

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | AA       | 20685               | 768525       | 1630562      | N      |
| 20211221 | AAAU     | 0                   | 1619         | 1619         | N      |
| 20211221 | AAC      | 1223                | 5563         | 27058        | N      |
| 20211221 | AAC U    | 0                   | 0            | 1991         | N      |
| 20211221 | AAC WS   | 25                  | 25           | 1356         | N      |
| 20211221 | AACG     | 0                   | 0            | 112          | N      |
| 20211221 | AACIU    | 0                   | 100          | 100          | N      |
| 20211221 | AACIW    | 0                   | 100          | 100          | N      |
| 20211221 | AADI     | 0                   | 1563         | 1667         | N      |
| 20211221 | AAIC     | 3098                | 11003        | 43915        | N      |
| 20211221 | AAIC PRB | 0                   | 153          | 2891         | N      |
| 20211221 | AAIC PRC | 0                   | 196          | 996          | N      |
| 20211221 | AAIN     | 0                   | 0            | 6            | N      |
| 20211221 | AAL      | 17375               | 1097455      | 2054001      | N      |
| 20211221 | AAN      | 361                 | 48532        | 79388        | N      |
| 20211221 | AAOI     | 200                 | 1389         | 3637         | N      |
| 20211221 | AAON     | 0                   | 663          | 1178         | N      |
| 20211221 | AAP      | 79                  | 76564        | 158047       | N      |
| 20211221 | AAPL     | 200                 | 511347       | 834174       | N      |
| 20211221 | AAQC     | 0                   | 100          | 100          | N      |
| 20211221 | AAQC WS  | 0                   | 0            | 300          | N      |
| 20211221 | AAT      | 971                 | 54499        | 114970       | N      |
| 20211221 | AAU      | 0                   | 0            | 1            | N      |
| 20211221 | AAWW     | 0                   | 3811         | 5721         | N      |
| 20211221 | AAXJ     | 300                 | 20049        | 26453        | N      |
| 20211221 | AB       | 141                 | 7299         | 23745        | N      |
| 20211221 | ABB      | 901                 | 144790       | 218578       | N      |
| 20211221 | ABBV     | 3388                | 609066       | 1602716      | N      |
| 20211221 | ABC      | 1544                | 140872       | 342643       | N      |
| 20211221 | ABCB     | 0                   | 5121         | 7098         | N      |
| 20211221 | ABCL     | 0                   | 12405        | 21673        | N      |
| 20211221 | ABCM     | 0                   | 2729         | 3380         | N      |
| 20211221 | ABEO     | 200                 | 11816        | 162923       | N      |
| 20211221 | ABEV     | 29                  | 2121592      | 2780933      | N      |
| 20211221 | ABG      | 492                 | 28281        | 57739        | N      |
| 20211221 | ABIO     | 0                   | 0            | 1983         | N      |
| 20211221 | ABM      | 293                 | 92760        | 165441       | N      |
| 20211221 | ABMD     | 0                   | 2484         | 3272         | N      |
| 20211221 | ABNB     | 20                  | 23543        | 44199        | N      |
| 20211221 | ABOS     | 0                   | 154          | 312          | N      |
| 20211221 | ABR      | 6445                | 137174       | 442201       | N      |
| 20211221 | ABR PRD  | 0                   | 771          | 1260         | N      |
| 20211221 | ABR PRE  | 0                   | 0            | 50           | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | ABR PRF | 0                   | 0            | 8752         | N      |
| 20211221 | ABSI    | 0                   | 2503         | 3028         | N      |
| 20211221 | ABST    | 19                  | 2976         | 4487         | N      |
| 20211221 | ABT     | 3382                | 539260       | 1495737      | N      |
| 20211221 | ABTX    | 0                   | 560          | 596          | N      |
| 20211221 | ABUS    | 0                   | 26364        | 61833        | N      |
| 20211221 | ABVC    | 700                 | 2851         | 18178        | N      |
| 20211221 | AC      | 0                   | 1702         | 3290         | N      |
| 20211221 | ACA     | 99                  | 21671        | 55693        | N      |
| 20211221 | ACAD    | 2636                | 45518        | 68590        | N      |
| 20211221 | ACAQ WS | 0                   | 88250        | 89350        | N      |
| 20211221 | ACB     | 2700                | 74421        | 178998       | N      |
| 20211221 | ACBAW   | 0                   | 0            | 10           | N      |
| 20211221 | ACBI    | 0                   | 120          | 1030         | N      |
| 20211221 | ACC     | 304                 | 110558       | 207075       | N      |
| 20211221 | ACCD    | 0                   | 4947         | 9113         | N      |
| 20211221 | ACCO    | 600                 | 58694        | 199451       | N      |
| 20211221 | ACEL    | 0                   | 24377        | 80208        | N      |
| 20211221 | ACES    | 0                   | 100          | 100          | N      |
| 20211221 | ACET    | 0                   | 2979         | 4389         | N      |
| 20211221 | ACEV    | 0                   | 100          | 600          | N      |
| 20211221 | ACGL    | 100                 | 22159        | 42610        | N      |
| 20211221 | ACGLN   | 0                   | 36           | 36           | N      |
| 20211221 | ACH     | 80                  | 22506        | 74817        | N      |
| 20211221 | ACHC    | 0                   | 3395         | 4162         | N      |
| 20211221 | ACHL    | 0                   | 451          | 976          | N      |
| 20211221 | ACHR    | 438                 | 325818       | 539092       | N      |
| 20211221 | ACHR WS | 0                   | 250          | 2045         | N      |
| 20211221 | ACI     | 4336                | 162734       | 425496       | N      |
| 20211221 | ACII    | 0                   | 300          | 807          | N      |
| 20211221 | ACII WS | 0                   | 0            | 5647         | N      |
| 20211221 | ACIO    | 0                   | 0            | 200          | N      |
| 20211221 | ACIU    | 0                   | 871          | 1771         | N      |
| 20211221 | ACIW    | 0                   | 5605         | 8029         | N      |
| 20211221 | ACLS    | 0                   | 645          | 1570         | N      |
| 20211221 | ACM     | 148                 | 86584        | 197360       | N      |
| 20211221 | ACMR    | 0                   | 883          | 1163         | N      |
| 20211221 | ACN     | 650                 | 444014       | 867577       | N      |
| 20211221 | ACOR    | 0                   | 200          | 300          | N      |
| 20211221 | ACP     | 222                 | 5126         | 36400        | N      |
| 20211221 | ACP PRA | 0                   | 0            | 500          | N      |
| 20211221 | ACQRU   | 0                   | 0            | 305          | N      |
| 20211221 | ACR     | 333                 | 4380         | 18513        | N      |
| 20211221 | ACR PRC | 0                   | 15920        | 46931        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | ACR PRD | 0                   | 400          | 500          | N      |
| 20211221 | ACRE    | 405                 | 75739        | 198579       | N      |
| 20211221 | ACRO    | 0                   | 0            | 4            | N      |
| 20211221 | ACRS    | 0                   | 1239         | 1270         | N      |
| 20211221 | ACRX    | 200                 | 400          | 2442         | N      |
| 20211221 | ACST    | 0                   | 1701         | 1801         | N      |
| 20211221 | ACT     | 0                   | 579          | 897          | N      |
| 20211221 | ACTDW   | 0                   | 0            | 10           | N      |
| 20211221 | ACTG    | 0                   | 1187         | 1326         | N      |
| 20211221 | ACV     | 0                   | 4867         | 20876        | N      |
| 20211221 | ACVA    | 0                   | 16669        | 21036        | N      |
| 20211221 | ACWF    | 0                   | 500          | 500          | N      |
| 20211221 | ACWI    | 0                   | 109896       | 133755       | N      |
| 20211221 | ACWV    | 0                   | 22           | 22           | N      |
| 20211221 | ACWX    | 4200                | 41144        | 43545        | N      |
| 20211221 | ACY     | 300                 | 332          | 435          | N      |
| 20211221 | ADAG    | 0                   | 50           | 61           | N      |
| 20211221 | ADAP    | 0                   | 24532        | 47708        | N      |
| 20211221 | ADBE    | 100                 | 18584        | 48059        | N      |
| 20211221 | ADC     | 60                  | 60557        | 134187       | N      |
| 20211221 | ADC PRA | 0                   | 125          | 1220         | N      |
| 20211221 | ADCT    | 650                 | 15659        | 24984        | N      |
| 20211221 | ADERW   | 0                   | 0            | 900          | N      |
| 20211221 | ADES    | 0                   | 7            | 271          | N      |
| 20211221 | ADEX    | 0                   | 0            | 67           | N      |
| 20211221 | ADEX WS | 2410                | 2410         | 3210         | N      |
| 20211221 | ADGI    | 7406                | 34059        | 47615        | N      |
| 20211221 | ADI     | 0                   | 13466        | 24303        | N      |
| 20211221 | ADM     | 1669                | 217870       | 804890       | N      |
| 20211221 | ADMA    | 0                   | 14879        | 27856        | N      |
| 20211221 | ADMP    | 700                 | 9046         | 16645        | N      |
| 20211221 | ADN     | 25                  | 40           | 478          | N      |
| 20211221 | ADNT    | 162                 | 156698       | 229013       | N      |
| 20211221 | ADNWW   | 0                   | 20           | 20           | N      |
| 20211221 | ADP     | 60                  | 9705         | 18386        | N      |
| 20211221 | ADPT    | 0                   | 6615         | 9876         | N      |
| 20211221 | ADRA    | 0                   | 13           | 13           | N      |
| 20211221 | ADRT U  | 0                   | 0            | 200          | N      |
| 20211221 | ADS     | 59                  | 124664       | 190522       | N      |
| 20211221 | ADSK    | 0                   | 19594        | 26691        | N      |
| 20211221 | ADT     | 1298                | 328741       | 596631       | N      |
| 20211221 | ADTN    | 0                   | 3275         | 3975         | N      |
| 20211221 | ADTX    | 900                 | 6660         | 8960         | N      |
| 20211221 | ADUS    | 0                   | 497          | 822          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | ADV     | 0                   | 572          | 2433         | N      |
| 20211221 | ADVM    | 0                   | 8808         | 10500        | N      |
| 20211221 | ADX     | 101                 | 14914        | 19997        | N      |
| 20211221 | ADX S   | 0                   | 1200         | 9740         | N      |
| 20211221 | AE      | 0                   | 0            | 2            | N      |
| 20211221 | AEAC    | 2000                | 4098         | 4098         | N      |
| 20211221 | AEACU   | 0                   | 0            | 1700         | N      |
| 20211221 | AEACW   | 0                   | 10           | 10           | N      |
| 20211221 | AEAEW   | 0                   | 600          | 600          | N      |
| 20211221 | AEE     | 528                 | 213350       | 578225       | N      |
| 20211221 | AEF     | 0                   | 384          | 1184         | N      |
| 20211221 | AEFC    | 0                   | 78           | 2216         | N      |
| 20211221 | AEG     | 1934                | 192642       | 228840       | N      |
| 20211221 | AEHR    | 0                   | 12138        | 27866        | N      |
| 20211221 | AEI     | 200                 | 1998         | 3808         | N      |
| 20211221 | AEIS    | 0                   | 2119         | 2480         | N      |
| 20211221 | AEL     | 118                 | 73262        | 114112       | N      |
| 20211221 | AEL PRA | 0                   | 1692         | 2049         | N      |
| 20211221 | AEL PRB | 0                   | 418          | 1704         | N      |
| 20211221 | AEM     | 775                 | 260476       | 584823       | N      |
| 20211221 | AEMD    | 0                   | 100          | 100          | N      |
| 20211221 | AENZ    | 443                 | 1691         | 12939        | N      |
| 20211221 | AEO     | 7031                | 364166       | 549906       | N      |
| 20211221 | AEP     | 0                   | 44565        | 74837        | N      |
| 20211221 | AEPPL   | 100                 | 109          | 129          | N      |
| 20211221 | AEPPZ   | 0                   | 64           | 64           | N      |
| 20211221 | AER     | 10                  | 188141       | 279762       | N      |
| 20211221 | AERC    | 1732                | 41192        | 51943        | N      |
| 20211221 | AERI    | 0                   | 8281         | 18868        | N      |
| 20211221 | AES     | 8180                | 824644       | 1693717      | N      |
| 20211221 | AESC    | 0                   | 682          | 1752         | N      |
| 20211221 | AESE    | 0                   | 0            | 100          | N      |
| 20211221 | AESR    | 0                   | 100          | 100          | N      |
| 20211221 | AEVA    | 8309                | 426436       | 528536       | N      |
| 20211221 | AEVA WS | 700                 | 900          | 2086         | N      |
| 20211221 | AEY     | 0                   | 200          | 200          | N      |
| 20211221 | AEZS    | 500                 | 4750         | 11510        | N      |
| 20211221 | AFB     | 0                   | 351          | 4249         | N      |
| 20211221 | AFCG    | 0                   | 129          | 657          | N      |
| 20211221 | AFG     | 155                 | 53146        | 83985        | N      |
| 20211221 | AFGB    | 0                   | 2680         | 4274         | N      |
| 20211221 | AFGC    | 0                   | 774          | 2797         | N      |
| 20211221 | AFGD    | 0                   | 1037         | 1579         | N      |
| 20211221 | AFGE    | 0                   | 2906         | 3416         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | AFI     | 0                   | 2619         | 18897        | N      |
| 20211221 | AFIB    | 33                  | 703          | 1242         | N      |
| 20211221 | AFIN    | 600                 | 11411        | 20008        | N      |
| 20211221 | AFINO   | 100                 | 100          | 100          | N      |
| 20211221 | AFK     | 0                   | 0            | 25           | N      |
| 20211221 | AFL     | 994                 | 527861       | 1095326      | N      |
| 20211221 | AFMD    | 0                   | 4040         | 9318         | N      |
| 20211221 | AFRM    | 220                 | 42478        | 68472        | N      |
| 20211221 | AFT     | 18                  | 1722         | 11832        | N      |
| 20211221 | AFTR    | 0                   | 0            | 100          | N      |
| 20211221 | AFTR U  | 0                   | 0            | 200          | N      |
| 20211221 | AFTR WS | 0                   | 200          | 899          | N      |
| 20211221 | AFYA    | 0                   | 871          | 1286         | N      |
| 20211221 | AG      | 927                 | 368163       | 697473       | N      |
| 20211221 | AGAC    | 0                   | 290          | 2190         | N      |
| 20211221 | AGAC U  | 0                   | 300          | 1384         | N      |
| 20211221 | AGAC WS | 0                   | 0            | 7700         | N      |
| 20211221 | AGCB    | 0                   | 1124         | 34907        | N      |
| 20211221 | AGCO    | 210                 | 72450        | 145927       | N      |
| 20211221 | AGD     | 682                 | 8901         | 32776        | N      |
| 20211221 | AGEN    | 400                 | 21673        | 39942        | N      |
| 20211221 | AGFS    | 0                   | 0            | 100          | N      |
| 20211221 | AGFY    | 5383                | 9355         | 18246        | N      |
| 20211221 | AGG     | 0                   | 200672       | 286023       | N      |
| 20211221 | AGGY    | 0                   | 2300         | 2300         | N      |
| 20211221 | AGI     | 3762                | 221520       | 411323       | N      |
| 20211221 | AGIL    | 0                   | 214          | 229          | N      |
| 20211221 | AGILW   | 0                   | 0            | 600          | N      |
| 20211221 | AGIO    | 0                   | 5861         | 10210        | N      |
| 20211221 | AGL     | 4491                | 2262190      | 2541379      | N      |
| 20211221 | AGLE    | 0                   | 2012         | 4430         | N      |
| 20211221 | AGM     | 0                   | 5820         | 15110        | N      |
| 20211221 | AGM A   | 0                   | 31           | 94           | N      |
| 20211221 | AGM PRC | 0                   | 6            | 6            | N      |
| 20211221 | AGM PRD | 0                   | 200          | 335          | N      |
| 20211221 | AGM PRE | 0                   | 400          | 700          | N      |
| 20211221 | AGM PRF | 200                 | 300          | 1732         | N      |
| 20211221 | AGM PRG | 0                   | 5200         | 6512         | N      |
| 20211221 | AGMH    | 617                 | 617          | 917          | N      |
| 20211221 | AGNC    | 1400                | 102275       | 119525       | N      |
| 20211221 | AGNCM   | 0                   | 0            | 230          | N      |
| 20211221 | AGNCO   | 0                   | 0            | 1651         | N      |
| 20211221 | AGNCP   | 0                   | 470          | 4871         | N      |
| 20211221 | AGO     | 260                 | 101655       | 227929       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | AGOX    | 0                   | 489          | 489          | N      |
| 20211221 | AGQ     | 0                   | 410          | 4664         | N      |
| 20211221 | AGR     | 185                 | 103482       | 228001       | N      |
| 20211221 | AGRO    | 1                   | 72131        | 304574       | N      |
| 20211221 | AGRX    | 0                   | 1086         | 3326         | N      |
| 20211221 | AGS     | 300                 | 26323        | 66382        | N      |
| 20211221 | AGT     | 0                   | 0            | 500          | N      |
| 20211221 | AGTC    | 400                 | 4503         | 7511         | N      |
| 20211221 | AGTI    | 0                   | 19508        | 25220        | N      |
| 20211221 | AGX     | 100                 | 14113        | 25008        | N      |
| 20211221 | AGYS    | 0                   | 736          | 1152         | N      |
| 20211221 | AHCO    | 54                  | 6263         | 13690        | N      |
| 20211221 | AHG     | 0                   | 0            | 5            | N      |
| 20211221 | AHH     | 771                 | 53689        | 115156       | N      |
| 20211221 | AHH PRA | 0                   | 2895         | 2915         | N      |
| 20211221 | AHI     | 0                   | 7498         | 22501        | N      |
| 20211221 | AHL PRC | 0                   | 1475         | 3360         | N      |
| 20211221 | AHL PRD | 0                   | 1093         | 1767         | N      |
| 20211221 | AHL PRE | 0                   | 383          | 920          | N      |
| 20211221 | AHPI    | 0                   | 3399         | 4780         | N      |
| 20211221 | AHT     | 2345                | 191941       | 443807       | N      |
| 20211221 | AHT PRF | 0                   | 1143         | 2120         | N      |
| 20211221 | AHT PRG | 0                   | 0            | 504          | N      |
| 20211221 | AHT PRH | 0                   | 0            | 200          | N      |
| 20211221 | AHT PRI | 0                   | 129          | 205          | N      |
| 20211221 | AI      | 7722                | 221610       | 510999       | N      |
| 20211221 | AIA     | 0                   | 0            | 1600         | N      |
| 20211221 | AIC     | 0                   | 100          | 102          | N      |
| 20211221 | AIEQ    | 0                   | 0            | 100          | N      |
| 20211221 | AIF     | 3                   | 2898         | 6571         | N      |
| 20211221 | AIG     | 695                 | 807234       | 2267579      | N      |
| 20211221 | AIG PRA | 0                   | 1558         | 3774         | N      |
| 20211221 | AIH     | 0                   | 100          | 320          | N      |
| 20211221 | AIHS    | 0                   | 200          | 200          | N      |
| 20211221 | AIKI    | 0                   | 500          | 4400         | N      |
| 20211221 | AIM     | 0                   | 100          | 512          | N      |
| 20211221 | AIMC    | 0                   | 3203         | 15132        | N      |
| 20211221 | AIN     | 31                  | 47326        | 88232        | N      |
| 20211221 | AINC    | 0                   | 180          | 180          | N      |
| 20211221 | AINV    | 600                 | 17693        | 37687        | N      |
| 20211221 | AIO     | 1000                | 8888         | 14865        | N      |
| 20211221 | AIP     | 0                   | 269          | 1305         | N      |
| 20211221 | AIQ     | 0                   | 130          | 130          | N      |
| 20211221 | AIR     | 2000                | 52999        | 136972       | N      |

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|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | AIRC   | 962                 | 85085        | 198995       | N      |
| 20211221 | AIRG   | 0                   | 112          | 1592         | N      |
| 20211221 | AIRI   | 200                 | 400          | 500          | N      |
| 20211221 | AIRS   | 0                   | 702          | 702          | N      |
| 20211221 | AIRT   | 0                   | 2            | 3            | N      |
| 20211221 | AIT    | 31                  | 21210        | 32260        | N      |
| 20211221 | AIV    | 4641                | 157790       | 403444       | N      |
| 20211221 | AIZ    | 149                 | 85458        | 236489       | N      |
| 20211221 | AIZN   | 459                 | 1159         | 3076         | N      |
| 20211221 | AJG    | 159                 | 129096       | 346303       | N      |
| 20211221 | AJRD   | 583                 | 23638        | 69277        | N      |
| 20211221 | AJX    | 2                   | 11679        | 43363        | N      |
| 20211221 | AJXA   | 0                   | 0            | 222          | N      |
| 20211221 | AKA    | 1116                | 61999        | 97367        | N      |
| 20211221 | AKAM   | 0                   | 5058         | 11095        | N      |
| 20211221 | AKBA   | 0                   | 33006        | 43615        | N      |
| 20211221 | AKO A  | 0                   | 0            | 52           | N      |
| 20211221 | AKO B  | 0                   | 266          | 274          | N      |
| 20211221 | AKR    | 74                  | 109275       | 211279       | N      |
| 20211221 | AKRO   | 0                   | 1246         | 2441         | N      |
| 20211221 | AKTS   | 0                   | 1430         | 4081         | N      |
| 20211221 | AKU    | 0                   | 100          | 500          | N      |
| 20211221 | AKUS   | 100                 | 797          | 797          | N      |
| 20211221 | AKYA   | 0                   | 3451         | 3779         | N      |
| 20211221 | AL     | 2                   | 74031        | 128414       | N      |
| 20211221 | AL PRA | 0                   | 333          | 2670         | N      |
| 20211221 | ALACW  | 0                   | 0            | 200          | N      |
| 20211221 | ALB    | 127                 | 91182        | 274924       | N      |
| 20211221 | ALBO   | 0                   | 730          | 1227         | N      |
| 20211221 | ALC    | 294                 | 78769        | 114116       | N      |
| 20211221 | ALCC   | 0                   | 608          | 1002         | N      |
| 20211221 | ALCO   | 0                   | 58           | 59           | N      |
| 20211221 | ALDX   | 11703               | 46016        | 138828       | N      |
| 20211221 | ALE    | 27                  | 32646        | 64793        | N      |
| 20211221 | ALEC   | 0                   | 2434         | 7136         | N      |
| 20211221 | ALEX   | 200                 | 51260        | 103684       | N      |
| 20211221 | ALF    | 0                   | 136          | 10679        | N      |
| 20211221 | ALG    | 11                  | 10108        | 20103        | N      |
| 20211221 | ALGM   | 100                 | 6323         | 7809         | N      |
| 20211221 | ALGN   | 0                   | 4089         | 7323         | N      |
| 20211221 | ALGS   | 0                   | 669          | 677          | N      |
| 20211221 | ALGT   | 0                   | 1481         | 2014         | N      |
| 20211221 | ALHC   | 0                   | 2190         | 3770         | N      |
| 20211221 | ALIM   | 0                   | 0            | 100          | N      |

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|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | ALIN PRA | 3630                | 4883         | 8037         | N      |
| 20211221 | ALIN PRB | 643                 | 4100         | 15822        | N      |
| 20211221 | ALIN PRE | 2339                | 3852         | 11527        | N      |
| 20211221 | ALIT     | 481                 | 432093       | 880982       | N      |
| 20211221 | ALIT WS  | 0                   | 38491        | 138253       | N      |
