
| 20210923 | TTWO    | 0                   | 2940         | 17130        | N      |
| 20210923 | TU      | 5750                | 226584       | 303979       | N      |
| 20210923 | TUEM    | 100                 | 4082         | 6973         | N      |
| 20210923 | TUFN    | 241                 | 11500        | 36895        | N      |
| 20210923 | TUP     | 409                 | 53711        | 129530       | N      |
| 20210923 | TUR     | 0                   | 200          | 2437         | N      |
| 20210923 | TUSK    | 0                   | 100          | 200          | N      |
| 20210923 | TUYA    | 436                 | 130199       | 262389       | N      |
| 20210923 | TV      | 1309                | 35512        | 84855        | N      |
| 20210923 | TVACW   | 0                   | 400          | 400          | N      |
| 20210923 | TVC     | 0                   | 243          | 1682         | N      |
| 20210923 | TVE     | 0                   | 665          | 4916         | N      |
| 20210923 | TVTX    | 0                   | 5248         | 6054         | N      |
| 20210923 | TVTY    | 0                   | 2401         | 3719         | N      |
| 20210923 | TW      | 0                   | 1501         | 2364         | N      |
| 20210923 | TWI     | 0                   | 19096        | 56861        | N      |
| 20210923 | TWIN    | 0                   | 100          | 200          | N      |
| 20210923 | TWKS    | 0                   | 7165         | 11216        | N      |
| 20210923 | TWLO    | 110                 | 145247       | 245177       | N      |
| 20210923 | TWM     | 0                   | 36637        | 53537        | N      |
| 20210923 | TWN     | 0                   | 1605         | 2919         | N      |
| 20210923 | TWND    | 0                   | 1534         | 204991       | N      |
| 20210923 | TWND WS | 0                   | 100          | 12766        | N      |
| 20210923 | TWNI    | 0                   | 0            | 100002       | N      |
| 20210923 | TWNI WS | 0                   | 7702         | 8323         | N      |
| 20210923 | TWNK    | 0                   | 2761         | 6826         | N      |
| 20210923 | TWNBK   | 0                   | 0            | 5800         | N      |
| 20210923 | TWNT    | 0                   | 3011         | 5344         | N      |
| 20210923 | TWNT U  | 0                   | 677          | 5084         | N      |
| 20210923 | TWNT WS | 1000                | 2896         | 10854        | N      |
| 20210923 | TWO     | 11929               | 503555       | 855452       | N      |
| 20210923 | TWO PRA | 0                   | 244          | 699          | N      |
| 20210923 | TWO PRB | 0                   | 980          | 2941         | N      |
| 20210923 | TWO PRC | 0                   | 2783         | 6232         | N      |
| 20210923 | TWOA    | 0                   | 0            | 1149         | N      |
| 20210923 | TWOU    | 0                   | 1492         | 3423         | N      |
| 20210923 | TWST    | 0                   | 2084         | 3854         | N      |
| 20210923 | TWTR    | 8971                | 1363788      | 2997690      | N      |
| 20210923 | TX      | 2222                | 67869        | 177983       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | TXG     | 0                   | 5990         | 10715        | N      |
| 20210923 | TXMD    | 250                 | 6150         | 11650        | N      |
| 20210923 | TXN     | 5                   | 8491         | 18792        | N      |
| 20210923 | TXRH    | 0                   | 9319         | 10921        | N      |
| 20210923 | TXT     | 538                 | 138492       | 295721       | N      |
| 20210923 | TY      | 0                   | 13609        | 19592        | N      |
| 20210923 | TYG     | 1                   | 2840         | 8664         | N      |
| 20210923 | TYHT    | 0                   | 821          | 1601         | N      |
| 20210923 | TYL     | 155                 | 42852        | 72818        | N      |
| 20210923 | TYME    | 0                   | 200          | 1032         | N      |
| 20210923 | TYO     | 0                   | 0            | 800          | N      |
| 20210923 | TYRA    | 0                   | 1415         | 1937         | N      |
| 20210923 | TZA     | 1200                | 70967        | 99301        | N      |
| 20210923 | TZOO    | 0                   | 123          | 220          | N      |
| 20210923 | U       | 8726                | 1016934      | 1514287      | N      |
| 20210923 | UA      | 679                 | 219158       | 464680       | N      |
| 20210923 | UAA     | 3964                | 800604       | 1606538      | N      |
| 20210923 | UAL     | 450                 | 300329       | 416052       | N      |
| 20210923 | UAMY    | 0                   | 1856         | 3556         | N      |
| 20210923 | UAN     | 0                   | 2645         | 10705        | N      |
| 20210923 | UAVS    | 0                   | 11216        | 15489        | N      |
| 20210923 | UBA     | 257                 | 21329        | 41629        | N      |
| 20210923 | UBER    | 15528               | 1287766      | 3389515      | N      |
| 20210923 | UBOT    | 0                   | 0            | 200          | N      |
| 20210923 | UBP     | 0                   | 1264         | 2442         | N      |
| 20210923 | UBP PRH | 0                   | 400          | 1634         | N      |
| 20210923 | UBP PRK | 0                   | 244          | 544          | N      |
| 20210923 | UBS     | 1                   | 290975       | 418858       | N      |
| 20210923 | UBSI    | 0                   | 2726         | 6485         | N      |
| 20210923 | UBX     | 0                   | 1312         | 1519         | N      |
| 20210923 | UCBI    | 0                   | 1089         | 1742         | N      |
| 20210923 | UCL     | 0                   | 100          | 100          | N      |
| 20210923 | UCO     | 0                   | 4368         | 10043        | N      |
| 20210923 | UCON    | 0                   | 700          | 1500         | N      |
| 20210923 | UCTT    | 0                   | 724          | 3455         | N      |
| 20210923 | UDOW    | 500                 | 109892       | 206019       | N      |
| 20210923 | UDR     | 6221                | 375785       | 791181       | N      |
| 20210923 | UE      | 0                   | 137921       | 278454       | N      |
| 20210923 | UEC     | 300                 | 68983        | 133083       | N      |
| 20210923 | UEIC    | 0                   | 325          | 344          | N      |
| 20210923 | UEPS    | 12                  | 2349         | 3207         | N      |
| 20210923 | UFCS    | 0                   | 137          | 413          | N      |
| 20210923 | UFI     | 0                   | 4686         | 18063        | N      |
| 20210923 | UFPI    | 0                   | 368          | 1154         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | UFPT    | 0                   | 0            | 17           | N      |
| 20210923 | UFS     | 0                   | 39481        | 77774        | N      |
| 20210923 | UGA     | 0                   | 0            | 100          | N      |
| 20210923 | UGI     | 11196               | 131621       | 281445       | N      |
| 20210923 | UGIC    | 0                   | 54           | 196          | N      |
| 20210923 | UGL     | 0                   | 1200         | 2850         | N      |
| 20210923 | UGP     | 0                   | 341304       | 480138       | N      |
| 20210923 | UGRO    | 0                   | 577          | 977          | N      |
| 20210923 | UHAL    | 0                   | 512          | 627          | N      |
| 20210923 | UHS     | 1035                | 116995       | 222061       | N      |