| 20211221 | ALK      | 2054                | 296813       | 630471       | N      |
| 20211221 | ALKS     | 0                   | 23122        | 25797        | N      |
| 20211221 | ALKT     | 0                   | 3802         | 6183         | N      |
| 20211221 | ALL      | 438                 | 186278       | 477649       | N      |
| 20211221 | ALL PRB  | 0                   | 640          | 1987         | N      |
| 20211221 | ALL PRG  | 0                   | 1663         | 2602         | N      |
| 20211221 | ALL PRH  | 242                 | 3952         | 8138         | N      |
| 20211221 | ALL PRI  | 0                   | 1152         | 3931         | N      |
| 20211221 | ALLE     | 49                  | 57018        | 137735       | N      |
| 20211221 | ALLK     | 0                   | 158          | 1504         | N      |
| 20211221 | ALLO     | 101                 | 10275        | 16491        | N      |
| 20211221 | ALLR     | 0                   | 412          | 424          | N      |
| 20211221 | ALLT     | 0                   | 1014         | 2066         | N      |
| 20211221 | ALLY     | 1172                | 521648       | 1020588      | N      |
| 20211221 | ALNA     | 0                   | 300          | 2150         | N      |
| 20211221 | ALNY     | 0                   | 4959         | 8916         | N      |
| 20211221 | ALOT     | 0                   | 0            | 73           | N      |
| 20211221 | ALP PRQ  | 0                   | 100          | 1989         | N      |
| 20211221 | ALPN     | 0                   | 1101         | 1401         | N      |
| 20211221 | ALPP     | 0                   | 10635        | 21355        | N      |
| 20211221 | ALRM     | 0                   | 1146         | 1720         | N      |
| 20211221 | ALRS     | 0                   | 98           | 98           | N      |
| 20211221 | ALSN     | 329                 | 92875        | 268439       | N      |
| 20211221 | ALT      | 0                   | 2758         | 5142         | N      |
| 20211221 | ALTG     | 0                   | 9654         | 15704        | N      |
| 20211221 | ALTM     | 0                   | 171          | 171          | N      |
| 20211221 | ALTO     | 0                   | 6471         | 13032        | N      |
| 20211221 | ALTR     | 0                   | 322          | 616          | N      |
| 20211221 | ALTUW    | 0                   | 0            | 10           | N      |
| 20211221 | ALV      | 74                  | 58995        | 133526       | N      |
| 20211221 | ALVR     | 67                  | 1445         | 1804         | N      |
| 20211221 | ALX      | 4                   | 1525         | 2977         | N      |
| 20211221 | ALXO     | 0                   | 3817         | 6627         | N      |
| 20211221 | ALYA     | 0                   | 100          | 100          | N      |
| 20211221 | ALZN     | 4400                | 10508        | 14641        | N      |
| 20211221 | AM       | 871                 | 305839       | 498070       | N      |
| 20211221 | AMAL     | 0                   | 120          | 125          | N      |
| 20211221 | AMAM     | 1                   | 5935         | 20625        | N      |
| 20211221 | AMAT     | 0                   | 39082        | 78868        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | AMBA    | 0                   | 10216        | 13194        | N      |
| 20211221 | AMBC    | 0                   | 67956        | 109219       | N      |
| 20211221 | AMBC WS | 0                   | 5025         | 10428        | N      |
| 20211221 | AMBP    | 11993               | 405850       | 919953       | N      |
| 20211221 | AMBP WS | 0                   | 100          | 5081         | N      |
| 20211221 | AMC     | 87492               | 2562464      | 3941275      | N      |
| 20211221 | AMCR    | 318                 | 820456       | 1620117      | N      |
| 20211221 | AMCX    | 0                   | 1315         | 1589         | N      |
| 20211221 | AMD     | 2538                | 528240       | 947345       | N      |
| 20211221 | AME     | 675                 | 70702        | 272303       | N      |
| 20211221 | AMED    | 0                   | 2907         | 6106         | N      |
| 20211221 | AMEH    | 0                   | 3363         | 5200         | N      |
| 20211221 | AMG     | 41                  | 29128        | 59748        | N      |
| 20211221 | AMGN    | 0                   | 15062        | 19392        | N      |
| 20211221 | AMH     | 51                  | 145067       | 434549       | N      |
| 20211221 | AMH PRF | 0                   | 163          | 188          | N      |
| 20211221 | AMH PRG | 0                   | 17           | 491          | N      |
| 20211221 | AMH PRH | 0                   | 312          | 416          | N      |
| 20211221 | AMJ     | 0                   | 24425        | 51683        | N      |
| 20211221 | AMK     | 0                   | 11603        | 32309        | N      |
| 20211221 | AMKR    | 0                   | 1549         | 2188         | N      |
| 20211221 | AMLP    | 2600                | 36588        | 81413        | N      |
| 20211221 | AMN     | 1554                | 71642        | 131302       | N      |
| 20211221 | AMNB    | 0                   | 0            | 287          | N      |
| 20211221 | AMOT    | 0                   | 0            | 30           | N      |
| 20211221 | AMOV    | 100                 | 204          | 204          | N      |
| 20211221 | AMP     | 106                 | 102624       | 213898       | N      |
| 20211221 | AMPE    | 300                 | 4620         | 22565        | N      |
| 20211221 | AMPG    | 0                   | 200          | 200          | N      |
| 20211221 | AMPH    | 0                   | 206          | 2394         | N      |
| 20211221 | AMPI    | 0                   | 298          | 298          | N      |
| 20211221 | AMPI U  | 0                   | 100          | 100          | N      |
| 20211221 | AMPI WS | 0                   | 0            | 200          | N      |
| 20211221 | AMPL    | 0                   | 2083         | 3976         | N      |
| 20211221 | AMPS    | 510                 | 44466        | 54169        | N      |
| 20211221 | AMPS WS | 0                   | 933          | 6075         | N      |
| 20211221 | AMPY    | 2672                | 68958        | 165940       | N      |
| 20211221 | AMR     | 136                 | 39363        | 62009        | N      |
| 20211221 | AMRC    | 66                  | 55187        | 121468       | N      |
| 20211221 | AMRK    | 0                   | 235          | 742          | N      |
| 20211221 | AMRN    | 600                 | 23392        | 40575        | N      |
| 20211221 | AMRS    | 211                 | 205515       | 317908       | N      |
| 20211221 | AMRX    | 63                  | 160804       | 273877       | N      |
| 20211221 | AMSC    | 0                   | 1326         | 1671         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | AMSF    | 0                   | 262          | 383          | N      |
| 20211221 | AMST    | 400                 | 400          | 4693         | N      |
| 20211221 | AMSWA   | 0                   | 631          | 633          | N      |
| 20211221 | AMT     | 373                 | 185900       | 404531       | N      |
| 20211221 | AMTB    | 0                   | 581          | 965          | N      |
| 20211221 | AMTI    | 0                   | 2023         | 5796         | N      |
| 20211221 | AMTX    | 1152                | 7003         | 17168        | N      |
| 20211221 | AMWD    | 0                   | 2509         | 2684         | N      |
| 20211221 | AMWL    | 2005                | 961353       | 1275003      | N      |
| 20211221 | AMX     | 5007                | 437246       | 527334       | N      |
| 20211221 | AMYT    | 0                   | 121          | 124          | N      |
| 20211221 | AMZA    | 0                   | 50           | 425          | N      |
| 20211221 | AMZN    | 55                  | 16612        | 30172        | N      |
| 20211221 | AN      | 237                 | 209176       | 455481       | N      |
| 20211221 | ANAB    | 0                   | 1735         | 2479         | N      |
| 20211221 | ANAC    | 0                   | 200          | 400          | N      |
| 20211221 | ANAC WS | 0                   | 0            | 1084         | N      |
| 20211221 | ANAT    | 0                   | 3073         | 3252         | N      |
| 20211221 | ANDE    | 0                   | 443          | 743          | N      |
| 20211221 | ANET    | 998                 | 247414       | 514622       | N      |
| 20211221 | ANF     | 3466                | 181088       | 423849       | N      |
| 20211221 | ANGI    | 0                   | 14351        | 21363        | N      |
| 20211221 | ANGL    | 0                   | 24350        | 28887        | N      |
| 20211221 | ANGN    | 0                   | 86           | 420          | N      |
| 20211221 | ANGO    | 0                   | 1233         | 1772         | N      |
| 20211221 | ANIK    | 0                   | 399          | 744          | N      |
| 20211221 | ANIP    | 0                   | 927          | 1236         | N      |
| 20211221 | ANIX    | 0                   | 101          | 201          | N      |
| 20211221 | ANNX    | 0                   | 1446         | 2776         | N      |
| 20211221 | ANPC    | 330                 | 500          | 500          | N      |
| 20211221 | ANSS    | 0                   | 3022         | 4596         | N      |
| 20211221 | ANTM    | 595                 | 104462       | 254887       | N      |
| 20211221 | ANVS    | 300                 | 21456        | 29444        | N      |
| 20211221 | ANY     | 4200                | 126479       | 172037       | N      |
| 20211221 | ANZU    | 0                   | 3436         | 10136        | N      |
| 20211221 | AOD     | 12                  | 36117        | 72975        | N      |
| 20211221 | AOK     | 0                   | 300          | 700          | N      |
| 20211221 | AOM     | 0                   | 100          | 700          | N      |
| 20211221 | AOMR    | 140                 | 20549        | 39240        | N      |
| 20211221 | AON     | 561                 | 170821       | 382727       | N      |
| 20211221 | AOR     | 0                   | 0            | 100          | N      |
| 20211221 | AOS     | 10                  | 126887       | 324190       | N      |
| 20211221 | AOSL    | 4                   | 1134         | 2323         | N      |
| 20211221 | AOUT    | 0                   | 208          | 891          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | AP       | 0                   | 2057         | 10398        | N      |
| 20211221 | APA      | 556                 | 139906       | 249868       | N      |
| 20211221 | APACW    | 0                   | 0            | 10           | N      |
| 20211221 | APAM     | 472                 | 55161        | 133107       | N      |
| 20211221 | APCA U   | 0                   | 61           | 4096         | N      |
| 20211221 | APD      | 296                 | 77254        | 219836       | N      |
| 20211221 | APDN     | 0                   | 203          | 588          | N      |
| 20211221 | APEI     | 0                   | 481          | 597          | N      |
| 20211221 | APEN     | 0                   | 1603         | 2605         | N      |
| 20211221 | APG      | 219                 | 296510       | 399367       | N      |
| 20211221 | APGB     | 0                   | 1            | 1            | N      |
| 20211221 | APGB U   | 0                   | 100          | 600          | N      |
| 20211221 | APGB WS  | 0                   | 3420         | 3420         | N      |
| 20211221 | APH      | 6231                | 268882       | 629063       | N      |
| 20211221 | API      | 0                   | 3958         | 10160        | N      |
| 20211221 | APLE     | 1981                | 207984       | 580488       | N      |
| 20211221 | APLS     | 0                   | 4918         | 8329         | N      |
| 20211221 | APLT     | 0                   | 429          | 1654         | N      |
| 20211221 | APM      | 0                   | 22           | 22           | N      |
| 20211221 | APN U    | 0                   | 0            | 400          | N      |
| 20211221 | APO      | 201                 | 1610847      | 2172112      | N      |
| 20211221 | APO PRA  | 0                   | 97           | 1002         | N      |
| 20211221 | APO PRB  | 0                   | 100          | 1732         | N      |
| 20211221 | APOG     | 0                   | 2439         | 2931         | N      |
| 20211221 | APP      | 0                   | 11526        | 13419        | N      |
| 20211221 | APPF     | 0                   | 2995         | 3237         | N      |
| 20211221 | APPH     | 0                   | 7922         | 11456        | N      |
| 20211221 | APPHW    | 0                   | 10           | 10           | N      |
| 20211221 | APPN     | 0                   | 5541         | 8883         | N      |
| 20211221 | APPS     | 129                 | 18416        | 27788        | N      |
| 20211221 | APR      | 0                   | 301          | 858          | N      |
| 20211221 | APRE     | 0                   | 934          | 2258         | N      |
| 20211221 | APRN     | 3933                | 29627        | 113213       | N      |
| 20211221 | APSG     | 3                   | 59680        | 85248        | N      |
| 20211221 | APSG WS  | 0                   | 100          | 33413        | N      |
| 20211221 | APT      | 0                   | 2729         | 2931         | N      |
| 20211221 | APTO     | 1394                | 3624         | 8438         | N      |
| 20211221 | APTS     | 3271                | 150022       | 350196       | N      |
| 20211221 | APTV     | 1564                | 200093       | 743165       | N      |
| 20211221 | APTV PRA | 0                   | 123          | 347          | N      |
| 20211221 | APTX     | 0                   | 426          | 426          | N      |
| 20211221 | APVO     | 0                   | 858          | 1812         | N      |
| 20211221 | APYX     | 0                   | 156          | 156          | N      |
| 20211221 | AQB      | 0                   | 13051        | 16866        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | AQMS     | 0                   | 1000         | 4305         | N      |
| 20211221 | AQN      | 12294               | 566248       | 608271       | N      |
| 20211221 | AQNA     | 0                   | 3610         | 9072         | N      |
| 20211221 | AQNB     | 0                   | 741          | 3295         | N      |
| 20211221 | AQNU     | 325                 | 1785         | 3458         | N      |
| 20211221 | AQST     | 8940                | 26871        | 38802        | N      |
| 20211221 | AQUA     | 117                 | 140426       | 234137       | N      |
| 20211221 | AR       | 2569                | 552919       | 1107316      | N      |
| 20211221 | ARAV     | 0                   | 0            | 100          | N      |
| 20211221 | ARAY     | 0                   | 1937         | 4382         | N      |
| 20211221 | ARBE     | 700                 | 1510         | 2159         | N      |
| 20211221 | ARBG     | 0                   | 332          | 2048         | N      |
| 20211221 | ARBK     | 0                   | 935          | 1035         | N      |
| 20211221 | ARC      | 400                 | 18721        | 41975        | N      |
| 20211221 | ARCB     | 0                   | 2169         | 2277         | N      |
| 20211221 | ARCC     | 1100                | 69664        | 90995        | N      |
| 20211221 | ARCE     | 0                   | 1903         | 2894         | N      |
| 20211221 | ARCH     | 66                  | 28928        | 58076        | N      |
| 20211221 | ARCO     | 10                  | 125841       | 227125       | N      |
| 20211221 | ARCT     | 0                   | 4357         | 5506         | N      |
| 20211221 | ARDC     | 102                 | 6679         | 19822        | N      |
| 20211221 | ARDS     | 2866                | 70611        | 98836        | N      |
| 20211221 | ARDX     | 2000                | 7077         | 11596        | N      |
| 20211221 | ARE      | 736                 | 362152       | 488462       | N      |
| 20211221 | AREC     | 400                 | 10495        | 19956        | N      |
| 20211221 | ARES     | 109                 | 389453       | 482177       | N      |
| 20211221 | ARGD     | 0                   | 52           | 52           | N      |
| 20211221 | ARGO     | 0                   | 14869        | 39972        | N      |
| 20211221 | ARGO PRA | 0                   | 1746         | 5215         | N      |
| 20211221 | ARGUW    | 0                   | 1700         | 2800         | N      |
| 20211221 | ARGX     | 0                   | 1230         | 2711         | N      |
| 20211221 | ARHS     | 0                   | 679          | 1336         | N      |
| 20211221 | ARI      | 1242                | 104106       | 360082       | N      |
| 20211221 | ARIS     | 110                 | 165403       | 181401       | N      |
| 20211221 | ARKF     | 0                   | 4062         | 16862        | N      |
| 20211221 | ARKG     | 140                 | 8162         | 15538        | N      |
| 20211221 | ARKK     | 17248               | 78976        | 142331       | N      |
| 20211221 | ARKO     | 0                   | 2044         | 3227         | N      |
| 20211221 | ARKOW    | 0                   | 0            | 19           | N      |
| 20211221 | ARKQ     | 0                   | 2866         | 5571         | N      |
| 20211221 | ARKW     | 1800                | 8703         | 11550        | N      |
| 20211221 | ARKX     | 0                   | 849          | 1203         | N      |
| 20211221 | ARL      | 0                   | 2            | 403          | N      |
| 20211221 | ARLO     | 7721                | 243444       | 461834       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | ARLP    | 200                 | 503          | 623          | N      |
| 20211221 | ARMK    | 4                   | 581942       | 996929       | N      |
| 20211221 | ARMP    | 0                   | 103          | 103          | N      |
| 20211221 | ARNA    | 0                   | 16626        | 20343        | N      |
| 20211221 | ARNC    | 90                  | 117929       | 290409       | N      |
| 20211221 | AROC    | 1818                | 117293       | 222161       | N      |
| 20211221 | ARQQ    | 500                 | 4674         | 5878         | N      |
| 20211221 | ARQT    | 0                   | 804          | 1104         | N      |
| 20211221 | ARR     | 607                 | 331578       | 616212       | N      |
| 20211221 | ARR PRC | 0                   | 404          | 763          | N      |
| 20211221 | ARRWU   | 0                   | 0            | 38           | N      |
| 20211221 | ARRY    | 681                 | 8207         | 14677        | N      |
| 20211221 | ARTL    | 0                   | 1038         | 2038         | N      |
| 20211221 | ARTNA   | 0                   | 50           | 133          | N      |
| 20211221 | ARVL    | 100                 | 8286         | 25132        | N      |
| 20211221 | ARVN    | 0                   | 3080         | 5593         | N      |
| 20211221 | ARW     | 62                  | 50894        | 137820       | N      |
| 20211221 | ARWR    | 0                   | 6640         | 12027        | N      |
| 20211221 | ARYE    | 0                   | 0            | 100          | N      |
| 20211221 | ASA     | 0                   | 1485         | 5739         | N      |
| 20211221 | ASAI    | 0                   | 25584        | 32331        | N      |
| 20211221 | ASAN    | 2681                | 567880       | 739107       | N      |
| 20211221 | ASAQ    | 0                   | 0            | 1618         | N      |
| 20211221 | ASAQ WS | 3110                | 6371         | 22583        | N      |
| 20211221 | ASB     | 378                 | 219091       | 383958       | N      |
| 20211221 | ASB PRE | 0                   | 72           | 101          | N      |
| 20211221 | ASB PRF | 0                   | 181          | 481          | N      |
| 20211221 | ASC     | 3                   | 17350        | 43680        | N      |
| 20211221 | ASG     | 60                  | 18138        | 33030        | N      |
| 20211221 | ASGI    | 0                   | 749          | 2591         | N      |
| 20211221 | ASGN    | 85                  | 26630        | 68504        | N      |
| 20211221 | ASH     | 87                  | 163317       | 191738       | N      |
| 20211221 | ASHR    | 0                   | 67692        | 105186       | N      |
| 20211221 | ASIX    | 333                 | 17499        | 46307        | N      |
| 20211221 | ASLE    | 0                   | 407          | 424          | N      |
| 20211221 | ASLEW   | 0                   | 1905         | 2801         | N      |
| 20211221 | ASLN    | 0                   | 42           | 213          | N      |
| 20211221 | ASM     | 0                   | 900          | 2000         | N      |
| 20211221 | ASMB    | 0                   | 12950        | 22459        | N      |
| 20211221 | ASML    | 0                   | 1967         | 3962         | N      |
| 20211221 | ASND    | 0                   | 911          | 2110         | N      |
| 20211221 | ASO     | 0                   | 7918         | 17936        | N      |
| 20211221 | ASPN    | 567                 | 36154        | 58470        | N      |
| 20211221 | ASPU    | 0                   | 2            | 1481         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | ASR      | 1122                | 2118         | 2801         | N      |
| 20211221 | ASRT     | 200                 | 13790        | 15801        | N      |
| 20211221 | ASTC     | 0                   | 4380         | 4480         | N      |
| 20211221 | ASTE     | 0                   | 217          | 301          | N      |
| 20211221 | ASTL     | 0                   | 2496         | 4603         | N      |
| 20211221 | ASTR     | 0                   | 38383        | 53243        | N      |
| 20211221 | ASTS     | 100                 | 3648         | 5443         | N      |
| 20211221 | ASTSW    | 0                   | 79           | 117          | N      |
| 20211221 | ASUR     | 0                   | 10           | 20           | N      |
| 20211221 | ASX      | 1610                | 771365       | 1144544      | N      |
| 20211221 | ASXC     | 0                   | 7427         | 9127         | N      |
| 20211221 | ASYS     | 0                   | 213          | 214          | N      |
| 20211221 | ASZ      | 0                   | 5156         | 14327        | N      |
| 20211221 | ASZ U    | 0                   | 0            | 770          | N      |
| 20211221 | ASZ WS   | 0                   | 650          | 2128         | N      |
| 20211221 | ATA      | 0                   | 5            | 16           | N      |
| 20211221 | ATA WS   | 0                   | 0            | 510          | N      |
| 20211221 | ATAI     | 0                   | 5466         | 12364        | N      |
| 20211221 | ATC      | 10                  | 35077        | 75235        | N      |
| 20211221 | ATCO     | 1                   | 28817        | 89066        | N      |
| 20211221 | ATCO PRD | 0                   | 984          | 2175         | N      |
| 20211221 | ATCO PRH | 200                 | 3921         | 5199         | N      |
| 20211221 | ATCO PRI | 0                   | 886          | 4638         | N      |
| 20211221 | ATCX     | 0                   | 191          | 391          | N      |
| 20211221 | ATEC     | 100                 | 8375         | 10798        | N      |
| 20211221 | ATEK U   | 0                   | 0            | 120          | N      |
| 20211221 | ATEN     | 1806                | 96452        | 241810       | N      |
| 20211221 | ATER     | 100                 | 15048        | 19668        | N      |
| 20211221 | ATEX     | 0                   | 246          | 380          | N      |
| 20211221 | ATGE     | 101                 | 94894        | 155857       | N      |
| 20211221 | ATH      | 26                  | 187937       | 479302       | N      |
| 20211221 | ATH PRA  | 0                   | 1818         | 8132         | N      |
| 20211221 | ATH PRB  | 0                   | 2075         | 2974         | N      |
| 20211221 | ATH PRC  | 0                   | 6149         | 11757        | N      |
| 20211221 | ATH PRD  | 0                   | 41496        | 76722        | N      |
| 20211221 | ATHA     | 0                   | 600          | 711          | N      |
| 20211221 | ATHM     | 432                 | 95123        | 324909       | N      |
| 20211221 | ATHN     | 0                   | 5286         | 60716        | N      |
| 20211221 | ATHN U   | 0                   | 1164         | 1324         | N      |
| 20211221 | ATHN WS  | 0                   | 4979         | 11957        | N      |
| 20211221 | ATHX     | 0                   | 3541         | 7815         | N      |
| 20211221 | ATI      | 367                 | 111870       | 270571       | N      |
| 20211221 | ATIP     | 78920               | 226896       | 331627       | N      |
| 20211221 | ATIP WS  | 360                 | 660          | 2453         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | ATKR    | 619                 | 67938        | 115977       | N      |
| 20211221 | ATLC    | 0                   | 1240         | 2030         | N      |
| 20211221 | ATMR    | 50                  | 4556         | 62016        | N      |
| 20211221 | ATMR U  | 0                   | 100          | 500          | N      |
| 20211221 | ATMR WS | 600                 | 625          | 17303        | N      |
| 20211221 | ATNF    | 0                   | 355          | 855          | N      |
| 20211221 | ATNI    | 0                   | 229          | 343          | N      |
| 20211221 | ATNM    | 0                   | 321          | 321          | N      |
| 20211221 | ATNX    | 0                   | 6087         | 8879         | N      |