| 20210923 | UHT     | 15                  | 14922        | 34014        | N      |
| 20210923 | UI      | 44                  | 5523         | 10539        | N      |
| 20210923 | UIHC    | 0                   | 2630         | 4506         | N      |
| 20210923 | UIS     | 601                 | 50917        | 128592       | N      |
| 20210923 | UL      | 2074                | 178766       | 308391       | N      |
| 20210923 | ULCC    | 0                   | 2478         | 2666         | N      |
| 20210923 | ULH     | 0                   | 10           | 10           | N      |
| 20210923 | ULTA    | 0                   | 3461         | 4015         | N      |
| 20210923 | UMBF    | 0                   | 483          | 1084         | N      |
| 20210923 | UMC     | 680                 | 435749       | 861449       | N      |
| 20210923 | UMH     | 1                   | 27457        | 63881        | N      |
| 20210923 | UMH PRC | 0                   | 1958         | 3984         | N      |
| 20210923 | UMH PRD | 0                   | 604          | 727          | N      |
| 20210923 | UMPQ    | 0                   | 7369         | 9737         | N      |
| 20210923 | UNCY    | 0                   | 72           | 272          | N      |
| 20210923 | UNF     | 95                  | 6784         | 11714        | N      |
| 20210923 | UNFI    | 435                 | 87325        | 108721       | N      |
| 20210923 | UNG     | 0                   | 61898        | 82226        | N      |
| 20210923 | UNH     | 4863                | 250199       | 586751       | N      |
| 20210923 | UNIT    | 0                   | 5752         | 17858        | N      |
| 20210923 | UNM     | 360                 | 225753       | 667894       | N      |
| 20210923 | UNMA    | 2298                | 3096         | 4382         | N      |
| 20210923 | UNP     | 7905                | 205655       | 863840       | N      |
| 20210923 | UNVR    | 2640                | 64665        | 162535       | N      |
| 20210923 | UONE    | 0                   | 150          | 154          | N      |
| 20210923 | UONEK   | 0                   | 307          | 807          | N      |
| 20210923 | UP      | 348                 | 71515        | 165413       | N      |
| 20210923 | UP WS   | 0                   | 10           | 6296         | N      |
| 20210923 | UPC     | 0                   | 475          | 1099         | N      |
| 20210923 | UPH     | 1635                | 14237        | 41411        | N      |
| 20210923 | UPH WS  | 0                   | 0            | 11575        | N      |
| 20210923 | UPLD    | 0                   | 1419         | 2136         | N      |
| 20210923 | UPRO    | 0                   | 122721       | 141280       | N      |
| 20210923 | UPS     | 9314                | 225104       | 686893       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | UPST    | 226                 | 39032        | 48983        | N      |
| 20210923 | UPWK    | 0                   | 7397         | 12759        | N      |
| 20210923 | URA     | 0                   | 5222         | 16019        | N      |
| 20210923 | URBN    | 0                   | 33446        | 47859        | N      |
| 20210923 | URG     | 3046                | 119539       | 164265       | N      |
| 20210923 | URGN    | 0                   | 78           | 85           | N      |
| 20210923 | URI     | 607                 | 105196       | 181809       | N      |
| 20210923 | URNM    | 0                   | 363          | 1529         | N      |
| 20210923 | UROY    | 900                 | 17464        | 20523        | N      |
| 20210923 | URTH    | 0                   | 300          | 700          | N      |
| 20210923 | URTY    | 0                   | 100          | 628          | N      |
| 20210923 | USA     | 1894                | 73782        | 100154       | N      |
| 20210923 | USAC    | 1502                | 17817        | 21594        | N      |
| 20210923 | USAK    | 0                   | 0            | 100          | N      |
| 20210923 | USAP    | 0                   | 79           | 279          | N      |
| 20210923 | USAS    | 0                   | 0            | 1369         | N      |
| 20210923 | USB     | 23736               | 1107231      | 1767254      | N      |
| 20210923 | USB PRA | 0                   | 26           | 32           | N      |
| 20210923 | USB PRH | 0                   | 4852         | 12395        | N      |
| 20210923 | USB PRM | 85                  | 2500         | 5426         | N      |
| 20210923 | USB PRP | 0                   | 10575        | 17799        | N      |
| 20210923 | USB PRQ | 100                 | 15661        | 22244        | N      |
| 20210923 | USB PRR | 0                   | 6706         | 13050        | N      |
| 20210923 | USCB    | 0                   | 200          | 200          | N      |
| 20210923 | USDP    | 0                   | 1283         | 3699         | N      |
| 20210923 | USDU    | 0                   | 200          | 200          | N      |
| 20210923 | USEG    | 0                   | 66           | 750          | N      |
| 20210923 | USFD    | 127                 | 192394       | 364602       | N      |
| 20210923 | USFR    | 0                   | 4861         | 4861         | N      |
| 20210923 | USHY    | 0                   | 8644         | 26190        | N      |
| 20210923 | USIG    | 0                   | 6516         | 7886         | N      |
| 20210923 | USIO    | 0                   | 50           | 50           | N      |
| 20210923 | USL     | 0                   | 0            | 1100         | N      |
| 20210923 | USM     | 0                   | 23251        | 35459        | N      |
| 20210923 | USMV    | 0                   | 104949       | 157033       | N      |
| 20210923 | USNA    | 0                   | 14906        | 25972        | N      |
| 20210923 | USO     | 0                   | 32497        | 69652        | N      |
| 20210923 | USOI    | 0                   | 1700         | 1800         | N      |
| 20210923 | USPH    | 48                  | 6297         | 10990        | N      |
| 20210923 | USSG    | 0                   | 200          | 200          | N      |
| 20210923 | UST     | 0                   | 7            | 130          | N      |
| 20210923 | USWS    | 0                   | 16800        | 32684        | N      |
| 20210923 | USX     | 0                   | 20484        | 23455        | N      |
| 20210923 | USXF    | 0                   | 0            | 600          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | UTF     | 696                 | 3541         | 16983        | N      |
| 20210923 | UTG     | 0                   | 1011         | 2642         | N      |
| 20210923 | UTHR    | 0                   | 779          | 1416         | N      |
| 20210923 | UTI     | 2                   | 3350         | 13038        | N      |
| 20210923 | UTL     | 0                   | 7171         | 14308        | N      |
| 20210923 | UTME    | 0                   | 56           | 56           | N      |
| 20210923 | UTRN    | 0                   | 0            | 100          | N      |
| 20210923 | UTSL    | 0                   | 18           | 27           | N      |
| 20210923 | UTZ     | 386                 | 57496        | 106073       | N      |
| 20210923 | UUP     | 0                   | 1321         | 1422         | N      |
| 20210923 | UUUU    | 1814                | 67555        | 99920        | N      |
| 20210923 | UVE     | 0                   | 18009        | 44301        | N      |
| 20210923 | UVSP    | 0                   | 0            | 4            | N      |
| 20210923 | UVV     | 0                   | 15259        | 37567        | N      |