| 20211221 | ATO     | 945                 | 325076       | 480684       | N      |
| 20211221 | ATOM    | 0                   | 608          | 1008         | N      |
| 20211221 | ATOS    | 0                   | 156051       | 186641       | N      |
| 20211221 | ATR     | 96                  | 31680        | 85811        | N      |
| 20211221 | ATRA    | 0                   | 6655         | 10914        | N      |
| 20211221 | ATRC    | 0                   | 771          | 1363         | N      |
| 20211221 | ATRI    | 0                   | 237          | 382          | N      |
| 20211221 | ATRO    | 0                   | 268          | 1379         | N      |
| 20211221 | ATRS    | 0                   | 7723         | 11549        | N      |
| 20211221 | ATSG    | 0                   | 3793         | 5089         | N      |
| 20211221 | ATTO    | 0                   | 2538         | 6639         | N      |
| 20211221 | ATUS    | 3318                | 371627       | 908549       | N      |
| 20211221 | ATVI    | 100                 | 52314        | 96303        | N      |
| 20211221 | ATXI    | 0                   | 0            | 100          | N      |
| 20211221 | ATXS    | 0                   | 0            | 100          | N      |
| 20211221 | ATY     | 0                   | 544          | 2900         | N      |
| 20211221 | AU      | 2241                | 260616       | 538698       | N      |
| 20211221 | AUB     | 0                   | 2245         | 4417         | N      |
| 20211221 | AUD     | 6375                | 16781        | 127029       | N      |
| 20211221 | AUDC    | 0                   | 241          | 368          | N      |
| 20211221 | AUGX    | 0                   | 600          | 600          | N      |
| 20211221 | AUID    | 1738                | 2610         | 3606         | N      |
| 20211221 | AUMN    | 0                   | 3325         | 3500         | N      |
| 20211221 | AUPH    | 0                   | 19888        | 65958        | N      |
| 20211221 | AUR     | 0                   | 7668         | 8605         | N      |
| 20211221 | AURA    | 0                   | 168          | 1777         | N      |
| 20211221 | AURCW   | 0                   | 0            | 10           | N      |
| 20211221 | AUROW   | 0                   | 700          | 1000         | N      |
| 20211221 | AUS     | 400                 | 1532         | 1736         | N      |
| 20211221 | AUS U   | 0                   | 0            | 1605         | N      |
| 20211221 | AUS WS  | 275                 | 1173         | 1698         | N      |
| 20211221 | AUTL    | 0                   | 1563         | 4993         | N      |
| 20211221 | AUUD    | 0                   | 108          | 108          | N      |
| 20211221 | AUVI    | 300                 | 3031         | 5203         | N      |
| 20211221 | AUY     | 1409                | 836432       | 1739177      | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | AVA      | 0                   | 85989        | 140393       | N      |
| 20211221 | AVACW    | 0                   | 100          | 100          | N      |
| 20211221 | AVAH     | 0                   | 8370         | 10690        | N      |
| 20211221 | AVAL     | 503                 | 16407        | 48746        | N      |
| 20211221 | AVAN     | 0                   | 345          | 5951         | N      |
| 20211221 | AVAN WS  | 0                   | 4823         | 11523        | N      |
| 20211221 | AVAV     | 161                 | 1797         | 2140         | N      |
| 20211221 | AVB      | 58                  | 69860        | 197040       | N      |
| 20211221 | AVCO     | 0                   | 0            | 925          | N      |
| 20211221 | AVCT     | 25941               | 50600        | 60511        | N      |
| 20211221 | AVCTW    | 0                   | 0            | 210          | N      |
| 20211221 | AVD      | 0                   | 18561        | 131379       | N      |
| 20211221 | AVDE     | 0                   | 300          | 300          | N      |
| 20211221 | AVDL     | 0                   | 2622         | 2822         | N      |
| 20211221 | AVDV     | 0                   | 400          | 700          | N      |
| 20211221 | AVDX     | 0                   | 5831         | 12803        | N      |
| 20211221 | AVEM     | 0                   | 112          | 813          | N      |
| 20211221 | AVEO     | 0                   | 408          | 827          | N      |
| 20211221 | AVES     | 0                   | 0            | 200          | N      |
| 20211221 | AVGO     | 0                   | 8942         | 16029        | N      |
| 20211221 | AVGOP    | 0                   | 18           | 96           | N      |
| 20211221 | AVGR     | 0                   | 0            | 3015         | N      |
| 20211221 | AVID     | 0                   | 1943         | 2342         | N      |
| 20211221 | AVIR     | 100                 | 2542         | 7128         | N      |
| 20211221 | AVK      | 352                 | 10889        | 14083        | N      |
| 20211221 | AVLR     | 320                 | 110539       | 220320       | N      |
| 20211221 | AVNS     | 146                 | 141139       | 275728       | N      |
| 20211221 | AVNT     | 76                  | 34235        | 107526       | N      |
| 20211221 | AVNW     | 0                   | 282          | 422          | N      |
| 20211221 | AVO      | 0                   | 729          | 5154         | N      |
| 20211221 | AVPT     | 0                   | 4641         | 8324         | N      |
| 20211221 | AVPTW    | 10                  | 10           | 10           | N      |
| 20211221 | AVRO     | 0                   | 2376         | 3711         | N      |
| 20211221 | AVSF     | 0                   | 0            | 100          | N      |
| 20211221 | AVT      | 0                   | 3071         | 4283         | N      |
| 20211221 | AVTE     | 0                   | 15           | 21           | N      |
| 20211221 | AVTR     | 12041               | 3004453      | 4024671      | N      |
| 20211221 | AVTR PRA | 0                   | 312          | 727          | N      |
| 20211221 | AVTX     | 0                   | 3061         | 4632         | N      |
| 20211221 | AVUS     | 0                   | 500          | 500          | N      |
| 20211221 | AVUV     | 0                   | 0            | 1000         | N      |
| 20211221 | AVXL     | 0                   | 4299         | 13444        | N      |
| 20211221 | AVY      | 662                 | 50262        | 138284       | N      |
| 20211221 | AVYA     | 788                 | 111580       | 238395       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | AWAY    | 0                   | 3175         | 8006         | N      |
| 20211221 | AWF     | 0                   | 12611        | 36711        | N      |
| 20211221 | AWH     | 0                   | 7725         | 16593        | N      |
| 20211221 | AWI     | 146                 | 34200        | 58558        | N      |
| 20211221 | AWK     | 118                 | 151638       | 366845       | N      |
| 20211221 | AWP     | 2                   | 79229        | 127482       | N      |
| 20211221 | AWR     | 155                 | 40559        | 69965        | N      |
| 20211221 | AX      | 121                 | 63089        | 101688       | N      |
| 20211221 | AXDX    | 200                 | 6529         | 8918         | N      |
| 20211221 | AXGN    | 650                 | 1608         | 5569         | N      |
| 20211221 | AXH     | 0                   | 0            | 27           | N      |
| 20211221 | AXH WS  | 0                   | 0            | 2900         | N      |
| 20211221 | AXL     | 93                  | 177492       | 300777       | N      |
| 20211221 | AXLA    | 0                   | 0            | 411          | N      |
| 20211221 | AXNX    | 0                   | 4424         | 5701         | N      |
| 20211221 | AXON    | 0                   | 4700         | 7716         | N      |
| 20211221 | AXP     | 5110                | 616863       | 1220772      | N      |
| 20211221 | AXR     | 0                   | 1151         | 3860         | N      |
| 20211221 | AXS     | 48                  | 23593        | 81360        | N      |
| 20211221 | AXS PRE | 268                 | 2159         | 3476         | N      |
| 20211221 | AXSM    | 192                 | 2560         | 3983         | N      |
| 20211221 | AXTA    | 2286                | 298727       | 476192       | N      |
| 20211221 | AXTI    | 0                   | 771          | 1093         | N      |
| 20211221 | AXU     | 500                 | 49361        | 52646        | N      |
| 20211221 | AY      | 0                   | 5344         | 6146         | N      |
| 20211221 | AYI     | 156                 | 37122        | 103702       | N      |
| 20211221 | AYRO    | 0                   | 22010        | 32373        | N      |
| 20211221 | AYTU    | 0                   | 550          | 756          | N      |
| 20211221 | AYX     | 244                 | 88670        | 190667       | N      |
| 20211221 | AZAL    | 0                   | 0            | 300          | N      |
| 20211221 | AZEK    | 121                 | 146417       | 247066       | N      |
| 20211221 | AZN     | 1928                | 109361       | 186528       | N      |
| 20211221 | AZO     | 141                 | 21990        | 57539        | N      |
| 20211221 | AZPN    | 0                   | 231          | 601          | N      |
| 20211221 | AZRE    | 300                 | 24601        | 50909        | N      |
| 20211221 | AZTA    | 0                   | 5081         | 6980         | N      |
| 20211221 | AZUL    | 7906                | 354321       | 649340       | N      |
| 20211221 | AZYO    | 0                   | 121          | 156          | N      |
| 20211221 | AZZ     | 1                   | 11293        | 22110        | N      |
| 20211221 | B       | 315                 | 48422        | 76439        | N      |
| 20211221 | BA      | 20389               | 705172       | 1797632      | N      |
| 20211221 | BAB     | 0                   | 200          | 6737         | N      |
| 20211221 | BABA    | 24875               | 1149231      | 2676528      | N      |
| 20211221 | BAC     | 26956               | 8947037      | 14358082     | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | BAC PRB  | 650                 | 3050         | 22586        | N      |
| 20211221 | BAC PRE  | 0                   | 1331         | 1885         | N      |
| 20211221 | BAC PRK  | 0                   | 3107         | 6737         | N      |
| 20211221 | BAC PRL  | 0                   | 15           | 280          | N      |
| 20211221 | BAC PRM  | 3800                | 11478        | 20046        | N      |
| 20211221 | BAC PRN  | 0                   | 7819         | 21275        | N      |
| 20211221 | BAC PRO  | 3812                | 7725         | 17863        | N      |
| 20211221 | BAC PRP  | 0                   | 13203        | 26330        | N      |
| 20211221 | BAC PRQ  | 0                   | 9263         | 14722        | N      |
| 20211221 | BACA     | 0                   | 600          | 600          | N      |
| 20211221 | BACA U   | 0                   | 2150         | 2150         | N      |
| 20211221 | BACA WS  | 0                   | 0            | 6300         | N      |
| 20211221 | BAH      | 29                  | 69317        | 188906       | N      |
| 20211221 | BAK      | 0                   | 44357        | 67199        | N      |
| 20211221 | BALT     | 0                   | 200          | 200          | N      |
| 20211221 | BALY     | 0                   | 187013       | 260132       | N      |
| 20211221 | BAM      | 9823                | 174775       | 336679       | N      |
| 20211221 | BAMH     | 100                 | 3215         | 4385         | N      |
| 20211221 | BAMI     | 137                 | 546          | 6774         | N      |
| 20211221 | BAMR     | 371                 | 4292         | 6643         | N      |
| 20211221 | BANC     | 463                 | 45314        | 94120        | N      |
| 20211221 | BANC PRE | 0                   | 1709         | 1709         | N      |
| 20211221 | BAND     | 0                   | 2483         | 2644         | N      |
| 20211221 | BANF     | 0                   | 93           | 116          | N      |
| 20211221 | BANR     | 0                   | 439          | 531          | N      |
| 20211221 | BAP      | 12                  | 36614        | 67842        | N      |
| 20211221 | BAR      | 0                   | 901          | 1101         | N      |
| 20211221 | BARK     | 2093                | 525963       | 953904       | N      |
| 20211221 | BARK WS  | 2625                | 2625         | 9791         | N      |
| 20211221 | BASE     | 0                   | 7123         | 10318        | N      |
| 20211221 | BATRA    | 0                   | 18           | 18           | N      |
| 20211221 | BATRK    | 0                   | 356          | 500          | N      |
| 20211221 | BAX      | 631                 | 756743       | 1388915      | N      |
| 20211221 | BB       | 20045               | 859542       | 1837191      | N      |
| 20211221 | BBAI     | 1206                | 9954         | 41487        | N      |
| 20211221 | BBAI WS  | 2000                | 2000         | 19696        | N      |
| 20211221 | BBAR     | 400                 | 53959        | 74781        | N      |
| 20211221 | BBAX     | 0                   | 400          | 600          | N      |
| 20211221 | BBBY     | 0                   | 42624        | 80118        | N      |
| 20211221 | BBCA     | 0                   | 1153         | 1653         | N      |
| 20211221 | BBCP     | 0                   | 1505         | 1640         | N      |
| 20211221 | BBD      | 1064                | 1583435      | 2162806      | N      |
| 20211221 | BBDC     | 0                   | 9114         | 28558        | N      |
| 20211221 | BBDO     | 551                 | 1679         | 6519         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | BBEU    | 100                 | 2811         | 3599         | N      |
| 20211221 | BBI     | 0                   | 1413         | 4074         | N      |
| 20211221 | BBIG    | 780                 | 199585       | 262131       | N      |
| 20211221 | BBIN    | 0                   | 100          | 100          | N      |
| 20211221 | BBIO    | 0                   | 6319         | 9200         | N      |
| 20211221 | BBJP    | 0                   | 5912         | 7512         | N      |
| 20211221 | BBL     | 1554                | 572330       | 812595       | N      |
| 20211221 | BBLN    | 0                   | 4177         | 14665        | N      |
| 20211221 | BBLN WS | 0                   | 0            | 8200         | N      |
| 20211221 | BBN     | 400                 | 7033         | 11102        | N      |
| 20211221 | BBSI    | 0                   | 1524         | 3436         | N      |
| 20211221 | BBU     | 120                 | 1196         | 5151         | N      |
| 20211221 | BBUS    | 0                   | 200          | 300          | N      |
| 20211221 | BBVA    | 1204                | 169810       | 362030       | N      |
| 20211221 | BBW     | 401                 | 21703        | 43160        | N      |
| 20211221 | BBWI    | 516                 | 1045680      | 1549392      | N      |
| 20211221 | BBY     | 2220                | 368066       | 813654       | N      |
| 20211221 | BC      | 64                  | 80555        | 192529       | N      |
| 20211221 | BC PRA  | 0                   | 409          | 3002         | N      |
| 20211221 | BC PRB  | 0                   | 1074         | 3187         | N      |
| 20211221 | BC PRC  | 0                   | 637          | 2967         | N      |
| 20211221 | BCAB    | 0                   | 1923         | 3161         | N      |
| 20211221 | BCAT    | 8577                | 16552        | 173689       | N      |
| 20211221 | BCBP    | 0                   | 545          | 748          | N      |
| 20211221 | BCC     | 46                  | 28906        | 81061        | N      |
| 20211221 | BCDA    | 0                   | 0            | 207          | N      |
| 20211221 | BCE     | 9285                | 276006       | 362842       | N      |
| 20211221 | BCEL    | 400                 | 526          | 3216         | N      |
| 20211221 | BCH     | 679                 | 6840         | 18710        | N      |
| 20211221 | BCI     | 0                   | 1200         | 1309         | N      |
| 20211221 | BCLI    | 0                   | 200          | 200          | N      |
| 20211221 | BCML    | 0                   | 10           | 110          | N      |
| 20211221 | BCO     | 106                 | 62032        | 101465       | N      |
| 20211221 | BCOR    | 0                   | 1222         | 1602         | N      |
| 20211221 | BCOV    | 0                   | 2093         | 3184         | N      |
| 20211221 | BCPC    | 0                   | 286          | 517          | N      |
| 20211221 | BCRX    | 102                 | 10748        | 26645        | N      |
| 20211221 | BCS     | 3140                | 434482       | 630090       | N      |
| 20211221 | BCSF    | 100                 | 20154        | 38374        | N      |
| 20211221 | BCTX    | 0                   | 17904        | 21648        | N      |
| 20211221 | BCV     | 0                   | 156          | 156          | N      |
| 20211221 | BCX     | 620                 | 43798        | 82363        | N      |
| 20211221 | BCYC    | 0                   | 1349         | 2561         | N      |
| 20211221 | BDC     | 23                  | 26339        | 67480        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | BDJ     | 16                  | 37803        | 62019        | N      |
| 20211221 | BDL     | 0                   | 3            | 3            | N      |
| 20211221 | BDN     | 895                 | 219205       | 420824       | N      |
| 20211221 | BDRY    | 0                   | 224          | 299          | N      |
| 20211221 | BDSI    | 1100                | 76864        | 89133        | N      |
| 20211221 | BDSX    | 0                   | 192          | 906          | N      |
| 20211221 | BDTX    | 0                   | 517          | 1264         | N      |
| 20211221 | BDX     | 1153                | 254363       | 401534       | N      |
| 20211221 | BDXB    | 0                   | 491          | 797          | N      |
| 20211221 | BE      | 6850                | 483916       | 736032       | N      |
| 20211221 | BEAM    | 236                 | 4224         | 6947         | N      |
| 20211221 | BEAT    | 420                 | 1436         | 2674         | N      |
| 20211221 | BECN    | 0                   | 2093         | 3351         | N      |
| 20211221 | BEDU    | 0                   | 13976        | 19799        | N      |
| 20211221 | BEEM    | 0                   | 4990         | 5439         | N      |
| 20211221 | BEEMW   | 0                   | 0            | 10           | N      |
| 20211221 | BEKE    | 21730               | 993636       | 2177305      | N      |
| 20211221 | BELFB   | 0                   | 3            | 103          | N      |
| 20211221 | BEN     | 358                 | 242094       | 489170       | N      |
| 20211221 | BENE    | 0                   | 4300         | 11054        | N      |
| 20211221 | BENEW   | 57                  | 57           | 57           | N      |
| 20211221 | BEP     | 7813                | 40591        | 94203        | N      |
| 20211221 | BEP PRA | 0                   | 498          | 919          | N      |
| 20211221 | BEPC    | 4902                | 110916       | 225829       | N      |
| 20211221 | BEPH    | 2239                | 7842         | 26135        | N      |
| 20211221 | BEPI    | 0                   | 6672         | 10611        | N      |
| 20211221 | BERY    | 86                  | 93125        | 171478       | N      |
| 20211221 | BEST    | 6241                | 123979       | 207062       | N      |
| 20211221 | BETZ    | 0                   | 76           | 76           | N      |
| 20211221 | BF A    | 0                   | 2331         | 6834         | N      |
| 20211221 | BF B    | 998                 | 117280       | 192028       | N      |
| 20211221 | BFAC U  | 800                 | 1300         | 5599         | N      |
| 20211221 | BFAM    | 98                  | 72055        | 172025       | N      |
| 20211221 | BFC     | 0                   | 73           | 78           | N      |
| 20211221 | BFI     | 0                   | 100          | 243          | N      |
| 20211221 | BFIIW   | 110                 | 118          | 1628         | N      |
| 20211221 | BFIN    | 0                   | 104          | 104          | N      |
| 20211221 | BFIT    | 0                   | 0            | 45           | N      |
| 20211221 | BFK     | 5500                | 17235        | 23503        | N      |
| 20211221 | BFLY    | 6508                | 187968       | 485815       | N      |
| 20211221 | BFLY WS | 0                   | 920          | 2970         | N      |
| 20211221 | BFRA    | 0                   | 306          | 306          | N      |
| 20211221 | BFRI    | 21214               | 233370       | 313647       | N      |
| 20211221 | BFRIW   | 0                   | 1385         | 4584         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | BFS     | 172                 | 15431        | 26734        | N      |
| 20211221 | BFS PRE | 0                   | 313          | 313          | N      |
| 20211221 | BFST    | 0                   | 23           | 428          | N      |
| 20211221 | BFZ     | 0                   | 12800        | 24286        | N      |
| 20211221 | BG      | 803                 | 179828       | 346724       | N      |
| 20211221 | BGB     | 0                   | 24124        | 42432        | N      |
| 20211221 | BGCP    | 541                 | 39975        | 65429        | N      |
| 20211221 | BGFV    | 0                   | 7983         | 10449        | N      |
| 20211221 | BGH     | 0                   | 2040         | 9505         | N      |
| 20211221 | BGI     | 120                 | 120          | 319          | N      |
| 20211221 | BGNE    | 0                   | 3447         | 3915         | N      |
| 20211221 | BGR     | 1781                | 13632        | 30902        | N      |
| 20211221 | BGRN    | 0                   | 0            | 383          | N      |
| 20211221 | BGRY    | 0                   | 2504         | 14807        | N      |
| 20211221 | BGS     | 323                 | 89271        | 154329       | N      |
| 20211221 | BGSF    | 0                   | 1695         | 3531         | N      |
| 20211221 | BGSX    | 0                   | 0            | 2            | N      |
| 20211221 | BGT     | 0                   | 11670        | 17195        | N      |
| 20211221 | BGX     | 0                   | 1260         | 6781         | N      |
| 20211221 | BGY     | 1858                | 10572        | 52746        | N      |
| 20211221 | BH      | 40                  | 618          | 1602         | N      |
| 20211221 | BH A    | 2                   | 2            | 137          | N      |
| 20211221 | BHAT    | 0                   | 0            | 4649         | N      |
| 20211221 | BHB     | 0                   | 24           | 902          | N      |
| 20211221 | BHC     | 13886               | 482279       | 824193       | N      |
| 20211221 | BHE     | 335                 | 40313        | 76228        | N      |
| 20211221 | BHF     | 0                   | 12306        | 20749        | N      |
| 20211221 | BHFAM   | 0                   | 2527         | 2651         | N      |
| 20211221 | BHFAN   | 0                   | 900          | 1075         | N      |
| 20211221 | BHFAO   | 0                   | 0            | 185          | N      |
| 20211221 | BHFAP   | 0                   | 200          | 200          | N      |
| 20211221 | BHG     | 18225               | 237713       | 334068       | N      |
| 20211221 | BHIL    | 300                 | 286607       | 356018       | N      |
| 20211221 | BHIL WS | 0                   | 0            | 5745         | N      |
| 20211221 | BHK     | 1000                | 6982         | 12584        | N      |
| 20211221 | BHLB    | 200                 | 67024        | 93125        | N      |
| 20211221 | BHP     | 2696                | 641442       | 1007820      | N      |
| 20211221 | BHR     | 1534                | 96437        | 130577       | N      |
| 20211221 | BHR PRB | 0                   | 3590         | 8525         | N      |
| 20211221 | BHR PRD | 0                   | 0            | 1744         | N      |
| 20211221 | BHVN    | 81                  | 83786        | 104597       | N      |
| 20211221 | BIB     | 0                   | 0            | 300          | N      |
| 20211221 | BIBL    | 0                   | 0            | 2            | N      |
| 20211221 | BIDU    | 43                  | 16693        | 35540        | N      |

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|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | BIF     | 200                 | 8442         | 11991        | N      |
| 20211221 | BIG     | 1036                | 217944       | 313320       | N      |
| 20211221 | BIGC    | 0                   | 11098        | 19857        | N      |
| 20211221 | BIGZ    | 34040               | 180474       | 753680       | N      |
| 20211221 | BIIB    | 87                  | 7293         | 13455        | N      |
| 20211221 | BIL     | 0                   | 8805         | 10005        | N      |
| 20211221 | BILI    | 5818                | 37160        | 103062       | N      |
| 20211221 | BILL    | 1957                | 662948       | 934722       | N      |
| 20211221 | BIMI    | 200                 | 3980         | 4600         | N      |
| 20211221 | BIO     | 43                  | 23307        | 43301        | N      |
| 20211221 | BIOC    | 0                   | 130          | 434          | N      |
| 20211221 | BIOL    | 0                   | 304          | 1704         | N      |
| 20211221 | BIP     | 4812                | 20385        | 42120        | N      |
| 20211221 | BIP PRA | 0                   | 343          | 495          | N      |
| 20211221 | BIP PRB | 0                   | 128          | 335          | N      |
| 20211221 | BIPC    | 2612                | 35277        | 58691        | N      |
| 20211221 | BIPH    | 0                   | 1065         | 2910         | N      |
| 20211221 | BIRD    | 0                   | 4424         | 5905         | N      |
| 20211221 | BIT     | 582                 | 11690        | 14536        | N      |
| 20211221 | BITE WS | 0                   | 0            | 100          | N      |
| 20211221 | BITF    | 9500                | 99001        | 146167       | N      |
| 20211221 | BITO    | 0                   | 58701        | 74551        | N      |
| 20211221 | BITQ    | 0                   | 453          | 550          | N      |
| 20211221 | BIV     | 0                   | 5571         | 16386        | N      |
| 20211221 | BIVI    | 0                   | 0            | 100          | N      |
| 20211221 | BIZD    | 0                   | 1106         | 3820         | N      |
| 20211221 | BJ      | 273                 | 230769       | 421775       | N      |
| 20211221 | BJDX    | 802                 | 6294         | 11357        | N      |
| 20211221 | BJK     | 0                   | 0            | 100          | N      |
| 20211221 | BJRI    | 0                   | 1110         | 2212         | N      |
| 20211221 | BK      | 594                 | 738794       | 1167715      | N      |
| 20211221 | BKCC    | 0                   | 1427         | 2516         | N      |
| 20211221 | BKCH    | 0                   | 100          | 100          | N      |
| 20211221 | BKD     | 15                  | 225954       | 489036       | N      |
| 20211221 | BKE     | 1973                | 81980        | 167244       | N      |
| 20211221 | BKEM    | 0                   | 1500         | 1500         | N      |
| 20211221 | BKEP    | 0                   | 494          | 3206         | N      |
| 20211221 | BKEPP   | 0                   | 0            | 200          | N      |
| 20211221 | BKH     | 533                 | 54106        | 85085        | N      |
| 20211221 | BKHY    | 0                   | 8            | 8            | N      |
| 20211221 | BKI     | 359                 | 174478       | 342889       | N      |
| 20211221 | BKKT    | 68114               | 432419       | 1141797      | N      |
| 20211221 | BKKT WS | 3227                | 3227         | 35046        | N      |
| 20211221 | BKLN    | 0                   | 92182        | 98323        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | BKN     | 0                   | 2400         | 6731         | N      |
| 20211221 | BKNG    | 0                   | 2282         | 5988         | N      |
| 20211221 | BKR     | 0                   | 144333       | 188969       | N      |
| 20211221 | BKSY    | 46220               | 138089       | 307277       | N      |
| 20211221 | BKSY WS | 0                   | 5145         | 49655        | N      |
| 20211221 | BKT     | 0                   | 45345        | 71792        | N      |
| 20211221 | BKTI    | 0                   | 2001         | 2001         | N      |
| 20211221 | BKU     | 99                  | 222484       | 347677       | N      |
| 20211221 | BL      | 0                   | 875          | 1614         | N      |
| 20211221 | BLBD    | 0                   | 1312         | 1372         | N      |
| 20211221 | BLBX    | 0                   | 100          | 100          | N      |
| 20211221 | BLCM    | 0                   | 100          | 219          | N      |
| 20211221 | BLD     | 92                  | 47399        | 71070        | N      |
| 20211221 | BLDE    | 0                   | 9902         | 16729        | N      |
| 20211221 | BLDP    | 11988               | 211210       | 241690       | N      |
| 20211221 | BLDR    | 2454                | 445507       | 824599       | N      |
| 20211221 | BLE     | 117                 | 6093         | 35851        | N      |
| 20211221 | BLES    | 0                   | 100          | 100          | N      |
| 20211221 | BLFS    | 0                   | 3392         | 6566         | N      |
| 20211221 | BLFY    | 0                   | 577          | 1222         | N      |
| 20211221 | BLI     | 0                   | 5326         | 8103         | N      |
| 20211221 | BLIN    | 200                 | 2000         | 2610         | N      |
| 20211221 | BLK     | 809                 | 57055        | 124951       | N      |
| 20211221 | BLKB    | 0                   | 1584         | 1940         | N      |
| 20211221 | BLL     | 1265                | 322874       | 596639       | N      |
| 20211221 | BLMN    | 797                 | 8655         | 25072        | N      |
| 20211221 | BLND    | 137882              | 215025       | 329239       | N      |
| 20211221 | BLNK    | 0                   | 3311         | 8261         | N      |
| 20211221 | BLNKW   | 0                   | 0            | 5            | N      |
| 20211221 | BLOK    | 0                   | 1317         | 1839         | N      |
| 20211221 | BLPH    | 2167                | 3474         | 4781         | N      |
| 20211221 | BLRX    | 0                   | 1955         | 3905         | N      |
| 20211221 | BLU     | 100                 | 14410        | 15779        | N      |
| 20211221 | BLUA    | 0                   | 100          | 36440        | N      |
| 20211221 | BLUA U  | 0                   | 98           | 98           | N      |
| 20211221 | BLUA WS | 0                   | 0            | 6300         | N      |
| 20211221 | BLUE    | 8063                | 20273        | 28651        | N      |
| 20211221 | BLV     | 0                   | 1921         | 4312         | N      |
| 20211221 | BLW     | 539                 | 10175        | 14018        | N      |
| 20211221 | BLX     | 0                   | 20798        | 50181        | N      |
| 20211221 | BLZE    | 0                   | 5304         | 6151         | N      |
| 20211221 | BMA     | 0                   | 23824        | 40714        | N      |
| 20211221 | BMAC    | 0                   | 0            | 500          | N      |
| 20211221 | BMAQ    | 0                   | 532          | 532          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | BMBL    | 0                   | 8507         | 14936        | N      |
| 20211221 | BME     | 200                 | 1830         | 5073         | N      |
| 20211221 | BMEA    | 0                   | 185          | 290          | N      |
| 20211221 | BMEZ    | 2702                | 6027         | 32060        | N      |
| 20211221 | BMI     | 36                  | 13811        | 31914        | N      |
| 20211221 | BML PRG | 0                   | 12210        | 15199        | N      |
| 20211221 | BML PRH | 100                 | 407          | 1059         | N      |
| 20211221 | BML PRJ | 0                   | 82           | 1174         | N      |
| 20211221 | BML PRL | 0                   | 206          | 1818         | N      |
| 20211221 | BMO     | 23167               | 189253       | 284176       | N      |
| 20211221 | BMRA    | 0                   | 100          | 200          | N      |
| 20211221 | BMRC    | 0                   | 263          | 423          | N      |
| 20211221 | BMRN    | 0                   | 7420         | 13030        | N      |
| 20211221 | BMTC    | 0                   | 2365         | 4038         | N      |
| 20211221 | BMTX    | 0                   | 452          | 1302         | N      |
| 20211221 | BMY     | 7232                | 901760       | 2018021      | N      |
| 20211221 | BND     | 0                   | 76268        | 108396       | N      |
| 20211221 | BNDD    | 0                   | 4444         | 13569        | N      |
| 20211221 | BNDX    | 0                   | 26611        | 41354        | N      |
| 20211221 | BNED    | 68                  | 101733       | 190816       | N      |
| 20211221 | BNFT    | 0                   | 348          | 966          | N      |
| 20211221 | BNGO    | 600                 | 46872        | 93623        | N      |
| 20211221 | BNKU    | 0                   | 100          | 170          | N      |
| 20211221 | BNL     | 0                   | 94061        | 170472       | N      |
| 20211221 | BNNRU   | 0                   | 0            | 400          | N      |
| 20211221 | BNO     | 0                   | 8303         | 12563        | N      |
| 20211221 | BNOX    | 0                   | 200          | 300          | N      |
| 20211221 | BNR     | 0                   | 1387         | 1739         | N      |
| 20211221 | BNS     | 41133               | 500872       | 738723       | N      |
| 20211221 | BNTC    | 0                   | 100          | 100          | N      |
| 20211221 | BNTX    | 20                  | 35973        | 75338        | N      |
| 20211221 | BNY     | 0                   | 1148         | 5994         | N      |
| 20211221 | BOAC    | 0                   | 278          | 1435         | N      |
| 20211221 | BOAC WS | 0                   | 10           | 15217        | N      |
| 20211221 | BOAS    | 0                   | 0            | 24           | N      |
| 20211221 | BOAS U  | 0                   | 100          | 100          | N      |
| 20211221 | BOAS WS | 100                 | 1677         | 4502         | N      |
| 20211221 | BODY    | 33502               | 173652       | 357070       | N      |
| 20211221 | BODY WS | 500                 | 500          | 8566         | N      |
| 20211221 | BOE     | 702                 | 11698        | 17108        | N      |
| 20211221 | BOH     | 134                 | 33701        | 66184        | N      |
| 20211221 | BOH PRA | 0                   | 170          | 1483         | N      |
| 20211221 | BOIL    | 0                   | 14914        | 39129        | N      |
| 20211221 | BOKF    | 0                   | 612          | 755          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | BOLT    | 0                   | 384          | 664          | N      |
| 20211221 | BOMN    | 0                   | 4208         | 6784         | N      |
| 20211221 | BOND    | 0                   | 400          | 409          | N      |
| 20211221 | BOOM    | 0                   | 594          | 635          | N      |
| 20211221 | BOOT    | 205                 | 146636       | 279458       | N      |
| 20211221 | BORR    | 13015               | 28261        | 45295        | N      |
| 20211221 | BOTJ    | 0                   | 36           | 36           | N      |
| 20211221 | BOTZ    | 0                   | 4823         | 5460         | N      |
| 20211221 | BOWL    | 1                   | 18857        | 23078        | N      |
| 20211221 | BOWL WS | 1700                | 2197         | 14641        | N      |
| 20211221 | BOX     | 3368                | 183159       | 610700       | N      |
| 20211221 | BOXD    | 2808                | 6149         | 42084        | N      |
| 20211221 | BOXD WS | 8400                | 8400         | 11079        | N      |
| 20211221 | BOXL    | 0                   | 14565        | 18613        | N      |
| 20211221 | BP      | 49679               | 934775       | 2429336      | N      |
| 20211221 | BPACU   | 0                   | 0            | 200          | N      |
| 20211221 | BPMC    | 0                   | 3952         | 8834         | N      |
| 20211221 | BPMP    | 19733               | 103433       | 308394       | N      |
| 20211221 | BPOP    | 0                   | 5804         | 9535         | N      |
| 20211221 | BPRN    | 0                   | 0            | 100          | N      |
| 20211221 | BPT     | 0                   | 1761         | 2577         | N      |
| 20211221 | BPYPN   | 0                   | 406          | 406          | N      |
| 20211221 | BQ      | 3192                | 4104         | 45278        | N      |
| 20211221 | BR      | 143                 | 106242       | 210000       | N      |
| 20211221 | BRAG    | 0                   | 200          | 353          | N      |
| 20211221 | BRBR    | 0                   | 100014       | 180504       | N      |
| 20211221 | BRC     | 255                 | 33564        | 64503        | N      |
| 20211221 | BRCN    | 108                 | 208          | 208          | N      |
| 20211221 | BRDG    | 2                   | 15028        | 96335        | N      |
| 20211221 | BRDS    | 467                 | 38565        | 71031        | N      |
| 20211221 | BRDS WS | 0                   | 511          | 43887        | N      |
| 20211221 | BRFS    | 2550                | 301235       | 522483       | N      |
| 20211221 | BRG     | 5                   | 25064        | 38876        | N      |
| 20211221 | BRIVW   | 0                   | 0            | 10           | N      |
| 20211221 | BRK A   | 0                   | 48           | 113          | N      |
| 20211221 | BRK B   | 3622                | 565445       | 1307610      | N      |
| 20211221 | BRKHU   | 0                   | 0            | 200          | N      |
| 20211221 | BRKL    | 0                   | 1215         | 1222         | N      |
| 20211221 | BRKR    | 0                   | 6778         | 16172        | N      |
| 20211221 | BRLIW   | 0                   | 0            | 200          | N      |
| 20211221 | BRLT    | 0                   | 1748         | 1911         | N      |
| 20211221 | BRMK    | 1340                | 258056       | 503553       | N      |
| 20211221 | BRO     | 153                 | 306826       | 545651       | N      |
| 20211221 | BROS    | 2473                | 103183       | 157697       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | BRP     | 0                   | 1611         | 2463         | N      |
| 20211221 | BRQS    | 1300                | 2900         | 4300         | N      |
| 20211221 | BRSP    | 500                 | 82129        | 280339       | N      |
| 20211221 | BRT     | 139                 | 6513         | 15938        | N      |
| 20211221 | BRTX    | 0                   | 103          | 103          | N      |
| 20211221 | BRW     | 0                   | 51429        | 85458        | N      |
| 20211221 | BRX     | 322                 | 241466       | 1121499      | N      |
| 20211221 | BRY     | 0                   | 1511         | 2151         | N      |
| 20211221 | BRZE    | 0                   | 5406         | 8155         | N      |
| 20211221 | BRZU    | 0                   | 302          | 302          | N      |
| 20211221 | BSA     | 0                   | 544          | 564          | N      |
| 20211221 | BSAC    | 9360                | 83270        | 177619       | N      |
| 20211221 | BSAQ U  | 0                   | 0            | 558          | N      |
| 20211221 | BSAQ WS | 0                   | 0            | 70           | N      |
| 20211221 | BSBR    | 0                   | 155907       | 248476       | N      |
| 20211221 | BSCM    | 0                   | 975          | 3075         | N      |
| 20211221 | BSCN    | 0                   | 1680         | 3783         | N      |
| 20211221 | BSCO    | 0                   | 721          | 1792         | N      |
| 20211221 | BSCP    | 0                   | 305          | 710          | N      |
| 20211221 | BSCQ    | 0                   | 6402         | 7002         | N      |
| 20211221 | BSCR    | 0                   | 100          | 1190         | N      |
| 20211221 | BSCS    | 0                   | 0            | 2500         | N      |
| 20211221 | BSCT    | 0                   | 400          | 500          | N      |
| 20211221 | BSCU    | 0                   | 100          | 100          | N      |
| 20211221 | BSDE    | 0                   | 100          | 100          | N      |
| 20211221 | BSET    | 0                   | 158          | 158          | N      |
| 20211221 | BSFC    | 0                   | 100          | 100          | N      |
| 20211221 | BSGAR   | 0                   | 10           | 10           | N      |
| 20211221 | BSGM    | 300                 | 300          | 543          | N      |
| 20211221 | BSIG    | 114                 | 179905       | 266654       | N      |
| 20211221 | BSJM    | 0                   | 5734         | 7634         | N      |
| 20211221 | BSJN    | 0                   | 300          | 300          | N      |
| 20211221 | BSJO    | 0                   | 1200         | 4400         | N      |
| 20211221 | BSJP    | 0                   | 5700         | 11589        | N      |
| 20211221 | BSJQ    | 300                 | 1300         | 11256        | N      |
| 20211221 | BSJR    | 0                   | 0            | 1800         | N      |
| 20211221 | BSL     | 300                 | 5799         | 7962         | N      |
| 20211221 | BSM     | 0                   | 11129        | 50069        | N      |
| 20211221 | BSMN    | 0                   | 0            | 212          | N      |
| 20211221 | BSMX    | 1                   | 1296         | 4842         | N      |
| 20211221 | BSQR    | 0                   | 473          | 473          | N      |
| 20211221 | BSRR    | 0                   | 7            | 156          | N      |
| 20211221 | BST     | 0                   | 9154         | 26229        | N      |
| 20211221 | BSTZ    | 0                   | 14660        | 22781        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | BSV     | 0                   | 33255        | 42125        | N      |
| 20211221 | BSX     | 5788                | 1120448      | 2498173      | N      |
| 20211221 | BSX PRA | 0                   | 1378         | 5164         | N      |
| 20211221 | BSY     | 200                 | 7050         | 7326         | N      |
| 20211221 | BTA     | 0                   | 2610         | 7487         | N      |
| 20211221 | BTAI    | 0                   | 1234         | 1658         | N      |
| 20211221 | BTAL    | 0                   | 230          | 330          | N      |
| 20211221 | BTAQ    | 0                   | 1            | 1            | N      |
| 20211221 | BTB     | 1209                | 1209         | 1711         | N      |
| 20211221 | BTBT    | 0                   | 2868         | 3459         | N      |
| 20211221 | BTCM    | 5233                | 47766        | 69808        | N      |
| 20211221 | BTCS    | 126                 | 243          | 443          | N      |
| 20211221 | BTCY    | 0                   | 1164         | 3274         | N      |
| 20211221 | BTF     | 0                   | 28035        | 50048        | N      |
| 20211221 | BTG     | 0                   | 154128       | 243020       | N      |
| 20211221 | BTI     | 2250                | 597728       | 811091       | N      |
| 20211221 | BTO     | 756                 | 1995         | 3624         | N      |
| 20211221 | BTRS    | 0                   | 649          | 9028         | N      |
| 20211221 | BTT     | 0                   | 7074         | 9314         | N      |
| 20211221 | BTTR    | 0                   | 400          | 800          | N      |
| 20211221 | BTTX    | 0                   | 567          | 672          | N      |
| 20211221 | BTU     | 2613                | 249645       | 688028       | N      |
| 20211221 | BTWN    | 0                   | 1905         | 3413         | N      |
| 20211221 | BTX     | 0                   | 2075         | 2434         | N      |
| 20211221 | BTZ     | 58                  | 16080        | 28302        | N      |
| 20211221 | BUD     | 785                 | 126491       | 215125       | N      |
| 20211221 | BUFR    | 0                   | 16           | 16           | N      |
| 20211221 | BUG     | 0                   | 406          | 412          | N      |
| 20211221 | BUI     | 0                   | 1546         | 5476         | N      |
| 20211221 | BULZ    | 0                   | 3837         | 5328         | N      |
| 20211221 | BUR     | 0                   | 14426        | 74795        | N      |
| 20211221 | BURL    | 357                 | 108712       | 180234       | N      |
| 20211221 | BUSE    | 0                   | 441          | 1497         | N      |
| 20211221 | BUYZ    | 0                   | 100          | 100          | N      |
| 20211221 | BUZZ    | 0                   | 100          | 500          | N      |
| 20211221 | BV      | 4510                | 80474        | 156836       | N      |
| 20211221 | BVH     | 130                 | 14074        | 32260        | N      |
| 20211221 | BVN     | 386                 | 128320       | 179878       | N      |
| 20211221 | BVS     | 0                   | 2116         | 2785         | N      |
| 20211221 | BVXV    | 1000                | 1000         | 1000         | N      |
| 20211221 | BW      | 1543                | 109920       | 174413       | N      |
| 20211221 | BW PRA  | 0                   | 6476         | 7966         | N      |
| 20211221 | BWA     | 145                 | 259264       | 733984       | N      |
| 20211221 | BWACW   | 0                   | 10           | 20           | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | BWB      | 0                   | 231          | 466          | N      |
| 20211221 | BWEN     | 0                   | 100          | 200          | N      |
| 20211221 | BWG      | 500                 | 9752         | 17235        | N      |
| 20211221 | BWMN     | 0                   | 14           | 18           | N      |
| 20211221 | BWMX     | 0                   | 520          | 1031         | N      |
| 20211221 | BWNB     | 0                   | 3431         | 11338        | N      |
| 20211221 | BWSN     | 0                   | 313          | 1490         | N      |
| 20211221 | BWX      | 0                   | 224          | 4044         | N      |
| 20211221 | BWXT     | 0                   | 55711        | 191081       | N      |
| 20211221 | BWZ      | 0                   | 200          | 200          | N      |
| 20211221 | BX       | 284                 | 284618       | 892648       | N      |
| 20211221 | BXC      | 114                 | 17253        | 24315        | N      |
| 20211221 | BXMT     | 934                 | 124694       | 383514       | N      |
| 20211221 | BXMX     | 100                 | 10374        | 23776        | N      |
| 20211221 | BXP      | 47                  | 114208       | 352039       | N      |
| 20211221 | BXRX     | 500                 | 1545         | 2408         | N      |
| 20211221 | BXSL     | 0                   | 1459         | 3957         | N      |
| 20211221 | BY       | 0                   | 39755        | 54072        | N      |
| 20211221 | BYD      | 993                 | 136057       | 219657       | N      |
| 20211221 | BYFC     | 0                   | 100          | 100          | N      |
| 20211221 | BYM      | 1                   | 5217         | 9350         | N      |
| 20211221 | BYND     | 0                   | 11788        | 19219        | N      |
| 20211221 | BYRN     | 0                   | 2469         | 3308         | N      |
| 20211221 | BYSI     | 0                   | 8745         | 14261        | N      |
| 20211221 | BZ       | 0                   | 29897        | 55452        | N      |
| 20211221 | BZFD     | 0                   | 2756         | 4596         | N      |
| 20211221 | BZH      | 2                   | 54527        | 112434       | N      |
| 20211221 | BZQ      | 0                   | 101          | 201          | N      |
| 20211221 | BZUN     | 0                   | 17136        | 44187        | N      |
| 20211221 | C        | 48180               | 2004434      | 5396413      | N      |
| 20211221 | C PRJ    | 947                 | 6073         | 8195         | N      |
| 20211221 | C PRK    | 0                   | 1596         | 6769         | N      |
| 20211221 | C PRN    | 0                   | 3591         | 13321        | N      |
| 20211221 | CAAP     | 0                   | 1778         | 6150         | N      |
| 20211221 | CAAS     | 0                   | 100          | 127          | N      |
| 20211221 | CABA     | 0                   | 406          | 2122         | N      |
| 20211221 | CABO     | 12                  | 4551         | 8291         | N      |
| 20211221 | CAC      | 0                   | 1029         | 2548         | N      |
| 20211221 | CACC     | 0                   | 690          | 807          | N      |
| 20211221 | CACI     | 15                  | 19838        | 60529        | N      |
| 20211221 | CADE     | 1162                | 236721       | 601004       | N      |
| 20211221 | CADE PRA | 0                   | 232          | 2158         | N      |
| 20211221 | CADL     | 0                   | 14           | 14           | N      |
| 20211221 | CAE      | 4552                | 114402       | 147908       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | CAF     | 0                   | 7725         | 13858        | N      |
| 20211221 | CAG     | 2571                | 708373       | 1438219      | N      |
| 20211221 | CAH     | 863                 | 378661       | 1043259      | N      |
| 20211221 | CAJ     | 3                   | 48975        | 74996        | N      |
| 20211221 | CAKE    | 100                 | 11794        | 15234        | N      |
| 20211221 | CAL     | 594                 | 120319       | 191096       | N      |
| 20211221 | CALA    | 0                   | 6502         | 6708         | N      |
| 20211221 | CALB    | 0                   | 44           | 46           | N      |
| 20211221 | CALF    | 0                   | 1825         | 1825         | N      |
| 20211221 | CALM    | 0                   | 1133         | 1265         | N      |
| 20211221 | CALT    | 0                   | 116          | 354          | N      |
| 20211221 | CALX    | 304                 | 242103       | 390906       | N      |
| 20211221 | CAMP    | 0                   | 582          | 744          | N      |
| 20211221 | CAMT    | 0                   | 809          | 1890         | N      |
| 20211221 | CAN     | 102                 | 52054        | 107559       | N      |
| 20211221 | CANE    | 0                   | 1000         | 1200         | N      |
| 20211221 | CANF    | 43209               | 108935       | 158109       | N      |
| 20211221 | CANG    | 0                   | 23373        | 36067        | N      |
| 20211221 | CANO    | 4157                | 133258       | 418021       | N      |