| 20210923 | UVXY    | 149523              | 1287714      | 2274752      | N      |
| 20210923 | UWM     | 0                   | 1703         | 1903         | N      |
| 20210923 | UWMC    | 1766                | 261074       | 350786       | N      |
| 20210923 | UWMC WS | 0                   | 7790         | 10395        | N      |
| 20210923 | UXIN    | 0                   | 40535        | 56632        | N      |
| 20210923 | UYG     | 0                   | 8            | 8            | N      |
| 20210923 | UZD     | 1670                | 4553         | 19389        | N      |
| 20210923 | UZE     | 800                 | 25779        | 34562        | N      |
| 20210923 | UZF     | 500                 | 17388        | 29275        | N      |
| 20210923 | V       | 11612               | 1204109      | 2186684      | N      |
| 20210923 | VAC     | 13                  | 52720        | 88293        | N      |
| 20210923 | VACC    | 0                   | 55           | 155          | N      |
| 20210923 | VAL     | 150                 | 42413        | 80307        | N      |
| 20210923 | VAL WS  | 1                   | 1564         | 10404        | N      |
| 20210923 | VALE    | 420                 | 3860834      | 7193743      | N      |
| 20210923 | VALN    | 0                   | 150          | 150          | N      |
| 20210923 | VAPO    | 1231                | 28861        | 42009        | N      |
| 20210923 | VATE    | 309                 | 61200        | 135723       | N      |
| 20210923 | VB      | 0                   | 100          | 282          | N      |
| 20210923 | VBF     | 0                   | 257          | 2375         | N      |
| 20210923 | VBIV    | 100                 | 7987         | 9704         | N      |
| 20210923 | VBK     | 0                   | 1            | 1            | N      |
| 20210923 | VBLT    | 0                   | 188          | 313          | N      |
| 20210923 | VBNK    | 0                   | 750          | 2348         | N      |
| 20210923 | VBR     | 0                   | 1462         | 1650         | N      |
| 20210923 | VBTX    | 0                   | 1109         | 2024         | N      |
| 20210923 | VC      | 0                   | 971          | 1480         | N      |
| 20210923 | VCEL    | 0                   | 1274         | 2400         | N      |
| 20210923 | VCIF    | 1                   | 650          | 2467         | N      |
| 20210923 | VCIT    | 0                   | 38909        | 41790        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | VCLT    | 0                   | 2744         | 3064         | N      |
| 20210923 | VCNX    | 0                   | 70           | 76           | N      |
| 20210923 | VCR     | 0                   | 100          | 100          | N      |
| 20210923 | VCRA    | 151                 | 85549        | 114747       | N      |
| 20210923 | VCSH    | 0                   | 21414        | 46103        | N      |
| 20210923 | VCTR    | 0                   | 5            | 106          | N      |
| 20210923 | VCV     | 1900                | 8333         | 27100        | N      |
| 20210923 | VCYT    | 60                  | 3243         | 4009         | N      |
| 20210923 | VDE     | 0                   | 4287         | 11585        | N      |
| 20210923 | VEA     | 0                   | 87800        | 135658       | N      |
| 20210923 | VEC     | 104                 | 2897         | 5614         | N      |
| 20210923 | VECO    | 0                   | 610          | 626          | N      |
| 20210923 | VEDL    | 7                   | 198622       | 398838       | N      |
| 20210923 | VEEV    | 11915               | 60482        | 116651       | N      |
| 20210923 | VEI     | 200                 | 26195        | 41598        | N      |
| 20210923 | VEL     | 0                   | 2949         | 8376         | N      |
| 20210923 | VELO    | 0                   | 118          | 291          | N      |
| 20210923 | VELOW   | 0                   | 200          | 400          | N      |
| 20210923 | VEON    | 0                   | 71903        | 186687       | N      |
| 20210923 | VER     | 486                 | 226893       | 461455       | N      |
| 20210923 | VERA    | 0                   | 104          | 131          | N      |
| 20210923 | VERB    | 3400                | 55478        | 55978        | N      |
| 20210923 | VERI    | 0                   | 4667         | 5485         | N      |
| 20210923 | VERO    | 0                   | 472          | 472          | N      |
| 20210923 | VERU    | 0                   | 1224         | 5614         | N      |
| 20210923 | VERV    | 0                   | 1660         | 1790         | N      |
| 20210923 | VERX    | 120                 | 735          | 1768         | N      |
| 20210923 | VERY    | 0                   | 0            | 1            | N      |
| 20210923 | VET     | 61699               | 278530       | 518107       | N      |
| 20210923 | VEU     | 0                   | 21562        | 37348        | N      |
| 20210923 | VEV     | 0                   | 100          | 100          | N      |
| 20210923 | VFC     | 2368                | 265351       | 580293       | N      |
| 20210923 | VFF     | 0                   | 22786        | 32977        | N      |
| 20210923 | VFH     | 0                   | 522          | 522          | N      |
| 20210923 | VFL     | 0                   | 100          | 100          | N      |
| 20210923 | VG      | 0                   | 5121         | 12202        | N      |
| 20210923 | VGI     | 0                   | 424          | 11410        | N      |
| 20210923 | VGII    | 0                   | 2            | 1270         | N      |
| 20210923 | VGII U  | 0                   | 0            | 17           | N      |
| 20210923 | VGII WS | 0                   | 1110         | 6523         | N      |
| 20210923 | VGIT    | 0                   | 18239        | 18707        | N      |
| 20210923 | VGK     | 0                   | 161429       | 256650       | N      |
| 20210923 | VGLT    | 0                   | 107942       | 144294       | N      |
| 20210923 | VGM     | 0                   | 17234        | 27652        | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | VGR    | 300                 | 66433        | 128301       | N      |
| 20210923 | VGSH   | 0                   | 17900        | 18000        | N      |
| 20210923 | VGT    | 0                   | 554          | 654          | N      |
| 20210923 | VGZ    | 0                   | 1000         | 1000         | N      |
| 20210923 | VHC    | 200                 | 17047        | 48518        | N      |
| 20210923 | VHI    | 0                   | 510          | 4919         | N      |
| 20210923 | VHT    | 0                   | 105          | 105          | N      |
| 20210923 | VIA    | 0                   | 310          | 457          | N      |
| 20210923 | VIAC   | 3000                | 208657       | 335095       | N      |
| 20210923 | VIACA  | 0                   | 103          | 103          | N      |
| 20210923 | VIACP  | 0                   | 100          | 378          | N      |
| 20210923 | VIAO   | 0                   | 998          | 2335         | N      |
| 20210923 | VIAV   | 0                   | 9884         | 16350        | N      |
| 20210923 | VICI   | 13783               | 1302318      | 2408477      | N      |
| 20210923 | VICR   | 0                   | 5122         | 6839         | N      |
| 20210923 | VIEW   | 0                   | 5087         | 6409         | N      |
| 20210923 | VIEWW  | 0                   | 0            | 612          | N      |
| 20210923 | VIG    | 0                   | 10637        | 14925        | N      |
| 20210923 | VIGI   | 0                   | 200          | 200          | N      |