| 20211221 | CANO WS | 0                   | 200          | 9440         | N      |
| 20211221 | CAPL    | 6                   | 811          | 3245         | N      |
| 20211221 | CAPR    | 0                   | 0            | 210          | N      |
| 20211221 | CAR     | 0                   | 4925         | 8419         | N      |
| 20211221 | CARA    | 0                   | 3025         | 5256         | N      |
| 20211221 | CARE    | 0                   | 100          | 500          | N      |
| 20211221 | CARG    | 10                  | 4023         | 10485        | N      |
| 20211221 | CARR    | 542                 | 399355       | 902548       | N      |
| 20211221 | CARS    | 293                 | 140460       | 217337       | N      |
| 20211221 | CARV    | 0                   | 160          | 160          | N      |
| 20211221 | CAS WS  | 0                   | 670          | 770          | N      |
| 20211221 | CASA    | 0                   | 865          | 3755         | N      |
| 20211221 | CASH    | 1310                | 2372         | 2897         | N      |
| 20211221 | CASI    | 0                   | 215          | 515          | N      |
| 20211221 | CASS    | 0                   | 437          | 1028         | N      |
| 20211221 | CASY    | 13                  | 3729         | 5333         | N      |
| 20211221 | CAT     | 2634                | 223627       | 577092       | N      |
| 20211221 | CATC    | 0                   | 7            | 20           | N      |
| 20211221 | CATO    | 0                   | 27725        | 35611        | N      |
| 20211221 | CATY    | 0                   | 5540         | 7703         | N      |
| 20211221 | CB      | 1087                | 161512       | 417871       | N      |
| 20211221 | CBAN    | 0                   | 0            | 10           | N      |
| 20211221 | CBAT    | 100                 | 45263        | 49663        | N      |
| 20211221 | CBAY    | 0                   | 1325         | 3447         | N      |
| 20211221 | CBD     | 1313                | 120981       | 167610       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | CBH     | 200                 | 3982         | 11689        | N      |
| 20211221 | CBIO    | 0                   | 4900         | 5405         | N      |
| 20211221 | CBL     | 1266                | 85819        | 147292       | N      |
| 20211221 | CBNK    | 0                   | 100          | 300          | N      |
| 20211221 | CBOE    | 2                   | 7548         | 11723        | N      |
| 20211221 | CBRE    | 320                 | 114359       | 369892       | N      |
| 20211221 | CBRL    | 0                   | 4856         | 7249         | N      |
| 20211221 | CBSH    | 0                   | 2997         | 5357         | N      |
| 20211221 | CBT     | 30                  | 43446        | 66632        | N      |
| 20211221 | CBTX    | 0                   | 38           | 38           | N      |
| 20211221 | CBU     | 181                 | 42623        | 74511        | N      |
| 20211221 | CBZ     | 0                   | 24713        | 51784        | N      |
| 20211221 | CC      | 729                 | 79557        | 279903       | N      |
| 20211221 | CCAC    | 0                   | 11741        | 24645        | N      |
| 20211221 | CCAC WS | 0                   | 7000         | 24600        | N      |
| 20211221 | CCAP    | 0                   | 0            | 100          | N      |
| 20211221 | CCB     | 0                   | 143          | 215          | N      |
| 20211221 | CCCC    | 0                   | 2741         | 5118         | N      |
| 20211221 | CCCS    | 57                  | 514166       | 588487       | N      |
| 20211221 | CCCS WS | 0                   | 1590         | 20988        | N      |
| 20211221 | CCD     | 0                   | 0            | 52           | N      |
| 20211221 | CCEL    | 0                   | 22           | 22           | N      |
| 20211221 | CCEP    | 0                   | 10444        | 22063        | N      |
| 20211221 | CCF     | 0                   | 4            | 62           | N      |
| 20211221 | CCI     | 1305                | 231430       | 422201       | N      |
| 20211221 | CCJ     | 8844                | 381715       | 994841       | N      |
| 20211221 | CCK     | 699                 | 127649       | 263774       | N      |
| 20211221 | CCL     | 92662               | 5569195      | 8832921      | N      |
| 20211221 | CCM     | 0                   | 3100         | 6404         | N      |
| 20211221 | CCMP    | 0                   | 1535         | 2563         | N      |
| 20211221 | CCNC    | 0                   | 49           | 300          | N      |
| 20211221 | CCO     | 4020                | 198170       | 457530       | N      |
| 20211221 | CCOI    | 0                   | 908          | 1735         | N      |
| 20211221 | CCRN    | 0                   | 442          | 979          | N      |
| 20211221 | CCS     | 81                  | 45370        | 99504        | N      |
| 20211221 | CCSI    | 0                   | 551          | 621          | N      |
| 20211221 | CCU     | 0                   | 18316        | 110997       | N      |
| 20211221 | CCV     | 226                 | 2894         | 5617         | N      |
| 20211221 | CCV U   | 0                   | 0            | 350          | N      |
| 20211221 | CCV WS  | 1                   | 1401         | 1901         | N      |
| 20211221 | CCVI    | 501                 | 603          | 603          | N      |
| 20211221 | CCVI U  | 0                   | 0            | 430          | N      |
| 20211221 | CCVI WS | 20                  | 320          | 870          | N      |
| 20211221 | CCXI    | 0                   | 2817         | 9866         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | CCZ     | 0                   | 0            | 71           | N      |
| 20211221 | CD      | 0                   | 14705        | 34162        | N      |
| 20211221 | CDAK    | 1                   | 6            | 41           | N      |
| 20211221 | CDAY    | 309                 | 166034       | 261373       | N      |
| 20211221 | CDE     | 13248               | 254950       | 627174       | N      |
| 20211221 | CDEV    | 300                 | 92725        | 172609       | N      |
| 20211221 | CDK     | 0                   | 4631         | 6357         | N      |
| 20211221 | CDLX    | 0                   | 2155         | 3131         | N      |
| 20211221 | CDMO    | 0                   | 2333         | 5059         | N      |
| 20211221 | CDNA    | 0                   | 5624         | 20571        | N      |
| 20211221 | CDNS    | 0                   | 7966         | 18041        | N      |
| 20211221 | CDR     | 0                   | 12181        | 21493        | N      |
| 20211221 | CDR PRB | 0                   | 176          | 276          | N      |
| 20211221 | CDR PRC | 0                   | 247          | 347          | N      |
| 20211221 | CDRE    | 150                 | 56708        | 62813        | N      |
| 20211221 | CDRO    | 0                   | 100          | 100          | N      |
| 20211221 | CDROW   | 0                   | 0            | 200          | N      |
| 20211221 | CDTX    | 0                   | 4654         | 7140         | N      |
| 20211221 | CDW     | 0                   | 5043         | 6669         | N      |
| 20211221 | CDXC    | 0                   | 8            | 559          | N      |
| 20211221 | CDXS    | 0                   | 4949         | 13839        | N      |
| 20211221 | CDZI    | 0                   | 306          | 2878         | N      |
| 20211221 | CE      | 634                 | 102312       | 293457       | N      |
| 20211221 | CEA     | 0                   | 3025         | 5215         | N      |
| 20211221 | CECE    | 0                   | 0            | 105          | N      |
| 20211221 | CEE     | 0                   | 1730         | 3130         | N      |
| 20211221 | CEF     | 3300                | 11532        | 16602        | N      |
| 20211221 | CEI     | 43855               | 300622       | 359922       | N      |
| 20211221 | CEIX    | 1250                | 59106        | 94725        | N      |
| 20211221 | CELC    | 0                   | 19           | 124          | N      |
| 20211221 | CELG RT | 705                 | 705          | 12673        | N      |
| 20211221 | CELH    | 0                   | 5960         | 7734         | N      |
| 20211221 | CELP    | 10                  | 5519         | 6732         | N      |
| 20211221 | CELZ    | 6601                | 12729        | 16329        | N      |
| 20211221 | CEM     | 0                   | 7322         | 16369        | N      |
| 20211221 | CEMI    | 200                 | 19454        | 19854        | N      |
| 20211221 | CEN     | 0                   | 1812         | 6560         | N      |
| 20211221 | CENQ    | 0                   | 0            | 5010         | N      |
| 20211221 | CENT    | 0                   | 277          | 402          | N      |
| 20211221 | CENTA   | 0                   | 1754         | 2194         | N      |
| 20211221 | CENX    | 0                   | 8153         | 16342        | N      |
| 20211221 | CEPU    | 100                 | 5318         | 27000        | N      |
| 20211221 | CEQP    | 131                 | 40573        | 68588        | N      |
| 20211221 | CEQP PR | 0                   | 5398         | 29829        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | CERE    | 0                   | 6365         | 10615        | N      |
| 20211221 | CERN    | 0                   | 53148        | 152337       | N      |
| 20211221 | CERS    | 700                 | 27647        | 43208        | N      |
| 20211221 | CERT    | 0                   | 12514        | 15127        | N      |
| 20211221 | CEV     | 0                   | 400          | 1017         | N      |
| 20211221 | CEVA    | 0                   | 676          | 713          | N      |
| 20211221 | CF      | 861                 | 711112       | 1070972      | N      |
| 20211221 | CFB     | 0                   | 834          | 896          | N      |
| 20211221 | CFBK    | 0                   | 100          | 100          | N      |
| 20211221 | CFFI    | 0                   | 0            | 5            | N      |
| 20211221 | CFFN    | 0                   | 2235         | 3584         | N      |
| 20211221 | CFG     | 1413                | 725997       | 1188277      | N      |
| 20211221 | CFG PRD | 0                   | 1566         | 2677         | N      |
| 20211221 | CFG PRE | 0                   | 1601         | 7569         | N      |
| 20211221 | CFLT    | 0                   | 23766        | 31438        | N      |
| 20211221 | CFMS    | 0                   | 400          | 1600         | N      |
| 20211221 | CFO     | 0                   | 34           | 34           | N      |
| 20211221 | CFR     | 275                 | 45647        | 80377        | N      |
| 20211221 | CFR PRB | 0                   | 741          | 1772         | N      |
| 20211221 | CFRX    | 0                   | 0            | 300          | N      |
| 20211221 | CFVI    | 0                   | 518          | 818          | N      |
| 20211221 | CFVIW   | 0                   | 20           | 358          | N      |
| 20211221 | CFX     | 388                 | 172919       | 418370       | N      |
| 20211221 | CFXA    | 0                   | 145          | 374          | N      |
| 20211221 | CG      | 0                   | 5724         | 10568        | N      |
| 20211221 | CGA     | 287                 | 287          | 4075         | N      |
| 20211221 | CGAU    | 1900                | 79744        | 85561        | N      |
| 20211221 | CGBD    | 400                 | 891          | 2286         | N      |
| 20211221 | CGC     | 54227               | 155747       | 291085       | N      |
| 20211221 | CGEM    | 0                   | 1249         | 5660         | N      |
| 20211221 | CGEN    | 100                 | 7052         | 11604        | N      |
| 20211221 | CGNT    | 6649                | 10567        | 18822        | N      |
| 20211221 | CGNX    | 0                   | 1797         | 3186         | N      |
| 20211221 | CGRN    | 0                   | 1360         | 1419         | N      |
| 20211221 | CGTX    | 852                 | 952          | 1180         | N      |
| 20211221 | CGW     | 0                   | 250          | 550          | N      |
| 20211221 | CHAA    | 0                   | 0            | 100          | N      |
| 20211221 | CHAA WS | 0                   | 0            | 10173        | N      |
| 20211221 | CHAU    | 0                   | 0            | 50           | N      |
| 20211221 | CHCO    | 0                   | 184          | 691          | N      |
| 20211221 | CHCT    | 26                  | 27581        | 38310        | N      |
| 20211221 | CHD     | 1367                | 433316       | 731025       | N      |
| 20211221 | CHDN    | 0                   | 889          | 996          | N      |
| 20211221 | CHE     | 62                  | 9097         | 18470        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | CHEF     | 0                   | 1315         | 1903         | N      |
| 20211221 | CHEK     | 0                   | 2436         | 5936         | N      |
| 20211221 | CHGG     | 2414                | 315064       | 634635       | N      |
| 20211221 | CHH      | 60                  | 22828        | 51489        | N      |
| 20211221 | CHI      | 0                   | 0            | 262          | N      |
| 20211221 | CHIK     | 0                   | 0            | 33           | N      |
| 20211221 | CHIQ     | 0                   | 338          | 2003         | N      |
| 20211221 | CHK      | 318                 | 19990        | 24536        | N      |
| 20211221 | CHKEL    | 0                   | 108          | 335          | N      |
| 20211221 | CHKEW    | 0                   | 100          | 520          | N      |
| 20211221 | CHKP     | 0                   | 1427         | 4905         | N      |
| 20211221 | CHMI     | 55                  | 42402        | 64194        | N      |
| 20211221 | CHMI PRA | 0                   | 26           | 226          | N      |
| 20211221 | CHMI PRB | 0                   | 300          | 14308        | N      |
| 20211221 | CHN      | 0                   | 13000        | 24818        | N      |
| 20211221 | CHNG     | 0                   | 9976         | 23324        | N      |
| 20211221 | CHPMW    | 0                   | 0            | 10           | N      |
| 20211221 | CHPT     | 18890               | 1389642      | 2412654      | N      |
| 20211221 | CHRA     | 100                 | 941          | 12120        | N      |
| 20211221 | CHRB     | 0                   | 2062         | 2381         | N      |
| 20211221 | CHRS     | 0                   | 22259        | 30827        | N      |
| 20211221 | CHRW     | 0                   | 6538         | 12990        | N      |
| 20211221 | CHS      | 838                 | 179899       | 356288       | N      |
| 20211221 | CHSCL    | 0                   | 0            | 300          | N      |
| 20211221 | CHSCN    | 0                   | 57           | 1976         | N      |
| 20211221 | CHSCO    | 0                   | 0            | 100          | N      |
| 20211221 | CHT      | 215                 | 18019        | 36245        | N      |
| 20211221 | CHTR     | 0                   | 4795         | 5801         | N      |
| 20211221 | CHUY     | 0                   | 73           | 947          | N      |
| 20211221 | CHW      | 0                   | 0            | 486          | N      |
| 20211221 | CHWY     | 6694                | 514862       | 690891       | N      |
| 20211221 | CHX      | 134                 | 8947         | 23849        | N      |
| 20211221 | CHY      | 0                   | 0            | 100          | N      |
| 20211221 | CI       | 2878                | 177712       | 411178       | N      |
| 20211221 | CIA      | 0                   | 6265         | 11899        | N      |
| 20211221 | CIAN     | 0                   | 7452         | 13005        | N      |
| 20211221 | CIB      | 428                 | 35773        | 56829        | N      |
| 20211221 | CIBR     | 0                   | 6287         | 8339         | N      |
| 20211221 | CIDM     | 0                   | 144482       | 194291       | N      |
| 20211221 | CIEN     | 14766               | 91009        | 275704       | N      |
| 20211221 | CIF      | 887                 | 4500         | 29639        | N      |
| 20211221 | CIFR     | 0                   | 2271         | 3028         | N      |
| 20211221 | CIFRW    | 0                   | 10           | 10           | N      |
| 20211221 | CIG      | 8601                | 407350       | 702837       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | CIG C    | 0                   | 13650        | 34602        | N      |
| 20211221 | CIGI     | 48                  | 1811         | 4184         | N      |
| 20211221 | CII      | 1                   | 8692         | 12390        | N      |
| 20211221 | CIK      | 0                   | 700          | 1003         | N      |
| 20211221 | CIM      | 2974                | 297322       | 639603       | N      |
| 20211221 | CIM PRA  | 0                   | 843          | 1898         | N      |
| 20211221 | CIM PRB  | 0                   | 605          | 4423         | N      |
| 20211221 | CIM PRC  | 0                   | 171          | 4235         | N      |
| 20211221 | CIM PRD  | 0                   | 1146         | 6715         | N      |
| 20211221 | CINF     | 0                   | 4495         | 6646         | N      |
| 20211221 | CING     | 0                   | 544          | 544          | N      |
| 20211221 | CINR     | 0                   | 558          | 1154         | N      |
| 20211221 | CINT     | 2                   | 33340        | 83362        | N      |
| 20211221 | CIO      | 2                   | 66121        | 100700       | N      |
| 20211221 | CIO PRA  | 0                   | 548          | 1211         | N      |
| 20211221 | CION     | 0                   | 12185        | 44528        | N      |
| 20211221 | CIR      | 0                   | 23146        | 32477        | N      |
| 20211221 | CIT      | 458                 | 120999       | 235993       | N      |
| 20211221 | CIT PRB  | 0                   | 51           | 1133         | N      |
| 20211221 | CIVB     | 0                   | 78           | 192          | N      |
| 20211221 | CIVI     | 634                 | 664298       | 762222       | N      |
| 20211221 | CIXX     | 245                 | 5876         | 9795         | N      |
| 20211221 | CKPT     | 0                   | 5517         | 7911         | N      |
| 20211221 | CL       | 610                 | 1393527      | 2110398      | N      |
| 20211221 | CLAA WS  | 0                   | 182          | 1192         | N      |
| 20211221 | CLAR     | 0                   | 746          | 797          | N      |
| 20211221 | CLAS WS  | 74                  | 84           | 1100         | N      |
| 20211221 | CLAY     | 0                   | 0            | 200          | N      |
| 20211221 | CLB      | 986                 | 79314        | 106407       | N      |
| 20211221 | CLBK     | 0                   | 113          | 113          | N      |
| 20211221 | CLBR     | 0                   | 100          | 6968         | N      |
| 20211221 | CLBR U   | 0                   | 0            | 1378         | N      |
| 20211221 | CLBR WS  | 0                   | 400          | 2803         | N      |
| 20211221 | CLBS     | 0                   | 100          | 1510         | N      |
| 20211221 | CLBT     | 100                 | 510          | 535          | N      |
| 20211221 | CLDT     | 202                 | 46988        | 128205       | N      |
| 20211221 | CLDT PRA | 0                   | 1378         | 1463         | N      |
| 20211221 | CLDX     | 0                   | 2682         | 3253         | N      |
| 20211221 | CLEU     | 0                   | 0            | 1            | N      |
| 20211221 | CLF      | 23953               | 1057861      | 2023394      | N      |
| 20211221 | CLFD     | 0                   | 691          | 916          | N      |
| 20211221 | CLGN     | 0                   | 0            | 100          | N      |
| 20211221 | CLH      | 37                  | 39609        | 81097        | N      |
| 20211221 | CLIM     | 0                   | 0            | 100          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | CLIM WS  | 0                   | 400          | 500          | N      |
| 20211221 | CLIR     | 0                   | 350          | 1010         | N      |
| 20211221 | CLLS     | 0                   | 1687         | 4108         | N      |
| 20211221 | CLM      | 0                   | 27061        | 40976        | N      |
| 20211221 | CLMT     | 200                 | 490          | 604          | N      |
| 20211221 | CLNE     | 0                   | 21722        | 54899        | N      |
| 20211221 | CLNN     | 100                 | 1367         | 1651         | N      |
| 20211221 | CLOU     | 0                   | 12507        | 25344        | N      |
| 20211221 | CLOV     | 2043                | 61243        | 151178       | N      |
| 20211221 | CLPR     | 1                   | 2721         | 10555        | N      |
| 20211221 | CLPT     | 0                   | 728          | 937          | N      |
| 20211221 | CLR      | 2268                | 543889       | 819286       | N      |
| 20211221 | CLS      | 1205                | 35817        | 72600        | N      |
| 20211221 | CLSD     | 200                 | 1314         | 5127         | N      |
| 20211221 | CLSK     | 100                 | 21483        | 30299        | N      |
| 20211221 | CLSN     | 0                   | 300          | 300          | N      |
| 20211221 | CLST     | 0                   | 80           | 80           | N      |
| 20211221 | CLVR     | 0                   | 1200         | 1200         | N      |
| 20211221 | CLVS     | 0                   | 16782        | 29808        | N      |
| 20211221 | CLVT     | 2792                | 354477       | 719409       | N      |
| 20211221 | CLVT PRA | 0                   | 355          | 693          | N      |
| 20211221 | CLW      | 4288                | 20249        | 51254        | N      |
| 20211221 | CLWT     | 0                   | 100          | 100          | N      |
| 20211221 | CLX      | 1162                | 140629       | 339715       | N      |
| 20211221 | CLXT     | 0                   | 0            | 100          | N      |
| 20211221 | CM       | 3577                | 52778        | 85165        | N      |
| 20211221 | CMA      | 492                 | 160118       | 338094       | N      |
| 20211221 | CMAX     | 0                   | 141          | 241          | N      |
| 20211221 | CMBM     | 0                   | 600          | 1525         | N      |
| 20211221 | CMBS     | 0                   | 100          | 400          | N      |
| 20211221 | CMC      | 816                 | 78378        | 198454       | N      |
| 20211221 | CMCL     | 0                   | 200          | 200          | N      |
| 20211221 | CMCM     | 0                   | 13404        | 37855        | N      |
| 20211221 | CMCO     | 0                   | 391          | 2302         | N      |
| 20211221 | CMCSA    | 2705                | 489605       | 703344       | N      |
| 20211221 | CME      | 72                  | 4515         | 8278         | N      |
| 20211221 | CMG      | 183                 | 16909        | 41977        | N      |
| 20211221 | CMI      | 1643                | 137675       | 343142       | N      |
| 20211221 | CMLS     | 0                   | 150          | 200          | N      |
| 20211221 | CMMB     | 0                   | 708          | 1646         | N      |
| 20211221 | CMP      | 142                 | 26264        | 65154        | N      |
| 20211221 | CMPI     | 0                   | 1            | 41           | N      |
| 20211221 | CMPR     | 0                   | 343          | 446          | N      |
| 20211221 | CMPS     | 0                   | 693          | 4583         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | CMRE     | 320                 | 33507        | 89861        | N      |
| 20211221 | CMRE PRB | 0                   | 0            | 100          | N      |
| 20211221 | CMRE PRC | 0                   | 0            | 200          | N      |
| 20211221 | CMRE PRD | 0                   | 140          | 1845         | N      |
| 20211221 | CMRX     | 0                   | 1458         | 7667         | N      |
| 20211221 | CMS      | 154                 | 209675       | 431137       | N      |
| 20211221 | CMS PRB  | 0                   | 0            | 5            | N      |
| 20211221 | CMS PRC  | 0                   | 3970         | 6374         | N      |
| 20211221 | CMSA     | 0                   | 91           | 160          | N      |
| 20211221 | CMSC     | 0                   | 928          | 1081         | N      |
| 20211221 | CMSD     | 0                   | 475          | 2449         | N      |
| 20211221 | CMT      | 0                   | 100          | 100          | N      |
| 20211221 | CMTG     | 0                   | 6985         | 19159        | N      |
| 20211221 | CMTL     | 0                   | 533          | 843          | N      |
| 20211221 | CMU      | 0                   | 3630         | 21745        | N      |
| 20211221 | CNA      | 259                 | 24487        | 36797        | N      |
| 20211221 | CNBS     | 0                   | 109          | 209          | N      |
| 20211221 | CNC      | 5124                | 516941       | 1353994      | N      |
| 20211221 | CNCE     | 0                   | 1666         | 2749         | N      |
| 20211221 | CND      | 100                 | 12407        | 43697        | N      |
| 20211221 | CND WS   | 0                   | 945          | 1669         | N      |
| 20211221 | CNDA WS  | 0                   | 0            | 7900         | N      |
| 20211221 | CNDT     | 0                   | 1639         | 12045        | N      |
| 20211221 | CNET     | 0                   | 100          | 100          | N      |
| 20211221 | CNEY     | 2900                | 8650         | 23248        | N      |
| 20211221 | CNF      | 2537                | 3701         | 12657        | N      |
| 20211221 | CNHI     | 3865                | 538268       | 620959       | N      |
| 20211221 | CNI      | 254                 | 156393       | 451521       | N      |
| 20211221 | CNK      | 1714                | 230988       | 495165       | N      |
| 20211221 | CNM      | 200                 | 100941       | 253701       | N      |
| 20211221 | CNMD     | 107                 | 34637        | 61274        | N      |
| 20211221 | CNNE     | 3885                | 263424       | 799157       | N      |
| 20211221 | CNO      | 65                  | 145548       | 404676       | N      |
| 20211221 | CNO PRA  | 0                   | 143          | 143          | N      |
| 20211221 | CNOB     | 0                   | 19           | 1639         | N      |
| 20211221 | CNP      | 454                 | 765565       | 1489292      | N      |
| 20211221 | CNQ      | 7685                | 406160       | 616492       | N      |
| 20211221 | CNR      | 0                   | 78943        | 169252       | N      |
| 20211221 | CNS      | 1                   | 16722        | 25955        | N      |
| 20211221 | CNSL     | 0                   | 3245         | 4193         | N      |
| 20211221 | CNSP     | 0                   | 100          | 100          | N      |
| 20211221 | CNTA     | 0                   | 3291         | 4060         | N      |
| 20211221 | CNTB     | 0                   | 400          | 400          | N      |
| 20211221 | CNTX     | 2545                | 11717        | 18832        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | CNTY     | 0                   | 216          | 866          | N      |
| 20211221 | CNVY     | 0                   | 15087        | 48121        | N      |
| 20211221 | CNX      | 1130                | 322406       | 666120       | N      |
| 20211221 | CNXC     | 0                   | 911          | 1602         | N      |
| 20211221 | CNXN     | 0                   | 290          | 308          | N      |
| 20211221 | CNYA     | 0                   | 210          | 1938         | N      |
| 20211221 | CO       | 900                 | 22627        | 30503        | N      |
| 20211221 | COCO     | 0                   | 4541         | 6652         | N      |
| 20211221 | COCP     | 0                   | 200          | 1500         | N      |
| 20211221 | CODI     | 4725                | 310685       | 982831       | N      |
| 20211221 | CODI PRA | 0                   | 0            | 106          | N      |
| 20211221 | CODI PRB | 0                   | 41           | 57           | N      |
| 20211221 | CODI PRC | 213                 | 313          | 748          | N      |
| 20211221 | CODX     | 0                   | 446          | 1584         | N      |
| 20211221 | COE      | 2097                | 25033        | 43571        | N      |
| 20211221 | COF      | 2403                | 313802       | 683564       | N      |
| 20211221 | COF PRI  | 0                   | 1401         | 8498         | N      |
| 20211221 | COF PRJ  | 0                   | 5592         | 25545        | N      |
| 20211221 | COF PRK  | 0                   | 51           | 249          | N      |
| 20211221 | COF PRL  | 0                   | 2041         | 11801        | N      |
| 20211221 | COF PRN  | 0                   | 13035        | 25372        | N      |
| 20211221 | COGT     | 0                   | 177          | 369          | N      |
| 20211221 | COHR     | 0                   | 604          | 1568         | N      |
| 20211221 | COHU     | 0                   | 4591         | 6814         | N      |
| 20211221 | COIN     | 259                 | 19228        | 35274        | N      |
| 20211221 | COKE     | 0                   | 43           | 81           | N      |
| 20211221 | COLB     | 0                   | 5586         | 13797        | N      |
| 20211221 | COLD     | 2724                | 280373       | 569315       | N      |
| 20211221 | COLI     | 0                   | 0            | 4            | N      |
| 20211221 | COLIW    | 0                   | 110          | 110          | N      |
| 20211221 | COLL     | 0                   | 950          | 1150         | N      |
| 20211221 | COLM     | 0                   | 1842         | 3319         | N      |
| 20211221 | COM      | 0                   | 200          | 200          | N      |
| 20211221 | COMB     | 0                   | 0            | 2000         | N      |
| 20211221 | COMM     | 0                   | 14160        | 38031        | N      |
| 20211221 | COMP     | 2222                | 2205887      | 4332124      | N      |
| 20211221 | COMS     | 0                   | 100          | 100          | N      |
| 20211221 | COMT     | 200                 | 4075         | 4773         | N      |
| 20211221 | CONE     | 846                 | 96909        | 156772       | N      |
| 20211221 | CONN     | 20                  | 2221         | 3308         | N      |
| 20211221 | CONX     | 0                   | 0            | 200          | N      |
| 20211221 | COO      | 10                  | 44747        | 85973        | N      |
| 20211221 | COOK     | 1020                | 176633       | 282196       | N      |
| 20211221 | COOP     | 0                   | 5866         | 7110         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | COP      | 6564                | 537354       | 1383275      | N      |
| 20211221 | COPX     | 0                   | 452          | 2004         | N      |
| 20211221 | COR      | 429                 | 393496       | 625130       | N      |
| 20211221 | CORN     | 0                   | 100          | 236          | N      |
| 20211221 | CORR     | 274                 | 12708        | 48938        | N      |
| 20211221 | CORR PRA | 100                 | 1411         | 3912         | N      |
| 20211221 | CORS     | 0                   | 2297         | 2587         | N      |
| 20211221 | CORS WS  | 0                   | 100          | 1100         | N      |
| 20211221 | CORT     | 0                   | 14353        | 19700        | N      |
| 20211221 | COST     | 160                 | 8977         | 13578        | N      |
| 20211221 | COTY     | 3360                | 544102       | 1137237      | N      |
| 20211221 | COUP     | 0                   | 13269        | 25129        | N      |
| 20211221 | COUR     | 100                 | 441944       | 801337       | N      |
| 20211221 | COVAW    | 0                   | 10           | 10           | N      |
| 20211221 | COWN     | 0                   | 1508         | 1932         | N      |
| 20211221 | COWZ     | 0                   | 1191         | 1200         | N      |
| 20211221 | CP       | 256                 | 868091       | 2407799      | N      |
| 20211221 | CPA      | 12                  | 101100       | 137582       | N      |
| 20211221 | CPAC     | 1                   | 736          | 1052         | N      |
| 20211221 | CPB      | 230                 | 357417       | 781035       | N      |
| 20211221 | CPE      | 433                 | 277734       | 429260       | N      |
| 20211221 | CPER     | 0                   | 199          | 203          | N      |
| 20211221 | CPF      | 33                  | 16834        | 41970        | N      |
| 20211221 | CPG      | 29332               | 752904       | 1210292      | N      |
| 20211221 | CPHI     | 0                   | 200          | 200          | N      |
| 20211221 | CPIX     | 0                   | 2153         | 4627         | N      |
| 20211221 | CPK      | 17                  | 14112        | 32451        | N      |
| 20211221 | CPLG     | 0                   | 67019        | 169375       | N      |
| 20211221 | CPLP     | 0                   | 100          | 100          | N      |
| 20211221 | CPNG     | 17197               | 714981       | 1102553      | N      |
| 20211221 | CPOP     | 0                   | 0            | 1000         | N      |
| 20211221 | CPRI     | 167                 | 197848       | 340979       | N      |
| 20211221 | CPRT     | 0                   | 4453         | 11144        | N      |
| 20211221 | CPRX     | 200                 | 6342         | 13074        | N      |
| 20211221 | CPS      | 21                  | 27643        | 46092        | N      |
| 20211221 | CPSH     | 0                   | 103          | 803          | N      |
| 20211221 | CPSI     | 0                   | 61           | 66           | N      |
| 20211221 | CPSR     | 0                   | 0            | 376          | N      |
| 20211221 | CPSR WS  | 0                   | 400          | 3203         | N      |
| 20211221 | CPSS     | 0                   | 64           | 64           | N      |
| 20211221 | CPT      | 275                 | 71514        | 309926       | N      |
| 20211221 | CPTK     | 0                   | 409          | 605          | N      |
| 20211221 | CPTK WS  | 0                   | 0            | 21951        | N      |
| 20211221 | CPUH     | 0                   | 600          | 3431         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | CPUH U  | 0                   | 30           | 924          | N      |
| 20211221 | CPUH WS | 237                 | 430          | 4513         | N      |
| 20211221 | CQP     | 0                   | 50           | 682          | N      |
| 20211221 | CQQQ    | 0                   | 961          | 1578         | N      |
| 20211221 | CR      | 1975                | 43640        | 79187        | N      |
| 20211221 | CRAI    | 0                   | 0            | 1            | N      |
| 20211221 | CRBP    | 0                   | 3100         | 14486        | N      |
| 20211221 | CRBU    | 0                   | 3529         | 4274         | N      |
| 20211221 | CRC     | 4989                | 91433        | 249281       | N      |
| 20211221 | CRCT    | 0                   | 1085         | 1509         | N      |
| 20211221 | CRD A   | 6                   | 33080        | 50079        | N      |
| 20211221 | CRD B   | 0                   | 204          | 442          | N      |
| 20211221 | CRDF    | 0                   | 519          | 2234         | N      |
| 20211221 | CRDL    | 0                   | 1300         | 3754         | N      |
| 20211221 | CREX    | 0                   | 0            | 201          | N      |
| 20211221 | CRF     | 0                   | 3524         | 4124         | N      |
| 20211221 | CRGY    | 43                  | 65661        | 110427       | N      |
| 20211221 | CRH     | 2550                | 48786        | 90880        | N      |
| 20211221 | CRHC    | 70                  | 25430        | 99504        | N      |
| 20211221 | CRHC U  | 0                   | 200          | 200          | N      |
| 20211221 | CRHC WS | 28262               | 28499        | 73753        | N      |
| 20211221 | CRI     | 179                 | 101915       | 173915       | N      |
| 20211221 | CRIS    | 0                   | 2537         | 6029         | N      |
| 20211221 | CRK     | 14676               | 308121       | 633717       | N      |
| 20211221 | CRL     | 76                  | 41639        | 70071        | N      |
| 20211221 | CRM     | 21969               | 873595       | 1713244      | N      |
| 20211221 | CRMD    | 0                   | 1139         | 1506         | N      |
| 20211221 | CRMT    | 5                   | 525          | 771          | N      |
| 20211221 | CRNC    | 0                   | 1345         | 6655         | N      |
| 20211221 | CRNT    | 0                   | 3555         | 6216         | N      |
| 20211221 | CRNX    | 0                   | 794          | 1369         | N      |
| 20211221 | CRON    | 1200                | 70422        | 87881        | N      |
| 20211221 | CROX    | 0                   | 7591         | 18076        | N      |
| 20211221 | CRS     | 5175                | 50563        | 103195       | N      |
| 20211221 | CRSP    | 0                   | 22506        | 37618        | N      |
| 20211221 | CRSR    | 0                   | 3149         | 4734         | N      |
| 20211221 | CRT     | 133                 | 2403         | 9349         | N      |
| 20211221 | CRTD    | 0                   | 205          | 1510         | N      |
| 20211221 | CRTDW   | 0                   | 0            | 10           | N      |
| 20211221 | CRTO    | 0                   | 1736         | 2891         | N      |
| 20211221 | CRTX    | 0                   | 9599         | 12707        | N      |
| 20211221 | CRU     | 0                   | 1833         | 9517         | N      |
| 20211221 | CRU U   | 0                   | 0            | 732          | N      |
| 20211221 | CRU WS  | 0                   | 814          | 1114         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | CRUS    | 0                   | 750          | 1018         | N      |
| 20211221 | CRVL    | 0                   | 156          | 266          | N      |
| 20211221 | CRVS    | 0                   | 4925         | 9155         | N      |
| 20211221 | CRWD    | 332                 | 15316        | 26356        | N      |
| 20211221 | CRXT    | 171                 | 571          | 1060         | N      |
| 20211221 | CRY     | 457                 | 21837        | 48528        | N      |
| 20211221 | CS      | 6371                | 445866       | 897593       | N      |
| 20211221 | CSAN    | 275                 | 13864        | 21607        | N      |
| 20211221 | CSCO    | 0                   | 210214       | 256803       | N      |
| 20211221 | CSCW    | 300                 | 1750         | 2450         | N      |
| 20211221 | CSGP    | 0                   | 19412        | 32524        | N      |
| 20211221 | CSGS    | 0                   | 256          | 288          | N      |
| 20211221 | CSII    | 0                   | 2296         | 6825         | N      |
| 20211221 | CSIQ    | 0                   | 6440         | 11666        | N      |
| 20211221 | CSL     | 84                  | 39422        | 64374        | N      |
| 20211221 | CSLT    | 713                 | 86141        | 150624       | N      |
| 20211221 | CSPI    | 0                   | 0            | 4            | N      |
| 20211221 | CSPR    | 1                   | 24396        | 54183        | N      |
| 20211221 | CSQ     | 0                   | 1166         | 1247         | N      |
| 20211221 | CSR     | 17                  | 16655        | 30440        | N      |
| 20211221 | CSR PRC | 0                   | 0            | 1806         | N      |
| 20211221 | CSSE    | 0                   | 1226         | 1919         | N      |
| 20211221 | CSTA    | 0                   | 0            | 310          | N      |
| 20211221 | CSTA WS | 0                   | 0            | 1300         | N      |
| 20211221 | CSTE    | 0                   | 0            | 138          | N      |
| 20211221 | CSTL    | 0                   | 1120         | 1754         | N      |
| 20211221 | CSTM    | 0                   | 34796        | 111562       | N      |
| 20211221 | CSTR    | 300                 | 713          | 841          | N      |
| 20211221 | CSV     | 0                   | 29486        | 62955        | N      |
| 20211221 | CSWC    | 0                   | 126          | 126          | N      |
| 20211221 | CSWI    | 0                   | 103          | 224          | N      |
| 20211221 | CSX     | 0                   | 65611        | 178336       | N      |
| 20211221 | CTA PRA | 0                   | 129          | 152          | N      |
| 20211221 | CTA PRB | 0                   | 62           | 62           | N      |
| 20211221 | CTAS    | 0                   | 9178         | 14682        | N      |
| 20211221 | CTBB    | 2350                | 2645         | 6515         | N      |
| 20211221 | CTBI    | 0                   | 251          | 510          | N      |
| 20211221 | CTDD    | 260                 | 1489         | 11025        | N      |
| 20211221 | CTEC    | 0                   | 0            | 600          | N      |
| 20211221 | CTG     | 0                   | 7            | 14           | N      |
| 20211221 | CTHR    | 0                   | 100          | 213          | N      |
| 20211221 | CTIC    | 0                   | 6736         | 13490        | N      |
| 20211221 | CTK     | 4533                | 71888        | 145909       | N      |
| 20211221 | CTKB    | 0                   | 3378         | 4822         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | CTLP     | 0                   | 2243         | 2685         | N      |
| 20211221 | CTLT     | 172                 | 175889       | 382904       | N      |
| 20211221 | CTMX     | 30104               | 109942       | 251312       | N      |
| 20211221 | CTO      | 624                 | 7164         | 16442        | N      |
| 20211221 | CTOS     | 0                   | 79261        | 106070       | N      |
| 20211221 | CTOS WS  | 0                   | 100          | 370          | N      |
| 20211221 | CTR      | 283                 | 2341         | 5507         | N      |
| 20211221 | CTRA     | 1099                | 1558428      | 2669363      | N      |
| 20211221 | CTRE     | 0                   | 2608         | 6194         | N      |
| 20211221 | CTRM     | 0                   | 9741         | 14928        | N      |
| 20211221 | CTRN     | 0                   | 3228         | 4450         | N      |
| 20211221 | CTS      | 91                  | 28316        | 47804        | N      |
| 20211221 | CTSH     | 0                   | 20881        | 31090        | N      |
| 20211221 | CTSO     | 0                   | 540          | 552          | N      |
| 20211221 | CTT      | 52                  | 30624        | 104199       | N      |
| 20211221 | CTV      | 0                   | 7733         | 9693         | N      |
| 20211221 | CTV WS   | 0                   | 158          | 3703         | N      |
| 20211221 | CTVA     | 1599                | 260100       | 901286       | N      |
| 20211221 | CTXR     | 0                   | 53635        | 56995        | N      |
| 20211221 | CTXS     | 0                   | 37880        | 55733        | N      |
| 20211221 | CUBB     | 0                   | 0            | 112          | N      |
| 20211221 | CUBE     | 424                 | 151077       | 468174       | N      |
| 20211221 | CUBI     | 390                 | 90409        | 145816       | N      |
| 20211221 | CUBI PRF | 0                   | 1            | 1            | N      |
| 20211221 | CUE      | 0                   | 1122         | 1326         | N      |
| 20211221 | CUEN     | 1200                | 1200         | 1499         | N      |
| 20211221 | CUK      | 2727                | 433787       | 610943       | N      |
| 20211221 | CULP     | 0                   | 1645         | 6738         | N      |
| 20211221 | CURE     | 0                   | 324          | 632          | N      |
| 20211221 | CURI     | 3019                | 10106        | 24766        | N      |
| 20211221 | CURO     | 0                   | 21659        | 41705        | N      |
| 20211221 | CURV     | 1                   | 109755       | 164271       | N      |
| 20211221 | CUTR     | 0                   | 1173         | 2105         | N      |
| 20211221 | CUZ      | 205                 | 134539       | 282799       | N      |
| 20211221 | CVAC     | 0                   | 3398         | 6618         | N      |
| 20211221 | CVBF     | 0                   | 6777         | 8463         | N      |
| 20211221 | CVCO     | 0                   | 813          | 935          | N      |
| 20211221 | CVCY     | 0                   | 294          | 686          | N      |
| 20211221 | CVE      | 44244               | 518372       | 1149611      | N      |
| 20211221 | CVE WS   | 0                   | 1261         | 1360         | N      |
| 20211221 | CVEO     | 0                   | 2698         | 4492         | N      |
| 20211221 | CVET     | 0                   | 4613         | 6766         | N      |
| 20211221 | CVGI     | 0                   | 588          | 992          | N      |
| 20211221 | CVGW     | 0                   | 4615         | 5561         | N      |

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|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | CVI     | 1091                | 80399        | 147214       | N      |
| 20211221 | CVII    | 12                  | 588          | 1643         | N      |
| 20211221 | CVII U  | 0                   | 300          | 2379         | N      |
| 20211221 | CVII WS | 8                   | 708          | 4420         | N      |
| 20211221 | CVLG    | 0                   | 39           | 267          | N      |
| 20211221 | CVLT    | 0                   | 23676        | 25521        | N      |
| 20211221 | CVM     | 0                   | 3128         | 7616         | N      |
| 20211221 | CVNA    | 1913                | 413496       | 530681       | N      |
| 20211221 | CVRX    | 0                   | 200          | 352          | N      |
| 20211221 | CVS     | 2914                | 437884       | 1404237      | N      |
| 20211221 | CVT     | 0                   | 1345         | 1479         | N      |
| 20211221 | CVU     | 0                   | 100          | 600          | N      |
| 20211221 | CVX     | 12163               | 1267866      | 2996036      | N      |
| 20211221 | CW      | 23                  | 53956        | 112467       | N      |
| 20211221 | CWAN    | 0                   | 76284        | 86562        | N      |
| 20211221 | CWB     | 0                   | 4168         | 7431         | N      |
| 20211221 | CWBR    | 0                   | 10096        | 11605        | N      |
| 20211221 | CWCO    | 0                   | 0            | 261          | N      |
| 20211221 | CWEB    | 200                 | 16473        | 33681        | N      |
| 20211221 | CWEN    | 146                 | 198899       | 364670       | N      |
| 20211221 | CWEN A  | 0                   | 85177        | 107179       | N      |
| 20211221 | CWH     | 23919               | 161351       | 306300       | N      |
| 20211221 | CWI     | 0                   | 4520         | 10118        | N      |
| 20211221 | CWK     | 2760                | 117132       | 272611       | N      |
| 20211221 | CWST    | 0                   | 3136         | 4927         | N      |
| 20211221 | CWT     | 59                  | 53720        | 74074        | N      |
| 20211221 | CX      | 2620                | 483506       | 976904       | N      |
| 20211221 | CXE     | 0                   | 7745         | 16644        | N      |
| 20211221 | CXH     | 0                   | 1922         | 11553        | N      |
| 20211221 | CXM     | 106                 | 59894        | 184185       | N      |
| 20211221 | CXW     | 206                 | 71001        | 174663       | N      |
| 20211221 | CYA     | 0                   | 100          | 100          | N      |
| 20211221 | CYBE    | 0                   | 405          | 485          | N      |
| 20211221 | CYBN    | 4413                | 17994        | 20499        | N      |
| 20211221 | CYBR    | 0                   | 2690         | 3275         | N      |
| 20211221 | CYCN    | 0                   | 0            | 100          | N      |
| 20211221 | CYD     | 0                   | 1334         | 15886        | N      |
| 20211221 | CYH     | 995                 | 90332        | 267341       | N      |
| 20211221 | CYN     | 3400                | 4971         | 6673         | N      |
| 20211221 | CYRN    | 0                   | 1300         | 1400         | N      |
| 20211221 | CYRX    | 0                   | 6022         | 6655         | N      |
| 20211221 | CYT     | 0                   | 4            | 89           | N      |
| 20211221 | CYTH    | 0                   | 100          | 255          | N      |
| 20211221 | CYTK    | 0                   | 1546         | 2210         | N      |

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|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | CYTO     | 0                   | 100          | 100          | N      |
| 20211221 | CYXT     | 0                   | 3415         | 3726         | N      |
| 20211221 | CYXTW    | 0                   | 178          | 455          | N      |
| 20211221 | CZNC     | 0                   | 104          | 104          | N      |
| 20211221 | CZOO     | 317                 | 83281        | 124745       | N      |
| 20211221 | CZOO WS  | 125                 | 344          | 994          | N      |
| 20211221 | CZR      | 0                   | 20714        | 63000        | N      |
| 20211221 | D        | 13442               | 352714       | 753756       | N      |
| 20211221 | DAC      | 1155                | 62358        | 83722        | N      |
| 20211221 | DADA     | 2919                | 5964         | 16961        | N      |
| 20211221 | DAIO     | 0                   | 0            | 47           | N      |
| 20211221 | DAKT     | 0                   | 1177         | 3510         | N      |
| 20211221 | DAL      | 9130                | 1064860      | 2857056      | N      |
| 20211221 | DALI     | 0                   | 3095         | 3295         | N      |
| 20211221 | DAN      | 3972                | 218882       | 324677       | N      |
| 20211221 | DAO      | 0                   | 62195        | 99256        | N      |
| 20211221 | DAOOU    | 0                   | 0            | 500          | N      |
| 20211221 | DAR      | 783                 | 136729       | 296838       | N      |
| 20211221 | DARE     | 0                   | 191206       | 220918       | N      |
| 20211221 | DASH     | 7259                | 178885       | 352529       | N      |
| 20211221 | DATS     | 1898                | 5121         | 6874         | N      |
| 20211221 | DATSW    | 28                  | 28           | 38           | N      |
| 20211221 | DAVA     | 6                   | 29895        | 53846        | N      |
| 20211221 | DAWN     | 0                   | 571          | 845          | N      |
| 20211221 | DAX      | 0                   | 0            | 400          | N      |
| 20211221 | DB       | 10838               | 622625       | 777472       | N      |