| 20210923 | VIH    | 0                   | 6343         | 7841         | N      |
| 20210923 | VINC   | 0                   | 340          | 535          | N      |
| 20210923 | VINO   | 0                   | 0            | 525          | N      |
| 20210923 | VIOO   | 0                   | 0            | 20           | N      |
| 20210923 | VIOT   | 0                   | 248          | 304          | N      |
| 20210923 | VIOV   | 0                   | 110          | 110          | N      |
| 20210923 | VIPS   | 73021               | 677059       | 3157687      | N      |
| 20210923 | VIR    | 1328                | 6859         | 10276        | N      |
| 20210923 | VIRC   | 0                   | 0            | 29           | N      |
| 20210923 | VIRT   | 0                   | 6080         | 7708         | N      |
| 20210923 | VIRX   | 0                   | 150          | 150          | N      |
| 20210923 | VIS    | 0                   | 100          | 200          | N      |
| 20210923 | VISL   | 100                 | 5505         | 6205         | N      |
| 20210923 | VIST   | 0                   | 13917        | 63663        | N      |
| 20210923 | VITL   | 0                   | 1039         | 1190         | N      |
| 20210923 | VIV    | 447                 | 139150       | 197939       | N      |
| 20210923 | VIVE   | 0                   | 1363         | 1966         | N      |
| 20210923 | VIVO   | 0                   | 442          | 464          | N      |
| 20210923 | VIXM   | 0                   | 0            | 300          | N      |
| 20210923 | VIXY   | 0                   | 55307        | 151046       | N      |
| 20210923 | VJET   | 0                   | 950          | 950          | N      |
| 20210923 | VKI    | 0                   | 300          | 300          | N      |
| 20210923 | VKQ    | 0                   | 15880        | 28973        | N      |
| 20210923 | VKTX   | 0                   | 1230         | 3299         | N      |
| 20210923 | VLDR   | 0                   | 18653        | 27884        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | VLDRW   | 0                   | 0            | 1000         | N      |
| 20210923 | VLGEA   | 0                   | 159          | 163          | N      |
| 20210923 | VLO     | 6148                | 388409       | 851046       | N      |
| 20210923 | VLRS    | 11478               | 63613        | 83043        | N      |
| 20210923 | VLTA    | 200                 | 300          | 1823         | N      |
| 20210923 | VLTA    | 4411                | 57113        | 120060       | N      |
| 20210923 | VLTA WS | 0                   | 4033         | 11912        | N      |
| 20210923 | VLUE    | 0                   | 3571         | 4424         | N      |
| 20210923 | VLY     | 0                   | 25598        | 53770        | N      |
| 20210923 | VLYPO   | 0                   | 2313         | 2903         | N      |
| 20210923 | VMBS    | 0                   | 20795        | 22695        | N      |
| 20210923 | VMC     | 358                 | 178915       | 289550       | N      |
| 20210923 | VMD     | 0                   | 541          | 1148         | N      |
| 20210923 | VMEO    | 0                   | 8437         | 13803        | N      |
| 20210923 | VMI     | 0                   | 14102        | 24158        | N      |
| 20210923 | VMO     | 48                  | 11405        | 28033        | N      |
| 20210923 | VMW     | 2077                | 175835       | 314885       | N      |
| 20210923 | VNCE    | 0                   | 186          | 550          | N      |
| 20210923 | VNDA    | 0                   | 1441         | 2523         | N      |
| 20210923 | VNE     | 45                  | 46547        | 70294        | N      |
| 20210923 | VNET    | 0                   | 15178        | 22235        | N      |
| 20210923 | VNM     | 0                   | 850          | 950          | N      |
| 20210923 | VNO     | 725                 | 231973       | 453089       | N      |
| 20210923 | VNO PRK | 0                   | 1016         | 1530         | N      |
| 20210923 | VNO PRL | 0                   | 661          | 1133         | N      |
| 20210923 | VNO PRM | 725                 | 1384         | 3746         | N      |
| 20210923 | VNO PRN | 0                   | 6301         | 9505         | N      |
| 20210923 | VNOM    | 0                   | 6858         | 10208        | N      |
| 20210923 | VNQ     | 400                 | 39067        | 56527        | N      |
| 20210923 | VNQI    | 0                   | 16           | 585          | N      |
| 20210923 | VNT     | 389                 | 124225       | 304628       | N      |
| 20210923 | VNTR    | 1467                | 22776        | 42696        | N      |
| 20210923 | VO      | 0                   | 1521         | 5425         | N      |
| 20210923 | VOC     | 76                  | 3838         | 18739        | N      |
| 20210923 | VOD     | 100                 | 121764       | 157103       | N      |
| 20210923 | VOE     | 0                   | 302          | 302          | N      |
| 20210923 | VOLT    | 0                   | 304          | 323          | N      |
| 20210923 | VONG    | 0                   | 861          | 2061         | N      |
| 20210923 | VONV    | 0                   | 1505         | 2063         | N      |
| 20210923 | VOO     | 0                   | 37607        | 51281        | N      |
| 20210923 | VOOG    | 0                   | 200          | 200          | N      |
| 20210923 | VOOV    | 0                   | 800          | 1000         | N      |
| 20210923 | VOR     | 0                   | 77           | 94           | N      |
| 20210923 | VOSO    | 0                   | 0            | 12           | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | VOSOW    | 0                   | 23           | 23           | N      |
| 20210923 | VOT      | 0                   | 100          | 100          | N      |
| 20210923 | VOX      | 100                 | 800          | 900          | N      |
| 20210923 | VOXX     | 0                   | 706          | 726          | N      |
| 20210923 | VOYA     | 228                 | 161621       | 464925       | N      |
| 20210923 | VOYA PRB | 0                   | 1823         | 4185         | N      |
| 20210923 | VPCB     | 0                   | 39           | 39           | N      |
| 20210923 | VPCBU    | 0                   | 0            | 354          | N      |
| 20210923 | VPCBW    | 0                   | 300          | 300          | N      |
| 20210923 | VPCC     | 0                   | 22           | 22           | N      |
| 20210923 | VPCC WS  | 0                   | 100          | 29700        | N      |
| 20210923 | VPG      | 0                   | 5329         | 12217        | N      |
| 20210923 | VPL      | 0                   | 7461         | 9161         | N      |
| 20210923 | VPU      | 0                   | 1880         | 3847         | N      |
| 20210923 | VPV      | 0                   | 1300         | 3517         | N      |
| 20210923 | VQS      | 0                   | 1719         | 9061         | N      |
| 20210923 | VRA      | 0                   | 978          | 2388         | N      |
| 20210923 | VRAR     | 0                   | 636          | 836          | N      |
| 20210923 | VRAY     | 0                   | 5213         | 17923        | N      |
| 20210923 | VRCA     | 0                   | 30           | 38           | N      |
| 20210923 | VRDN     | 0                   | 1848         | 3330         | N      |
| 20210923 | VREX     | 0                   | 603          | 1295         | N      |
| 20210923 | VRM      | 0                   | 3864         | 9111         | N      |
| 20210923 | VRNS     | 0                   | 1763         | 3562         | N      |
| 20210923 | VRNT     | 0                   | 2623         | 2723         | N      |
| 20210923 | VRP      | 0                   | 882          | 882          | N      |
| 20210923 | VRPX     | 0                   | 2602         | 8439         | N      |
| 20210923 | VRRM     | 0                   | 1993         | 5582         | N      |
| 20210923 | VRS      | 0                   | 11958        | 42323        | N      |
| 20210923 | VRSK     | 0                   | 7914         | 10384        | N      |
| 20210923 | VRSN     | 0                   | 2854         | 4254         | N      |
| 20210923 | VRT      | 1341                | 360950       | 595797       | N      |
| 20210923 | VRTS     | 0                   | 1            | 206          | N      |
| 20210923 | VRTV     | 2                   | 10781        | 21275        | N      |
| 20210923 | VRTX     | 0                   | 2610         | 13536        | N      |
| 20210923 | VSAT     | 0                   | 16809        | 23597        | N      |
| 20210923 | VSCO     | 9485                | 80142        | 362391       | N      |
| 20210923 | VSEC     | 0                   | 121          | 121          | N      |
| 20210923 | VSGX     | 0                   | 0            | 300          | N      |
| 20210923 | VSH      | 615                 | 89448        | 397541       | N      |
| 20210923 | VSS      | 0                   | 205          | 1355         | N      |
| 20210923 | VST      | 1525                | 273560       | 917657       | N      |
| 20210923 | VST WSA  | 0                   | 0            | 50           | N      |
| 20210923 | VSTA     | 0                   | 0            | 600          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | VSTM    | 0                   | 27196        | 33242        | N      |
| 20210923 | VSTO    | 41                  | 44809        | 103968       | N      |
| 20210923 | VT      | 0                   | 66563        | 73599        | N      |
| 20210923 | VTA     | 1010                | 68268        | 101268       | N      |
| 20210923 | VTC     | 0                   | 336          | 346          | N      |
| 20210923 | VTEB    | 0                   | 10871        | 17319        | N      |
| 20210923 | VTEX    | 487                 | 17065        | 23667        | N      |
| 20210923 | VTGN    | 100                 | 2073         | 6932         | N      |
| 20210923 | VTI     | 800                 | 71200        | 90580        | N      |
| 20210923 | VTIP    | 0                   | 25373        | 31793        | N      |
| 20210923 | VTIQU   | 0                   | 0            | 800          | N      |
| 20210923 | VTN     | 0                   | 7121         | 10726        | N      |
| 20210923 | VTNR    | 0                   | 5431         | 13844        | N      |
| 20210923 | VTOL    | 0                   | 22971        | 48731        | N      |
| 20210923 | VTR     | 5947                | 239411       | 715649       | N      |
| 20210923 | VTRS    | 100                 | 43265        | 70936        | N      |
| 20210923 | VTRU    | 0                   | 1            | 202          | N      |
| 20210923 | VTSI    | 0                   | 217          | 287          | N      |
| 20210923 | VTV     | 0                   | 8778         | 27926        | N      |
| 20210923 | VTVT    | 0                   | 400          | 1478         | N      |
| 20210923 | VTWO    | 0                   | 5436         | 6791         | N      |
| 20210923 | VTWV    | 0                   | 1900         | 1900         | N      |
| 20210923 | VUG     | 0                   | 2534         | 3839         | N      |
| 20210923 | VUSB    | 0                   | 2600         | 2600         | N      |
| 20210923 | VUZI    | 0                   | 2053         | 4468         | N      |
| 20210923 | VV      | 0                   | 21327        | 22920        | N      |
| 20210923 | VVI     | 114                 | 10862        | 17247        | N      |
| 20210923 | VVNT    | 25962               | 73022        | 157798       | N      |
| 20210923 | VVOS    | 0                   | 500          | 995          | N      |
| 20210923 | VVPR    | 0                   | 250          | 350          | N      |
| 20210923 | VVR     | 334                 | 32413        | 65972        | N      |
| 20210923 | VVV     | 51                  | 128077       | 274159       | N      |
| 20210923 | VWE     | 0                   | 100          | 305          | N      |
| 20210923 | VWO     | 0                   | 313175       | 346372       | N      |
| 20210923 | VWOB    | 0                   | 400          | 619          | N      |
| 20210923 | VWTR    | 0                   | 122          | 725          | N      |
| 20210923 | VXF     | 0                   | 889          | 889          | N      |
| 20210923 | VXRT    | 200                 | 17158        | 41884        | N      |
| 20210923 | VXUS    | 0                   | 55553        | 102739       | N      |
| 20210923 | VXX     | 500                 | 2366722      | 2962970      | N      |
| 20210923 | VXZ     | 0                   | 0            | 100          | N      |
| 20210923 | VYGG    | 0                   | 1889         | 19107        | N      |
| 20210923 | VYGG U  | 0                   | 43           | 143          | N      |
| 20210923 | VYGG WS | 0                   | 782          | 44235        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | VYGR    | 0                   | 1015         | 1549         | N      |
| 20210923 | VYM     | 0                   | 19083        | 20108        | N      |
| 20210923 | VYMI    | 0                   | 579          | 779          | N      |
| 20210923 | VYNE    | 0                   | 0            | 572          | N      |
| 20210923 | VYNT    | 0                   | 1129         | 1129         | N      |
| 20210923 | VZ      | 94286               | 2263114      | 3712691      | N      |
| 20210923 | VZIO    | 52                  | 65413        | 155929       | N      |
| 20210923 | W       | 117                 | 165914       | 216558       | N      |
| 20210923 | WAB     | 1679                | 209827       | 311490       | N      |
| 20210923 | WABC    | 0                   | 93           | 202          | N      |
| 20210923 | WAFD    | 0                   | 1040         | 3742         | N      |
| 20210923 | WAFU    | 100                 | 461          | 461          | N      |
| 20210923 | WAL     | 770                 | 120539       | 171367       | N      |
| 20210923 | WALA    | 0                   | 2435         | 4339         | N      |
| 20210923 | WARR    | 0                   | 100          | 200          | N      |
| 20210923 | WASH    | 0                   | 0            | 4            | N      |
| 20210923 | WAT     | 8331                | 48041        | 96511        | N      |
| 20210923 | WATT    | 0                   | 19494        | 21677        | N      |
| 20210923 | WAVC U  | 0                   | 0            | 764          | N      |
| 20210923 | WB      | 0                   | 8430         | 11124        | N      |
| 20210923 | WBA     | 0                   | 28531        | 57270        | N      |
| 20210923 | WBK     | 0                   | 18591        | 25167        | N      |
| 20210923 | WBS     | 755                 | 187893       | 230550       | N      |
| 20210923 | WBS PRF | 0                   | 153          | 3463         | N      |
| 20210923 | WBT     | 0                   | 104927       | 272207       | N      |
| 20210923 | WCC     | 196                 | 47992        | 81670        | N      |
| 20210923 | WCC PRA | 0                   | 21           | 2452         | N      |
| 20210923 | WCN     | 4138                | 167650       | 324866       | N      |