| 20211221 | DBA      | 0                   | 8597         | 28663        | N      |
| 20211221 | DBB      | 0                   | 160          | 160          | N      |
| 20211221 | DBC      | 0                   | 39098        | 66562        | N      |
| 20211221 | DBD      | 138                 | 127510       | 226019       | N      |
| 20211221 | DBDR     | 0                   | 0            | 100          | N      |
| 20211221 | DBEF     | 0                   | 2336         | 3604         | N      |
| 20211221 | DBEU     | 0                   | 201          | 201          | N      |
| 20211221 | DBGI     | 0                   | 84           | 84           | N      |
| 20211221 | DBI      | 1192                | 133279       | 398937       | N      |
| 20211221 | DBL      | 0                   | 1603         | 6051         | N      |
| 20211221 | DBO      | 0                   | 1891         | 4191         | N      |
| 20211221 | DBRG     | 30196               | 1642152      | 2277137      | N      |
| 20211221 | DBRG PRH | 200                 | 1647         | 4095         | N      |
| 20211221 | DBRG PRI | 0                   | 1117         | 2785         | N      |
| 20211221 | DBRG PRJ | 0                   | 802          | 1329         | N      |
| 20211221 | DBTX     | 0                   | 0            | 200          | N      |
| 20211221 | DBVT     | 23990               | 73892        | 386945       | N      |
| 20211221 | DBX      | 0                   | 26128        | 60888        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | DCBO    | 800                 | 2585         | 3466         | N      |
| 20211221 | DCF     | 0                   | 2914         | 3577         | N      |
| 20211221 | DCGO    | 0                   | 1167         | 2215         | N      |
| 20211221 | DCI     | 99                  | 63076        | 179296       | N      |
| 20211221 | DCO     | 517                 | 4345         | 15786        | N      |
| 20211221 | DCOM    | 0                   | 437          | 820          | N      |
| 20211221 | DCP     | 42                  | 41569        | 142051       | N      |
| 20211221 | DCP PRB | 0                   | 1582         | 1821         | N      |
| 20211221 | DCP PRC | 0                   | 91           | 413          | N      |
| 20211221 | DCPH    | 0                   | 10063        | 16342        | N      |
| 20211221 | DCRD    | 0                   | 0            | 20           | N      |
| 20211221 | DCRN    | 0                   | 11343        | 24968        | N      |
| 20211221 | DCRNU   | 0                   | 1690         | 3890         | N      |
| 20211221 | DCRNW   | 0                   | 0            | 9            | N      |
| 20211221 | DCT     | 0                   | 4272         | 9677         | N      |
| 20211221 | DCUE    | 0                   | 1983         | 4454         | N      |
| 20211221 | DD      | 384                 | 269875       | 705954       | N      |
| 20211221 | DDD     | 3134                | 277569       | 466020       | N      |
| 20211221 | DDEC    | 0                   | 300          | 300          | N      |
| 20211221 | DDF     | 0                   | 1705         | 3161         | N      |
| 20211221 | DDI     | 0                   | 0            | 600          | N      |
| 20211221 | DDL     | 29                  | 10264        | 25442        | N      |
| 20211221 | DDM     | 0                   | 0            | 300          | N      |
| 20211221 | DDOG    | 0                   | 35870        | 46202        | N      |
| 20211221 | DDS     | 427                 | 40149        | 59017        | N      |
| 20211221 | DDT     | 0                   | 463          | 1207         | N      |
| 20211221 | DE      | 959                 | 231001       | 435468       | N      |
| 20211221 | DEA     | 270                 | 114147       | 173260       | N      |
| 20211221 | DECK    | 23                  | 152104       | 200806       | N      |
| 20211221 | DEF     | 0                   | 37           | 37           | N      |
| 20211221 | DEI     | 322                 | 86329        | 202324       | N      |
| 20211221 | DELL    | 212                 | 529113       | 1174251      | N      |
| 20211221 | DEM     | 800                 | 1400         | 3800         | N      |
| 20211221 | DEMZ    | 0                   | 115          | 115          | N      |
| 20211221 | DEN     | 451                 | 81232        | 135244       | N      |
| 20211221 | DENN    | 0                   | 1156         | 2683         | N      |
| 20211221 | DEO     | 373                 | 24349        | 40146        | N      |
| 20211221 | DES     | 0                   | 401          | 406          | N      |
| 20211221 | DESP    | 0                   | 31768        | 64807        | N      |
| 20211221 | DEUS    | 0                   | 0            | 10           | N      |
| 20211221 | DEX     | 0                   | 850          | 5029         | N      |
| 20211221 | DFAC    | 0                   | 17878        | 20078        | N      |
| 20211221 | DFAE    | 0                   | 914          | 1214         | N      |
| 20211221 | DFAI    | 0                   | 500          | 1535         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | DFAS    | 0                   | 5730         | 7471         | N      |
| 20211221 | DFAT    | 0                   | 3949         | 4149         | N      |
| 20211221 | DFAU    | 0                   | 1900         | 2200         | N      |
| 20211221 | DFAX    | 200                 | 2841         | 6143         | N      |
| 20211221 | DFCF    | 0                   | 800          | 800          | N      |
| 20211221 | DFEN    | 0                   | 11185        | 22244        | N      |
| 20211221 | DFFN    | 0                   | 400          | 3100         | N      |
| 20211221 | DFH     | 0                   | 594          | 737          | N      |
| 20211221 | DFHY    | 0                   | 0            | 100          | N      |
| 20211221 | DFIN    | 58                  | 15761        | 49491        | N      |
| 20211221 | DFIV    | 0                   | 3990         | 4990         | N      |
| 20211221 | DFP     | 20                  | 2031         | 6591         | N      |
| 20211221 | DFS     | 1819                | 288279       | 598079       | N      |
| 20211221 | DFSD    | 0                   | 5200         | 9100         | N      |
| 20211221 | DFUS    | 0                   | 2191         | 2191         | N      |
| 20211221 | DG      | 2888                | 159884       | 297452       | N      |
| 20211221 | DGHI    | 0                   | 516          | 616          | N      |
| 20211221 | DGICA   | 0                   | 238          | 238          | N      |
| 20211221 | DGII    | 0                   | 431          | 1403         | N      |
| 20211221 | DGL     | 0                   | 0            | 52           | N      |
| 20211221 | DGLY    | 0                   | 6492         | 9312         | N      |
| 20211221 | DGP     | 0                   | 0            | 500          | N      |
| 20211221 | DGRO    | 0                   | 5990         | 9296         | N      |
| 20211221 | DGRS    | 0                   | 0            | 230          | N      |
| 20211221 | DGRW    | 0                   | 2395         | 2395         | N      |
| 20211221 | DGS     | 0                   | 2428         | 2428         | N      |
| 20211221 | DGX     | 95                  | 259301       | 499149       | N      |
| 20211221 | DH      | 0                   | 2982         | 5307         | N      |
| 20211221 | DHC     | 0                   | 13454        | 14504        | N      |
| 20211221 | DHF     | 3003                | 39887        | 79753        | N      |
| 20211221 | DHI     | 1741                | 477534       | 823314       | N      |
| 20211221 | DHIL    | 0                   | 1163         | 1413         | N      |
| 20211221 | DHR     | 177                 | 167914       | 688980       | N      |
| 20211221 | DHR PRA | 0                   | 67           | 133          | N      |
| 20211221 | DHR PRB | 0                   | 141          | 232          | N      |
| 20211221 | DHS     | 0                   | 1101         | 1101         | N      |
| 20211221 | DHT     | 1410                | 110852       | 166243       | N      |
| 20211221 | DHX     | 0                   | 11921        | 51071        | N      |
| 20211221 | DHY     | 0                   | 1200         | 1300         | N      |
| 20211221 | DIA     | 200                 | 28405        | 52688        | N      |
| 20211221 | DIAL    | 0                   | 76           | 76           | N      |
| 20211221 | DIAX    | 5                   | 15563        | 20227        | N      |
| 20211221 | DIBS    | 2368                | 3954         | 4333         | N      |
| 20211221 | DICE    | 0                   | 3017         | 3995         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | DIDI     | 49563               | 667557       | 1070584      | N      |
| 20211221 | DIN      | 3170                | 45587        | 69684        | N      |
| 20211221 | DIOD     | 177                 | 1894         | 2660         | N      |
| 20211221 | DIS      | 14722               | 737545       | 2468672      | N      |
| 20211221 | DISCA    | 200                 | 109160       | 140865       | N      |
| 20211221 | DISCK    | 0                   | 32346        | 47226        | N      |
| 20211221 | DISH     | 105                 | 11575        | 19477        | N      |
| 20211221 | DIV      | 0                   | 6            | 406          | N      |
| 20211221 | DIVB     | 0                   | 400          | 400          | N      |
| 20211221 | DIVO     | 0                   | 600          | 600          | N      |
| 20211221 | DJCO     | 0                   | 47           | 133          | N      |
| 20211221 | DJP      | 0                   | 3056         | 7460         | N      |
| 20211221 | DK       | 907                 | 164265       | 295959       | N      |
| 20211221 | DKL      | 11                  | 4850         | 8389         | N      |
| 20211221 | DKNG     | 478                 | 115941       | 200514       | N      |
| 20211221 | DKS      | 4347                | 195824       | 372953       | N      |
| 20211221 | DLA      | 0                   | 0            | 54           | N      |
| 20211221 | DLB      | 398                 | 77976        | 133215       | N      |
| 20211221 | DLHC     | 0                   | 178          | 178          | N      |
| 20211221 | DLN      | 0                   | 784          | 1784         | N      |
| 20211221 | DLNG     | 294                 | 4064         | 5834         | N      |
| 20211221 | DLNG PRA | 0                   | 100          | 144          | N      |
| 20211221 | DLNG PRB | 0                   | 500          | 500          | N      |
| 20211221 | DLO      | 0                   | 13030        | 16475        | N      |
| 20211221 | DLPN     | 0                   | 220          | 516          | N      |
| 20211221 | DLR      | 350                 | 327846       | 497615       | N      |
| 20211221 | DLR PRJ  | 0                   | 6506         | 7211         | N      |
| 20211221 | DLR PRK  | 0                   | 223          | 897          | N      |
| 20211221 | DLR PRL  | 0                   | 884          | 5638         | N      |
| 20211221 | DLS      | 0                   | 0            | 100          | N      |
| 20211221 | DLTH     | 0                   | 740          | 937          | N      |
| 20211221 | DLTR     | 0                   | 4472         | 9833         | N      |
| 20211221 | DLX      | 25                  | 35204        | 85192        | N      |
| 20211221 | DLY      | 4053                | 17691        | 36761        | N      |
| 20211221 | DM       | 10550               | 602307       | 1039748      | N      |
| 20211221 | DMAC     | 0                   | 30           | 30           | N      |
| 20211221 | DMB      | 300                 | 4451         | 10401        | N      |
| 20211221 | DMF      | 0                   | 0            | 600          | N      |
| 20211221 | DMO      | 0                   | 629          | 6136         | N      |
| 20211221 | DMRC     | 0                   | 54           | 114          | N      |
| 20211221 | DMS      | 0                   | 9749         | 21463        | N      |
| 20211221 | DMS WS   | 200                 | 2213         | 32688        | N      |
| 20211221 | DMTK     | 2759                | 4960         | 12620        | N      |
| 20211221 | DMYS     | 0                   | 0            | 388          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | DMYS U  | 0                   | 200          | 2500         | N      |
| 20211221 | DMYS WS | 0                   | 200          | 2278         | N      |
| 20211221 | DNA     | 4175                | 2623117      | 2877437      | N      |
| 20211221 | DNA WS  | 600                 | 30064        | 57847        | N      |
| 20211221 | DNAY    | 0                   | 409          | 412          | N      |
| 20211221 | DNB     | 40979               | 712044       | 1074498      | N      |
| 20211221 | DNL     | 0                   | 100          | 100          | N      |
| 20211221 | DNLI    | 0                   | 2943         | 3975         | N      |
| 20211221 | DNMR    | 598                 | 186642       | 478455       | N      |
| 20211221 | DNN     | 10000               | 220200       | 297406       | N      |
| 20211221 | DNOW    | 1303                | 99502        | 194637       | N      |
| 20211221 | DNP     | 10                  | 19527        | 43590        | N      |
| 20211221 | DNUT    | 654                 | 14136        | 17781        | N      |
| 20211221 | DNZ     | 0                   | 100          | 100          | N      |
| 20211221 | DNZ WS  | 0                   | 0            | 500          | N      |
| 20211221 | DOC     | 253                 | 239808       | 423064       | N      |
| 20211221 | DOCN    | 3025                | 545371       | 1086343      | N      |
| 20211221 | DOCS    | 314762              | 638750       | 933313       | N      |
| 20211221 | DOCU    | 1                   | 21100        | 34420        | N      |
| 20211221 | DOG     | 0                   | 5805         | 9205         | N      |
| 20211221 | DOGZ    | 0                   | 8670         | 9571         | N      |
| 20211221 | DOL     | 0                   | 100          | 100          | N      |
| 20211221 | DOLE    | 1                   | 73361        | 101857       | N      |
| 20211221 | DOMA    | 12189               | 104082       | 202489       | N      |
| 20211221 | DOMA WS | 0                   | 10           | 7299         | N      |
| 20211221 | DOMO    | 0                   | 6727         | 10131        | N      |
| 20211221 | DON     | 0                   | 1136         | 1400         | N      |
| 20211221 | DOOO    | 100                 | 2645         | 3936         | N      |
| 20211221 | DOOR    | 109                 | 30529        | 53614        | N      |
| 20211221 | DORM    | 0                   | 1038         | 1324         | N      |
| 20211221 | DOV     | 103                 | 132514       | 232142       | N      |
| 20211221 | DOW     | 9455                | 348525       | 1072674      | N      |
| 20211221 | DOX     | 0                   | 1610         | 2456         | N      |
| 20211221 | DOYU    | 0                   | 9303         | 12931        | N      |
| 20211221 | DPG     | 1                   | 4848         | 16083        | N      |
| 20211221 | DPRO    | 21                  | 279          | 279          | N      |
| 20211221 | DPST    | 1265                | 2347         | 4160         | N      |
| 20211221 | DPZ     | 119                 | 53497        | 99330        | N      |
| 20211221 | DQ      | 3955                | 118185       | 328066       | N      |
| 20211221 | DRD     | 220                 | 12102        | 20800        | N      |
| 20211221 | DRE     | 262                 | 197274       | 436036       | N      |
| 20211221 | DRH     | 1423                | 365006       | 729804       | N      |
| 20211221 | DRH PRA | 0                   | 2924         | 3624         | N      |
| 20211221 | DRI     | 1265                | 210511       | 397462       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | DRIO    | 0                   | 276          | 706          | N      |
| 20211221 | DRIP    | 1000                | 11536        | 40650        | N      |
| 20211221 | DRIV    | 400                 | 1081         | 1481         | N      |
| 20211221 | DRMA    | 0                   | 588          | 588          | N      |
| 20211221 | DRNA    | 0                   | 60777        | 84962        | N      |
| 20211221 | DRQ     | 510                 | 73177        | 125586       | N      |
| 20211221 | DRRX    | 0                   | 4104         | 6104         | N      |
| 20211221 | DRTT    | 0                   | 300          | 300          | N      |
| 20211221 | DRUG    | 0                   | 0            | 100          | N      |
| 20211221 | DRVN    | 0                   | 865          | 3798         | N      |
| 20211221 | DS      | 6923                | 118248       | 256520       | N      |
| 20211221 | DS PRC  | 0                   | 0            | 3            | N      |
| 20211221 | DSEY    | 0                   | 5926         | 7967         | N      |
| 20211221 | DSGN    | 0                   | 1006         | 1051         | N      |
| 20211221 | DSGX    | 587                 | 3515         | 8021         | N      |
| 20211221 | DSI     | 0                   | 2445         | 3605         | N      |
| 20211221 | DSKE    | 0                   | 621          | 839          | N      |
| 20211221 | DSL     | 3400                | 33264        | 86223        | N      |
| 20211221 | DSM     | 0                   | 9801         | 20846        | N      |
| 20211221 | DSP     | 0                   | 472          | 1322         | N      |
| 20211221 | DSS     | 0                   | 3000         | 3000         | N      |
| 20211221 | DSTL    | 0                   | 100          | 100          | N      |
| 20211221 | DSU     | 830                 | 69631        | 79559        | N      |
| 20211221 | DSX     | 1612                | 91521        | 148489       | N      |
| 20211221 | DSX PRB | 0                   | 14           | 1139         | N      |
| 20211221 | DT      | 3539                | 185479       | 560550       | N      |
| 20211221 | DTB     | 910                 | 1626         | 2225         | N      |
| 20211221 | DTC     | 751                 | 26091        | 42086        | N      |
| 20211221 | DTE     | 387                 | 99625        | 398326       | N      |
| 20211221 | DTEC    | 0                   | 0            | 80           | N      |
| 20211221 | DTF     | 0                   | 827          | 6800         | N      |
| 20211221 | DTG     | 0                   | 12845        | 15303        | N      |
| 20211221 | DTH     | 0                   | 65           | 65           | N      |
| 20211221 | DTIL    | 0                   | 1603         | 2362         | N      |
| 20211221 | DTLA PR | 0                   | 152          | 1923         | N      |
| 20211221 | DTM     | 379                 | 135283       | 179289       | N      |
| 20211221 | DTN     | 0                   | 0            | 1            | N      |
| 20211221 | DTP     | 0                   | 583          | 997          | N      |
| 20211221 | DTST    | 0                   | 56           | 101          | N      |
| 20211221 | DTW     | 0                   | 1080         | 3683         | N      |
| 20211221 | DUG     | 0                   | 1337         | 2043         | N      |
| 20211221 | DUK     | 1283                | 248156       | 817767       | N      |
| 20211221 | DUK PRA | 0                   | 1395         | 5431         | N      |
| 20211221 | DUKB    | 0                   | 7337         | 12043        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | DUO     | 0                   | 0            | 400          | N      |
| 20211221 | DUOL    | 0                   | 1089         | 1399         | N      |
| 20211221 | DUST    | 0                   | 5615         | 20429        | N      |
| 20211221 | DV      | 147                 | 670877       | 1005011      | N      |
| 20211221 | DVA     | 125                 | 207598       | 353102       | N      |
| 20211221 | DVAX    | 69                  | 3740         | 8609         | N      |
| 20211221 | DVD     | 4                   | 892          | 1688         | N      |
| 20211221 | DVN     | 3096                | 4024704      | 5608646      | N      |
| 20211221 | DVOL    | 0                   | 1000         | 1000         | N      |
| 20211221 | DVY     | 0                   | 269          | 269          | N      |
| 20211221 | DVYE    | 0                   | 3            | 77           | N      |
| 20211221 | DWAC    | 50                  | 2653         | 6777         | N      |
| 20211221 | DWACU   | 0                   | 65           | 65           | N      |
| 20211221 | DWACW   | 0                   | 5            | 130          | N      |
| 20211221 | DWAS    | 0                   | 291          | 491          | N      |
| 20211221 | DWIN    | 0                   | 0            | 17520        | N      |
| 20211221 | DWIN WS | 0                   | 0            | 2331         | N      |
| 20211221 | DWSN    | 0                   | 100          | 1100         | N      |
| 20211221 | DX      | 2058                | 249001       | 340593       | N      |
| 20211221 | DX PRC  | 0                   | 0            | 41           | N      |
| 20211221 | DXC     | 621                 | 345762       | 720535       | N      |
| 20211221 | DXCM    | 0                   | 2897         | 7280         | N      |
| 20211221 | DXD     | 0                   | 34869        | 40601        | N      |
| 20211221 | DXJ     | 0                   | 1542         | 3008         | N      |
| 20211221 | DXLG    | 0                   | 7407         | 21099        | N      |
| 20211221 | DXPE    | 0                   | 146          | 793          | N      |
| 20211221 | DXYN    | 0                   | 0            | 100          | N      |
| 20211221 | DY      | 134                 | 36270        | 82851        | N      |
| 20211221 | DYAI    | 0                   | 0            | 51           | N      |
| 20211221 | DYFN    | 1600                | 2698         | 5982         | N      |
| 20211221 | DYN     | 0                   | 724          | 1385         | N      |
| 20211221 | DZSI    | 0                   | 136          | 418          | N      |
| 20211221 | E       | 3784                | 79219        | 179874       | N      |
| 20211221 | EA      | 0                   | 5975         | 12847        | N      |
| 20211221 | EAD     | 0                   | 637          | 1167         | N      |
| 20211221 | EAF     | 2                   | 542183       | 759597       | N      |
| 20211221 | EAGG    | 0                   | 100          | 100          | N      |
| 20211221 | EAI     | 4                   | 863          | 1445         | N      |
| 20211221 | EAR     | 0                   | 1964         | 8754         | N      |
| 20211221 | EARN    | 501                 | 20633        | 107450       | N      |
| 20211221 | EAT     | 708                 | 91215        | 201082       | N      |
| 20211221 | EB      | 3                   | 170555       | 337005       | N      |
| 20211221 | EBAY    | 0                   | 32983        | 51292        | N      |
| 20211221 | EBC     | 0                   | 2635         | 4066         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | EBET    | 0                   | 233          | 272          | N      |
| 20211221 | EBF     | 0                   | 11997        | 32087        | N      |
| 20211221 | EBIX    | 0                   | 1249         | 1564         | N      |
| 20211221 | EBND    | 0                   | 2182         | 11601        | N      |
| 20211221 | EBON    | 0                   | 5471         | 10384        | N      |
| 20211221 | EBr     | 2100                | 151281       | 337325       | N      |
| 20211221 | EBr B   | 400                 | 697          | 1346         | N      |
| 20211221 | EBS     | 1535                | 113721       | 173145       | N      |
| 20211221 | EBTC    | 0                   | 0            | 107          | N      |
| 20211221 | EC      | 0                   | 102296       | 129201       | N      |
| 20211221 | ECAT    | 6650                | 17189        | 109578       | N      |
| 20211221 | ECC     | 47                  | 21326        | 64480        | N      |
| 20211221 | ECC PRD | 100                 | 100          | 3394         | N      |
| 20211221 | ECCB    | 0                   | 510          | 911          | N      |
| 20211221 | ECCC    | 0                   | 300          | 1097         | N      |
| 20211221 | ECCW    | 0                   | 0            | 891          | N      |
| 20211221 | ECCX    | 0                   | 110          | 626          | N      |
| 20211221 | ECCY    | 0                   | 277          | 277          | N      |
| 20211221 | ECF     | 0                   | 100          | 300          | N      |
| 20211221 | ECH     | 200                 | 12862        | 30665        | N      |
| 20211221 | ECL     | 130                 | 121149       | 213529       | N      |
| 20211221 | ECNS    | 0                   | 100          | 100          | N      |
| 20211221 | ECOL    | 63                  | 2924         | 3538         | N      |
| 20211221 | ECOM    | 0                   | 32736        | 57574        | N      |
| 20211221 | ECON    | 0                   | 100          | 600          | N      |
| 20211221 | ECOR    | 0                   | 200          | 200          | N      |
| 20211221 | ECPG    | 0                   | 1861         | 2736         | N      |
| 20211221 | ECVT    | 1600                | 51455        | 138322       | N      |
| 20211221 | ED      | 1833                | 286914       | 594807       | N      |
| 20211221 | EDC     | 0                   | 100          | 105          | N      |
| 20211221 | EDD     | 700                 | 65896        | 98833        | N      |
| 20211221 | EDF     | 653                 | 4620         | 14654        | N      |