| 20210923 | WD      | 149                 | 15472        | 27391        | N      |
| 20210923 | WDAY    | 0                   | 5154         | 9819         | N      |
| 20210923 | WDC     | 1100                | 12928        | 31943        | N      |
| 20210923 | WDFC    | 0                   | 243          | 287          | N      |
| 20210923 | WDH     | 44                  | 11299        | 22857        | N      |
| 20210923 | WDI     | 301                 | 16181        | 33358        | N      |
| 20210923 | WEA     | 750                 | 750          | 7632         | N      |
| 20210923 | WEAT    | 0                   | 100          | 200          | N      |
| 20210923 | WEBR    | 3082                | 153767       | 256615       | N      |
| 20210923 | WEC     | 186831              | 347192       | 499426       | N      |
| 20210923 | WEI     | 1247                | 5166         | 12568        | N      |
| 20210923 | WELL    | 6467                | 304884       | 693836       | N      |
| 20210923 | WEN     | 0                   | 21194        | 45858        | N      |
| 20210923 | WERN    | 0                   | 2879         | 3489         | N      |
| 20210923 | WES     | 2846                | 71372        | 169493       | N      |
| 20210923 | WETF    | 0                   | 5111         | 7251         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | WEX     | 2592                | 54969        | 81860        | N      |
| 20210923 | WF      | 0                   | 1365         | 3602         | N      |
| 20210923 | WFC     | 35029               | 2811996      | 4955299      | N      |
| 20210923 | WFC PRA | 100                 | 6113         | 25688        | N      |
| 20210923 | WFC PRC | 100                 | 12018        | 22700        | N      |
| 20210923 | WFC PRD | 0                   | 35654        | 94575        | N      |
| 20210923 | WFC PRL | 0                   | 1661         | 4174         | N      |
| 20210923 | WFC PRQ | 500                 | 25522        | 65690        | N      |
| 20210923 | WFC PRR | 0                   | 8781         | 43934        | N      |
| 20210923 | WFC PRY | 0                   | 17428        | 18003        | N      |
| 20210923 | WFC PRZ | 660                 | 30118        | 62101        | N      |
| 20210923 | WFG     | 4                   | 55059        | 81808        | N      |
| 20210923 | WFHY    | 0                   | 100          | 337          | N      |
| 20210923 | WFRD    | 0                   | 250          | 1059         | N      |
| 20210923 | WGO     | 1                   | 27920        | 81874        | N      |
| 20210923 | WH      | 576                 | 95344        | 234561       | N      |
| 20210923 | WHD     | 0                   | 43621        | 63836        | N      |
| 20210923 | WHF     | 0                   | 100          | 100          | N      |
| 20210923 | WHG     | 0                   | 517          | 2401         | N      |
| 20210923 | WHLM    | 0                   | 200          | 300          | N      |
| 20210923 | WHR     | 132                 | 70985        | 150732       | N      |
| 20210923 | WIA     | 0                   | 382          | 3545         | N      |
| 20210923 | WIMI    | 700                 | 41058        | 61099        | N      |
| 20210923 | WINC    | 0                   | 0            | 100          | N      |
| 20210923 | WING    | 0                   | 463          | 1594         | N      |
| 20210923 | WINT    | 0                   | 33           | 33           | N      |
| 20210923 | WIRE    | 0                   | 973          | 1498         | N      |
| 20210923 | WISA    | 0                   | 321          | 646          | N      |
| 20210923 | WISH    | 2924                | 222094       | 354865       | N      |
| 20210923 | WIT     | 8064                | 184692       | 361954       | N      |
| 20210923 | WIW     | 113                 | 6000         | 19204        | N      |
| 20210923 | WIX     | 0                   | 2049         | 3760         | N      |
| 20210923 | WIZ     | 0                   | 300          | 300          | N      |
| 20210923 | WK      | 1                   | 23235        | 108547       | N      |
| 20210923 | WKEY    | 0                   | 1729         | 2303         | N      |
| 20210923 | WKHS    | 2167                | 81648        | 108421       | N      |
| 20210923 | WKME    | 0                   | 812          | 1646         | N      |
| 20210923 | WKSP    | 300                 | 2269         | 4994         | N      |
| 20210923 | WKSPW   | 28400               | 35200        | 36500        | N      |
| 20210923 | WLDN    | 0                   | 448          | 448          | N      |
| 20210923 | WLFC    | 0                   | 114          | 127          | N      |
| 20210923 | WLK     | 1378                | 96855        | 182544       | N      |
| 20210923 | WLKP    | 49                  | 4295         | 10398        | N      |
| 20210923 | WLL     | 353                 | 85514        | 204284       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | WLTW    | 0                   | 14505        | 28977        | N      |
| 20210923 | WM      | 187                 | 189552       | 421343       | N      |
| 20210923 | WMB     | 15452               | 707618       | 1523038      | N      |
| 20210923 | WMC     | 1860                | 28141        | 53275        | N      |
| 20210923 | WMG     | 0                   | 12335        | 19551        | N      |
| 20210923 | WMK     | 1                   | 8703         | 23619        | N      |
| 20210923 | WMPN    | 0                   | 31           | 31           | N      |
| 20210923 | WMS     | 235                 | 44701        | 114324       | N      |
| 20210923 | WMT     | 18670               | 505417       | 1169560      | N      |
| 20210923 | WNC     | 12438               | 68722        | 124553       | N      |
| 20210923 | WNEB    | 0                   | 0            | 9            | N      |
| 20210923 | WNS     | 0                   | 7099         | 15086        | N      |
| 20210923 | WNW     | 0                   | 10           | 609          | N      |
| 20210923 | WOOD    | 0                   | 52           | 52           | N      |
| 20210923 | WOOF    | 0                   | 1474         | 3208         | N      |
| 20210923 | WOR     | 0                   | 48622        | 97647        | N      |
| 20210923 | WORX    | 0                   | 4434         | 5740         | N      |
| 20210923 | WOW     | 1500                | 71974        | 143218       | N      |
| 20210923 | WPC     | 2711                | 109276       | 283881       | N      |
| 20210923 | WPCB    | 0                   | 101          | 201          | N      |
| 20210923 | WPG     | 23371               | 223796       | 267890       | N      |
| 20210923 | WPG PRH | 0                   | 6871         | 20348        | N      |
| 20210923 | WPG PRI | 0                   | 6294         | 8142         | N      |
| 20210923 | WPM     | 4770                | 307785       | 540105       | N      |
| 20210923 | WPP     | 0                   | 8867         | 12137        | N      |
| 20210923 | WPRT    | 3100                | 53462        | 73767        | N      |
| 20210923 | WRAC    | 0                   | 2            | 372          | N      |
| 20210923 | WRAC U  | 0                   | 410          | 3345         | N      |
| 20210923 | WRAC WS | 0                   | 40311        | 117666       | N      |
| 20210923 | WRB     | 4988                | 138384       | 291049       | N      |
| 20210923 | WRB PRE | 0                   | 614          | 3585         | N      |
| 20210923 | WRB PRF | 0                   | 1256         | 6879         | N      |
| 20210923 | WRB PRG | 0                   | 1838         | 2286         | N      |
| 20210923 | WRB PRH | 0                   | 4980         | 6710         | N      |
| 20210923 | WRE     | 0                   | 89916        | 140875       | N      |
| 20210923 | WRK     | 11603               | 159171       | 290507       | N      |
| 20210923 | WRLD    | 0                   | 201          | 224          | N      |
| 20210923 | WRN     | 0                   | 11275        | 12452        | N      |
| 20210923 | WSBC    | 0                   | 175          | 1685         | N      |
| 20210923 | WSBF    | 0                   | 430          | 932          | N      |
| 20210923 | WSC     | 0                   | 2725         | 24959        | N      |
| 20210923 | WSFS    | 0                   | 1455         | 1955         | N      |
| 20210923 | WSM     | 158                 | 151503       | 208856       | N      |
| 20210923 | WSO     | 169                 | 16008        | 26253        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | WSR      | 2147                | 158784       | 253686       | N      |
| 20210923 | WST      | 200                 | 29440        | 76554        | N      |
| 20210923 | WTBA     | 0                   | 0            | 8            | N      |
| 20210923 | WTER     | 0                   | 4095         | 5294         | N      |
| 20210923 | WTFC     | 0                   | 615          | 1062         | N      |
| 20210923 | WTFCP    | 0                   | 0            | 200          | N      |
| 20210923 | WTI      | 14479               | 193293       | 420540       | N      |
| 20210923 | WTM      | 5                   | 895          | 2049         | N      |
| 20210923 | WTRG     | 98                  | 292525       | 412854       | N      |
| 20210923 | WTRH     | 100                 | 100          | 1306         | N      |
| 20210923 | WTRU     | 0                   | 2576         | 3012         | N      |
| 20210923 | WTS      | 0                   | 12653        | 22073        | N      |
| 20210923 | WTTR     | 27                  | 57126        | 65027        | N      |
| 20210923 | WU       | 3101                | 335392       | 926712       | N      |
| 20210923 | WVE      | 0                   | 237          | 782          | N      |
| 20210923 | WW       | 0                   | 28206        | 73520        | N      |
| 20210923 | WWD      | 0                   | 8309         | 11138        | N      |
| 20210923 | WWE      | 169                 | 83899        | 114386       | N      |
| 20210923 | WWR      | 0                   | 5498         | 7703         | N      |
| 20210923 | WWW      | 367                 | 83702        | 162044       | N      |
| 20210923 | WY       | 16475               | 1105492      | 1608104      | N      |
| 20210923 | WYNN     | 200                 | 13476        | 24163        | N      |
| 20210923 | WYY      | 0                   | 100          | 100          | N      |
| 20210923 | X        | 30054               | 1950468      | 3920748      | N      |
| 20210923 | XAIR     | 0                   | 865          | 1413         | N      |
| 20210923 | XBI      | 2663                | 16831        | 22890        | N      |
| 20210923 | XBIO     | 700                 | 1250         | 1550         | N      |
| 20210923 | XBIT     | 0                   | 0            | 274          | N      |
| 20210923 | XCUR     | 0                   | 0            | 410          | N      |
| 20210923 | XEC      | 0                   | 89007        | 246339       | N      |
| 20210923 | XEL      | 0                   | 22646        | 47865        | N      |
| 20210923 | XELA     | 1200                | 331551       | 652956       | N      |
| 20210923 | XENE     | 0                   | 542          | 1995         | N      |
| 20210923 | XENT     | 0                   | 138          | 2588         | N      |
| 20210923 | XERS     | 0                   | 4943         | 7881         | N      |
| 20210923 | XFLT     | 0                   | 8239         | 23041        | N      |
| 20210923 | XFLT PRA | 0                   | 61           | 1161         | N      |
| 20210923 | XHB      | 0                   | 38281        | 50670        | N      |
| 20210923 | XHR      | 225                 | 89132        | 176994       | N      |
| 20210923 | XIN      | 229                 | 1176         | 5648         | N      |
| 20210923 | XL       | 4686                | 416598       | 574353       | N      |
| 20210923 | XLB      | 0                   | 138310       | 185610       | N      |
| 20210923 | XLC      | 0                   | 201744       | 235069       | N      |
| 20210923 | XLE      | 14400               | 900587       | 1170462      | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20210923 | XLF     | 29700               | 1841176      | 2470009      | N      |
| 20210923 | XLG     | 0                   | 211          | 279          | N      |
| 20210923 | XLI     | 7709                | 458899       | 577351       | N      |
| 20210923 | XLK     | 0                   | 467828       | 673376       | N      |
| 20210923 | XLNX    | 0                   | 3626         | 9497         | N      |
| 20210923 | XLP     | 0                   | 604432       | 783493       | N      |
| 20210923 | XLRE    | 8451                | 144533       | 205216       | N      |
| 20210923 | XLRN    | 0                   | 3895         | 5583         | N      |
| 20210923 | XLSR    | 0                   | 90           | 90           | N      |
| 20210923 | XLU     | 0                   | 324897       | 459606       | N      |
| 20210923 | XLV     | 0                   | 619619       | 769366       | N      |
| 20210923 | XLY     | 300                 | 237087       | 283660       | N      |
| 20210923 | XM      | 0                   | 3211         | 10871        | N      |
| 20210923 | XME     | 0                   | 37733        | 59136        | N      |
| 20210923 | XMLV    | 0                   | 300          | 300          | N      |
| 20210923 | XMPT    | 0                   | 0            | 100          | N      |
| 20210923 | XMTR    | 0                   | 1465         | 1640         | N      |
| 20210923 | XNCR    | 0                   | 240          | 640          | N      |
| 20210923 | XNET    | 0                   | 100          | 1400         | N      |
| 20210923 | XOG     | 0                   | 733          | 1771         | N      |
| 20210923 | XOM     | 78408               | 2094130      | 5017508      | N      |
| 20210923 | XOMA    | 0                   | 20           | 20           | N      |
| 20210923 | XOMAP   | 0                   | 100          | 100          | N      |
| 20210923 | XONE    | 0                   | 602          | 1241         | N      |
| 20210923 | XOP     | 1089                | 55069        | 80773        | N      |
| 20210923 | XOS     | 0                   | 1826         | 3430         | N      |
| 20210923 | XP      | 0                   | 24294        | 38247        | N      |
| 20210923 | XPDI    | 0                   | 100          | 900          | N      |
| 20210923 | XPEL    | 0                   | 475          | 1238         | N      |
| 20210923 | XPER    | 0                   | 398          | 4916         | N      |
| 20210923 | XPEV    | 11570               | 683850       | 1705353      | N      |
| 20210923 | XPO     | 503                 | 208498       | 330337       | N      |
| 20210923 | XPOA    | 0                   | 248          | 8586         | N      |
| 20210923 | XPOA WS | 5400                | 5610         | 5610         | N      |
| 20210923 | XPOF    | 0                   | 6959         | 20270        | N      |
| 20210923 | XRAY    | 0                   | 1241         | 2261         | N      |
| 20210923 | XRT     | 0                   | 27745        | 54527        | N      |
| 20210923 | XRX     | 0                   | 7588         | 25022        | N      |
| 20210923 | XSLV    | 0                   | 0            | 110          | N      |
| 20210923 | XSOE    | 0                   | 115          | 5593         | N      |
| 20210923 | XSPA    | 0                   | 31848        | 55959        | N      |
| 20210923 | X SVM   | 0                   | 200          | 200          | N      |
| 20210923 | XT      | 0                   | 200          | 500          | N      |
| 20210923 | XTN     | 0                   | 6            | 6            | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20210923 | XTNT     | 0                   | 150          | 150          | N      |
| 20210923 | XXII     | 0                   | 3711         | 6964         | N      |
| 20210923 | XYF      | 0                   | 4071         | 13013        | N      |
| 20210923 | XYL      | 101                 | 95740        | 190705       | N      |
| 20210923 | XYLD     | 0                   | 200          | 200          | N      |
| 20210923 | Y        | 20                  | 8246         | 16959        | N      |
| 20210923 | YAC      | 0                   | 0            | 500          | N      |
| 20210923 | YAC WS   | 0                   | 710          | 2944         | N      |
| 20210923 | YALA     | 1663                | 60610        | 134229       | N      |
| 20210923 | YANG     | 0                   | 8514         | 16571        | N      |
| 20210923 | YCBD     | 0                   | 0            | 378          | N      |
| 20210923 | YCBD PRA | 0                   | 100          | 100          | N      |
| 20210923 | YELL     | 110                 | 3191         | 6990         | N      |
| 20210923 | YELP     | 2415                | 137284       | 337040       | N      |
| 20210923 | YETI     | 421                 | 129245       | 224934       | N      |
| 20210923 | YEXT     | 128                 | 100506       | 196006       | N      |
| 20210923 | YI       | 0                   | 1514         | 2338         | N      |
| 20210923 | YINN     | 0                   | 31848        | 56846        | N      |
| 20210923 | YJ       | 0                   | 0            | 1013         | N      |
| 20210923 | YMAB     | 0                   | 497          | 2773         | N      |
| 20210923 | YMM      | 1065                | 240563       | 347275       | N      |
| 20210923 | YMTX     | 0                   | 800          | 1050         | N      |
| 20210923 | YNDX     | 0                   | 4695         | 6576         | N      |
| 20210923 | YORW     | 0                   | 337          | 737          | N      |
| 20210923 | YOU      | 176                 | 31288        | 45909        | N      |
| 20210923 | YPF      | 5                   | 80067        | 305651       | N      |
| 20210923 | YQ       | 0                   | 500          | 737          | N      |
| 20210923 | YRD      | 0                   | 2700         | 24838        | N      |
| 20210923 | YSAC     | 0                   | 850          | 1568         | N      |
| 20210923 | YSACW    | 0                   | 500          | 500          | N      |
| 20210923 | YSG      | 0                   | 115378       | 298320       | N      |
| 20210923 | YTPG     | 500                 | 600          | 1100         | N      |
| 20210923 | YTRA     | 0                   | 0            | 822          | N      |
| 20210923 | YUM      | 1993                | 235909       | 571389       | N      |
| 20210923 | YUMC     | 1805                | 868290       | 1527760      | N      |
| 20210923 | YVR      | 0                   | 739          | 2539         | N      |
| 20210923 | YY       | 0                   | 3447         | 11915        | N      |
| 20210923 | Z        | 0                   | 5049         | 12025        | N      |
| 20210923 | ZBH      | 808                 | 283649       | 559232       | N      |
| 20210923 | ZBRA     | 0                   | 1267         | 4266         | N      |
| 20210923 | ZDGE     | 0                   | 151          | 204          | N      |
| 20210923 | ZEN      | 346                 | 91886        | 244990       | N      |
| 20210923 | ZENV     | 0                   | 600          | 1681         | N      |
| 20210923 | ZEPP     | 0                   | 13386        | 27166        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20210923 | ZETA   | 738                 | 9667         | 30656        | N      |
| 20210923 | ZEUS   | 100                 | 163          | 268          | N      |
| 20210923 | ZEV    | 3176                | 110018       | 189816       | N      |
| 20210923 | ZEV WS | 0                   | 22054        | 52790        | N      |
| 20210923 | ZG     | 0                   | 2750         | 4656         | N      |
| 20210923 | ZGNX   | 0                   | 3102         | 4480         | N      |
| 20210923 | ZH     | 4170                | 915028       | 1300817      | N      |
| 20210923 | ZHDG   | 0                   | 500          | 500          | N      |
| 20210923 | ZI     | 100                 | 13848        | 44425        | N      |
| 20210923 | ZIM    | 1545                | 222823       | 647033       | N      |
| 20210923 | ZION   | 0                   | 3765         | 8914         | N      |
| 20210923 | ZIONL  | 0                   | 0            | 100          | N      |
| 20210923 | ZIONO  | 0                   | 71           | 71           | N      |
| 20210923 | ZIOP   | 0                   | 37339        | 51567        | N      |
| 20210923 | ZIP    | 20101               | 62451        | 90438        | N      |
| 20210923 | ZIVO   | 1761                | 2295         | 4534         | N      |
| 20210923 | ZIXI   | 0                   | 658          | 3705         | N      |
| 20210923 | ZKIN   | 0                   | 683          | 1349         | N      |
| 20210923 | ZLAB   | 698                 | 26429        | 37743        | N      |
| 20210923 | ZM     | 0                   | 8802         | 15427        | N      |
| 20210923 | ZME    | 100                 | 983          | 1718         | N      |
| 20210923 | ZNGA   | 0                   | 302101       | 585918       | N      |
| 20210923 | ZNH    | 0                   | 2257         | 3522         | N      |
| 20210923 | ZNTE   | 0                   | 1400         | 2100         | N      |
| 20210923 | ZNTEW  | 0                   | 1200         | 1200         | N      |
| 20210923 | ZNTL   | 0                   | 327          | 434          | N      |
| 20210923 | ZOM    | 200                 | 10200        | 34445        | N      |
| 20210923 | ZS     | 0                   | 4106         | 6618         | N      |
| 20210923 | ZSAN   | 0                   | 1181         | 1697         | N      |
| 20210923 | ZSL    | 0                   | 600          | 6288         | N      |
| 20210923 | ZTO    | 570                 | 214842       | 468691       | N      |
| 20210923 | ZTR    | 20                  | 6559         | 13648        | N      |
| 20210923 | ZTS    | 3495                | 124775       | 364991       | N      |
| 20210923 | ZUMZ   | 0                   | 2400         | 3355         | N      |
| 20210923 | ZUO    | 909                 | 56773        | 121985       | N      |
| 20210923 | ZVIA   | 150                 | 29838        | 63159        | N      |
| 20210923 | ZVO    | 0                   | 430          | 2025         | N      |
| 20210923 | ZY     | 0                   | 5069         | 5988         | N      |
| 20210923 | ZYME   | 213                 | 69534        | 103417       | N      |
| 20210923 | ZYNE   | 0                   | 16359        | 20206        | N      |
| 20210923 | ZYXI   | 0                   | 639          | 792          | N      |