| 20211221 | EDI     | 0                   | 1324         | 3855         | N      |
| 20211221 | EDIT    | 100                 | 14583        | 23050        | N      |
| 20211221 | EDN     | 0                   | 808          | 1761         | N      |
| 20211221 | EDOC    | 0                   | 135          | 748          | N      |
| 20211221 | EDR     | 21666               | 1800613      | 2850457      | N      |
| 20211221 | EDRY    | 0                   | 6            | 36           | N      |
| 20211221 | EDSA    | 0                   | 100          | 100          | N      |
| 20211221 | EDTK    | 0                   | 0            | 200          | N      |
| 20211221 | EDU     | 25562               | 1120648      | 12035352     | N      |
| 20211221 | EDUC    | 0                   | 200          | 342          | N      |
| 20211221 | EDV     | 0                   | 872          | 1274         | N      |
| 20211221 | EDZ     | 100                 | 300          | 500          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | EEA     | 0                   | 4548         | 5052         | N      |
| 20211221 | EEFT    | 0                   | 10704        | 11726        | N      |
| 20211221 | EELV    | 0                   | 1145         | 1145         | N      |
| 20211221 | EEM     | 0                   | 649321       | 1221033      | N      |
| 20211221 | EES     | 0                   | 209          | 218          | N      |
| 20211221 | EEX     | 0                   | 8843         | 53209        | N      |
| 20211221 | EFA     | 0                   | 645144       | 919722       | N      |
| 20211221 | EFAV    | 0                   | 2815         | 11540        | N      |
| 20211221 | EFC     | 1984                | 129091       | 312732       | N      |
| 20211221 | EFC PRA | 0                   | 0            | 282          | N      |
| 20211221 | EFC PRB | 0                   | 0            | 1400         | N      |
| 20211221 | EFG     | 0                   | 14860        | 21269        | N      |
| 20211221 | EFL     | 1                   | 2802         | 12673        | N      |
| 20211221 | EFOI    | 0                   | 3130         | 9758         | N      |
| 20211221 | EFR     | 0                   | 7769         | 20720        | N      |
| 20211221 | EFSC    | 0                   | 537          | 1037         | N      |
| 20211221 | EFT     | 2                   | 7944         | 14602        | N      |
| 20211221 | EFTR    | 0                   | 603          | 1104         | N      |
| 20211221 | EFTRW   | 0                   | 0            | 10           | N      |
| 20211221 | EFV     | 0                   | 58610        | 66155        | N      |
| 20211221 | EFX     | 134                 | 95857        | 164416       | N      |
| 20211221 | EGAN    | 0                   | 0            | 433          | N      |
| 20211221 | EGBN    | 0                   | 182          | 482          | N      |
| 20211221 | EGF     | 0                   | 27           | 721          | N      |
| 20211221 | EGGF    | 0                   | 30           | 1335         | N      |
| 20211221 | EGHT    | 1113                | 231546       | 388648       | N      |
| 20211221 | EGLE    | 0                   | 574          | 1586         | N      |
| 20211221 | EGLX    | 2100                | 27127        | 28398        | N      |
| 20211221 | EGO     | 353                 | 296714       | 645456       | N      |
| 20211221 | EGP     | 56                  | 22742        | 57500        | N      |
| 20211221 | EGRX    | 0                   | 695          | 1234         | N      |
| 20211221 | EGY     | 0                   | 39582        | 92001        | N      |
| 20211221 | EH      | 0                   | 694          | 2626         | N      |
| 20211221 | EHC     | 480                 | 124952       | 482123       | N      |
| 20211221 | EHI     | 0                   | 5667         | 11623        | N      |
| 20211221 | EHTH    | 0                   | 3153         | 4251         | N      |
| 20211221 | EIC     | 1                   | 1111         | 3475         | N      |
| 20211221 | EICA    | 0                   | 300          | 993          | N      |
| 20211221 | EIDO    | 0                   | 7061         | 20537        | N      |
| 20211221 | EIG     | 1                   | 18869        | 43657        | N      |
| 20211221 | EIGR    | 187                 | 895          | 2335         | N      |
| 20211221 | EIM     | 0                   | 102          | 1502         | N      |
| 20211221 | EIS     | 0                   | 5            | 111          | N      |
| 20211221 | EIX     | 1540                | 231169       | 798396       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | EJFA   | 0                   | 0            | 10           | N      |
| 20211221 | EJH    | 0                   | 700          | 1200         | N      |
| 20211221 | EL     | 123                 | 133619       | 321589       | N      |
| 20211221 | ELA    | 0                   | 23           | 23           | N      |
| 20211221 | ELAN   | 1541                | 451388       | 871738       | N      |
| 20211221 | ELAT   | 0                   | 1940         | 8485         | N      |
| 20211221 | ELC    | 1                   | 142          | 458          | N      |
| 20211221 | ELDN   | 0                   | 0            | 200          | N      |
| 20211221 | ELEV   | 0                   | 3            | 303          | N      |
| 20211221 | ELF    | 213                 | 79681        | 204529       | N      |
| 20211221 | ELLO   | 0                   | 1            | 3            | N      |
| 20211221 | ELMS   | 0                   | 1175         | 1281         | N      |
| 20211221 | ELMSW  | 0                   | 37           | 171          | N      |
| 20211221 | ELOX   | 1320                | 2968         | 6000         | N      |
| 20211221 | ELP    | 15104               | 177456       | 266217       | N      |
| 20211221 | ELS    | 1173                | 87700        | 275970       | N      |
| 20211221 | ELVT   | 0                   | 10312        | 68528        | N      |
| 20211221 | ELY    | 858                 | 369032       | 784894       | N      |
| 20211221 | ELYM   | 0                   | 200          | 200          | N      |
| 20211221 | ELYS   | 0                   | 3            | 48           | N      |
| 20211221 | EM     | 0                   | 0            | 932          | N      |
| 20211221 | EMAN   | 0                   | 15640        | 30620        | N      |
| 20211221 | EMB    | 600                 | 25380        | 48915        | N      |
| 20211221 | EMBD   | 0                   | 0            | 300          | N      |
| 20211221 | EMBK   | 0                   | 3894         | 8950         | N      |
| 20211221 | EMBKW  | 0                   | 10           | 49           | N      |
| 20211221 | EMCB   | 0                   | 0            | 100          | N      |
| 20211221 | EMCF   | 0                   | 0            | 1            | N      |
| 20211221 | EMD    | 796                 | 7575         | 20484        | N      |
| 20211221 | EME    | 127                 | 33760        | 74749        | N      |
| 20211221 | EMF    | 0                   | 2554         | 6987         | N      |
| 20211221 | EMGF   | 0                   | 200          | 200          | N      |
| 20211221 | EMHY   | 0                   | 101          | 503          | N      |
| 20211221 | EMKR   | 0                   | 1415         | 3388         | N      |
| 20211221 | EMLC   | 0                   | 14134        | 17626        | N      |
| 20211221 | EMLDU  | 0                   | 3900         | 4421         | N      |
| 20211221 | EMLP   | 0                   | 7612         | 10404        | N      |
| 20211221 | EMN    | 20                  | 167745       | 404929       | N      |
| 20211221 | EMO    | 17                  | 4659         | 9936         | N      |
| 20211221 | EMP    | 197                 | 210          | 651          | N      |
| 20211221 | EMQQ   | 0                   | 406          | 423          | N      |
| 20211221 | EMR    | 1027                | 258837       | 885005       | N      |
| 20211221 | EMTL   | 0                   | 40           | 40           | N      |
| 20211221 | EMX    | 1700                | 4500         | 5238         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | EMXC    | 0                   | 400          | 1301         | N      |
| 20211221 | EMXF    | 0                   | 2000         | 2150         | N      |
| 20211221 | ENB     | 11637               | 859722       | 2068586      | N      |
| 20211221 | ENBA    | 0                   | 408          | 1331         | N      |
| 20211221 | ENDP    | 230                 | 46512        | 75256        | N      |
| 20211221 | ENFN    | 0                   | 40814        | 64269        | N      |
| 20211221 | ENFR    | 0                   | 100          | 100          | N      |
| 20211221 | ENG     | 0                   | 5571         | 10982        | N      |
| 20211221 | ENIA    | 1124                | 186129       | 287165       | N      |
| 20211221 | ENIC    | 1                   | 103118       | 277630       | N      |
| 20211221 | ENJ     | 0                   | 1            | 201          | N      |
| 20211221 | ENJY    | 0                   | 279          | 1532         | N      |
| 20211221 | ENLC    | 1                   | 359879       | 564620       | N      |
| 20211221 | ENLV    | 0                   | 0            | 200          | N      |
| 20211221 | ENNVU   | 0                   | 0            | 100          | N      |
| 20211221 | ENNVW   | 0                   | 0            | 125          | N      |
| 20211221 | ENO     | 200                 | 200          | 721          | N      |
| 20211221 | ENOB    | 0                   | 1608         | 1922         | N      |
| 20211221 | ENPC    | 0                   | 1354         | 14981        | N      |
| 20211221 | ENPC WS | 0                   | 2062         | 2462         | N      |
| 20211221 | ENPH    | 0                   | 13250        | 19990        | N      |
| 20211221 | ENR     | 784                 | 190817       | 272231       | N      |
| 20211221 | ENR PRA | 4                   | 381          | 1250         | N      |
| 20211221 | ENS     | 186                 | 40339        | 72996        | N      |
| 20211221 | ENSC    | 0                   | 3926         | 7735         | N      |
| 20211221 | ENSG    | 0                   | 690          | 1267         | N      |
| 20211221 | ENTA    | 0                   | 828          | 1335         | N      |
| 20211221 | ENTG    | 0                   | 4715         | 13887        | N      |
| 20211221 | ENV     | 137                 | 35772        | 101827       | N      |
| 20211221 | ENVA    | 69                  | 43578        | 66843        | N      |
| 20211221 | ENVB    | 162                 | 2310         | 2888         | N      |
| 20211221 | ENVIW   | 0                   | 29           | 29           | N      |
| 20211221 | ENVX    | 100                 | 6600         | 8891         | N      |
| 20211221 | ENVXW   | 0                   | 0            | 100          | N      |
| 20211221 | ENX     | 0                   | 0            | 200          | N      |
| 20211221 | ENZ     | 0                   | 10967        | 65487        | N      |
| 20211221 | EOCW    | 0                   | 300          | 700          | N      |
| 20211221 | EOCW U  | 0                   | 100          | 400          | N      |
| 20211221 | EOCW WS | 0                   | 100          | 1400         | N      |
| 20211221 | EOD     | 2255                | 16944        | 24770        | N      |
| 20211221 | EOG     | 1531                | 310531       | 733847       | N      |
| 20211221 | EOI     | 0                   | 6267         | 9767         | N      |
| 20211221 | EOLS    | 0                   | 2523         | 4236         | N      |
| 20211221 | EOS     | 915                 | 9367         | 17732        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | EOSE    | 0                   | 3195         | 4376         | N      |
| 20211221 | EOSEW   | 0                   | 0            | 54           | N      |
| 20211221 | EOT     | 0                   | 1073         | 2764         | N      |
| 20211221 | EP PRC  | 0                   | 20           | 57           | N      |
| 20211221 | EPAC    | 808                 | 89471        | 162708       | N      |
| 20211221 | EPAM    | 138                 | 75445        | 141818       | N      |
| 20211221 | EPAY    | 0                   | 9113         | 19295        | N      |
| 20211221 | EPC     | 205                 | 62545        | 129363       | N      |
| 20211221 | EPD     | 23152               | 376502       | 729775       | N      |
| 20211221 | EPHE    | 0                   | 100          | 603          | N      |
| 20211221 | EPHY    | 0                   | 0            | 303          | N      |
| 20211221 | EPI     | 0                   | 9420         | 13639        | N      |
| 20211221 | EPIX    | 0                   | 100          | 124          | N      |
| 20211221 | EPM     | 0                   | 300          | 715          | N      |
| 20211221 | EPOL    | 0                   | 500          | 700          | N      |
| 20211221 | EPP     | 300                 | 9597         | 22115        | N      |
| 20211221 | EPR     | 184                 | 51487        | 187658       | N      |
| 20211221 | EPR PRC | 0                   | 100          | 100          | N      |
| 20211221 | EPR PRE | 0                   | 0            | 2505         | N      |
| 20211221 | EPR PRG | 0                   | 122          | 222          | N      |
| 20211221 | EPRT    | 120                 | 87230        | 217030       | N      |
| 20211221 | EPS     | 0                   | 915          | 1215         | N      |
| 20211221 | EPU     | 0                   | 0            | 2            | N      |
| 20211221 | EPWR WS | 0                   | 0            | 100          | N      |
| 20211221 | EPZM    | 0                   | 6832         | 46140        | N      |
| 20211221 | EQAL    | 0                   | 300          | 600          | N      |
| 20211221 | EQBK    | 0                   | 222          | 478          | N      |
| 20211221 | EQC     | 121                 | 179062       | 305691       | N      |
| 20211221 | EQC PRD | 0                   | 161          | 168          | N      |
| 20211221 | EQD     | 600                 | 600          | 2361         | N      |
| 20211221 | EQD WS  | 0                   | 100          | 930          | N      |
| 20211221 | EQH     | 2173                | 440849       | 1054201      | N      |
| 20211221 | EQH PRA | 0                   | 1109         | 9830         | N      |
| 20211221 | EQH PRC | 0                   | 1244         | 5131         | N      |
| 20211221 | EQIX    | 0                   | 3928         | 8418         | N      |
| 20211221 | EQNR    | 19838               | 326288       | 521784       | N      |
| 20211221 | EQOS    | 0                   | 6152         | 16775        | N      |
| 20211221 | EQR     | 1084                | 172129       | 491458       | N      |
| 20211221 | EQRX    | 0                   | 839          | 3306         | N      |
| 20211221 | EQRXW   | 0                   | 0            | 600          | N      |
| 20211221 | EQS     | 0                   | 0            | 2379         | N      |
| 20211221 | EQT     | 1374                | 1153444      | 2169588      | N      |
| 20211221 | EQX     | 1600                | 52676        | 101500       | N      |
| 20211221 | ERAS    | 0                   | 3577         | 3593         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | ERF    | 21066               | 262737       | 456361       | N      |
| 20211221 | ERIC   | 0                   | 116783       | 183740       | N      |
| 20211221 | ERIE   | 0                   | 1315         | 1710         | N      |
| 20211221 | ERII   | 0                   | 2653         | 3390         | N      |
| 20211221 | ERJ    | 8766                | 330308       | 686483       | N      |
| 20211221 | ERO    | 5                   | 1195         | 1243         | N      |
| 20211221 | ERTH   | 0                   | 72           | 72           | N      |
| 20211221 | ERUS   | 0                   | 0            | 384          | N      |
| 20211221 | ERX    | 0                   | 36377        | 100124       | N      |
| 20211221 | ERY    | 0                   | 8112         | 11853        | N      |
| 20211221 | ERYP   | 0                   | 400          | 1400         | N      |
| 20211221 | ES     | 261                 | 171503       | 366596       | N      |
| 20211221 | ESBA   | 0                   | 683          | 833          | N      |
| 20211221 | ESCA   | 0                   | 1            | 35           | N      |
| 20211221 | ESE    | 0                   | 19420        | 50195        | N      |
| 20211221 | ESEA   | 0                   | 223          | 223          | N      |
| 20211221 | ESGC   | 43851               | 489418       | 963465       | N      |
| 20211221 | ESGD   | 0                   | 11159        | 17884        | N      |
| 20211221 | ESGE   | 0                   | 22683        | 46302        | N      |
| 20211221 | ESGR   | 0                   | 23           | 101          | N      |
| 20211221 | ESGU   | 0                   | 6260         | 7979         | N      |
| 20211221 | ESGV   | 0                   | 1656         | 4608         | N      |
| 20211221 | ESI    | 221                 | 137597       | 341107       | N      |
| 20211221 | ESLT   | 0                   | 614          | 4432         | N      |
| 20211221 | ESML   | 0                   | 120          | 1235         | N      |
| 20211221 | ESMT   | 100                 | 83390        | 134589       | N      |
| 20211221 | ESNT   | 328                 | 326383       | 440748       | N      |
| 20211221 | ESPO   | 0                   | 302          | 333          | N      |
| 20211221 | ESPR   | 0                   | 14355        | 29748        | N      |
| 20211221 | ESRT   | 2                   | 263540       | 458949       | N      |
| 20211221 | ESS    | 12                  | 54532        | 140443       | N      |
| 20211221 | ESSC   | 0                   | 612          | 2944         | N      |
| 20211221 | ESSCW  | 200                 | 200          | 500          | N      |
| 20211221 | ESTA   | 0                   | 531          | 1082         | N      |
| 20211221 | ESTC   | 1833                | 210471       | 367145       | N      |
| 20211221 | ESTE   | 455                 | 107866       | 150966       | N      |
| 20211221 | ET     | 82949               | 839621       | 2576334      | N      |
| 20211221 | ET PRC | 0                   | 1110         | 2812         | N      |
| 20211221 | ET PRD | 0                   | 1383         | 4423         | N      |
| 20211221 | ET PRE | 0                   | 608          | 4587         | N      |
| 20211221 | ETB    | 0                   | 3154         | 18172        | N      |
| 20211221 | ETD    | 3201                | 35475        | 75582        | N      |
| 20211221 | ETG    | 541                 | 4928         | 24969        | N      |
| 20211221 | ETI PR | 0                   | 0            | 146          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | ETJ     | 1300                | 19150        | 39114        | N      |
| 20211221 | ETN     | 114                 | 328617       | 697456       | N      |
| 20211221 | ETNB    | 0                   | 690          | 890          | N      |
| 20211221 | ETO     | 0                   | 2788         | 4602         | N      |
| 20211221 | ETON    | 0                   | 168          | 788          | N      |
| 20211221 | ETR     | 82                  | 86821        | 296207       | N      |
| 20211221 | ETRN    | 1461                | 265913       | 424359       | N      |
| 20211221 | ETSY    | 2                   | 7183         | 10166        | N      |
| 20211221 | ETV     | 0                   | 41595        | 79862        | N      |
| 20211221 | ETW     | 747                 | 61763        | 89827        | N      |
| 20211221 | ETWO    | 182                 | 1970240      | 2480533      | N      |
| 20211221 | ETWO WS | 0                   | 700          | 2100         | N      |
| 20211221 | ETX     | 0                   | 2205         | 4303         | N      |
| 20211221 | ETY     | 510                 | 12673        | 30150        | N      |
| 20211221 | EUFN    | 0                   | 5878         | 11186        | N      |
| 20211221 | EUM     | 0                   | 1530         | 2200         | N      |
| 20211221 | EUO     | 0                   | 100          | 100          | N      |
| 20211221 | EURN    | 0                   | 138940       | 163668       | N      |
| 20211221 | EUSA    | 0                   | 100          | 100          | N      |
| 20211221 | EUSB    | 0                   | 100          | 100          | N      |
| 20211221 | EUSGW   | 0                   | 10           | 38           | N      |
| 20211221 | EVA     | 0                   | 5564         | 11599        | N      |
| 20211221 | EVAX    | 0                   | 2396         | 4113         | N      |
| 20211221 | EVBG    | 60                  | 24509        | 39374        | N      |
| 20211221 | EVBN    | 0                   | 2            | 18           | N      |
| 20211221 | EVC     | 700                 | 61138        | 162653       | N      |
| 20211221 | EVCM    | 0                   | 1029         | 1341         | N      |
| 20211221 | EVE U   | 0                   | 0            | 3778         | N      |
| 20211221 | EVER    | 0                   | 3149         | 4549         | N      |
| 20211221 | EVF     | 0                   | 15760        | 18325        | N      |
| 20211221 | EVFM    | 300                 | 40655        | 53561        | N      |
| 20211221 | EVG     | 100                 | 3638         | 7385         | N      |
| 20211221 | EVGN    | 95                  | 969          | 1640         | N      |
| 20211221 | EVGO    | 0                   | 12167        | 16907        | N      |
| 20211221 | EVGOW   | 0                   | 10           | 10           | N      |
| 20211221 | EVH     | 463                 | 89220        | 168344       | N      |
| 20211221 | EVI     | 0                   | 0            | 8            | N      |
| 20211221 | EVLO    | 0                   | 9            | 345          | N      |
| 20211221 | EVLV    | 709                 | 2512         | 5090         | N      |
| 20211221 | EVLVW   | 0                   | 0            | 10           | N      |
| 20211221 | EVM     | 0                   | 100          | 863          | N      |
| 20211221 | EVN     | 0                   | 3046         | 13394        | N      |
| 20211221 | EVO     | 0                   | 200          | 414          | N      |
| 20211221 | EVOP    | 0                   | 1768         | 1890         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | EVR     | 34                  | 55660        | 97071        | N      |
| 20211221 | EVRG    | 1280                | 128077       | 488606       | N      |
| 20211221 | EVRI    | 67                  | 185965       | 311174       | N      |
| 20211221 | EVT     | 57                  | 3072         | 12589        | N      |
| 20211221 | EVTC    | 181                 | 63440        | 138659       | N      |
| 20211221 | EVTL    | 8968                | 36630        | 76373        | N      |
| 20211221 | EVTL WS | 11000               | 11100        | 37434        | N      |
| 20211221 | EVV     | 0                   | 1807         | 2107         | N      |
| 20211221 | EW      | 1541                | 392428       | 664993       | N      |
| 20211221 | EWA     | 0                   | 68764        | 75932        | N      |
| 20211221 | EWBC    | 0                   | 4166         | 4823         | N      |
| 20211221 | EWC     | 0                   | 43710        | 90459        | N      |
| 20211221 | EWCO    | 0                   | 200          | 200          | N      |
| 20211221 | EWCZ    | 0                   | 1775         | 2861         | N      |
| 20211221 | EWD     | 0                   | 879          | 3298         | N      |
| 20211221 | EWG     | 4800                | 76570        | 120683       | N      |
| 20211221 | EWH     | 0                   | 115775       | 237945       | N      |
| 20211221 | EWI     | 0                   | 11925        | 24302        | N      |
| 20211221 | EWJ     | 0                   | 118424       | 184594       | N      |
| 20211221 | EWL     | 0                   | 27257        | 27488        | N      |
| 20211221 | EWM     | 0                   | 4248         | 10362        | N      |
| 20211221 | EWN     | 0                   | 2            | 39           | N      |
| 20211221 | EWO     | 0                   | 200          | 200          | N      |
| 20211221 | EWP     | 0                   | 12439        | 17887        | N      |
| 20211221 | EWQ     | 0                   | 5180         | 7258         | N      |
| 20211221 | EWS     | 0                   | 20308        | 55798        | N      |
| 20211221 | EWT     | 0                   | 57563        | 94929        | N      |
| 20211221 | EWTX    | 0                   | 2742         | 3827         | N      |
| 20211221 | EWU     | 5500                | 40025        | 95884        | N      |
| 20211221 | EWUS    | 0                   | 100          | 100          | N      |
| 20211221 | EWW     | 0                   | 36951        | 45219        | N      |
| 20211221 | EWX     | 0                   | 97           | 197          | N      |
| 20211221 | EWY     | 0                   | 133194       | 172879       | N      |
| 20211221 | EWZ     | 0                   | 248585       | 460297       | N      |
| 20211221 | EWZS    | 0                   | 100          | 100          | N      |
| 20211221 | EXAI    | 0                   | 1309         | 1622         | N      |
| 20211221 | EXAS    | 0                   | 10775        | 19000        | N      |
| 20211221 | EXC     | 0                   | 82375        | 128434       | N      |
| 20211221 | EXD     | 0                   | 2945         | 5988         | N      |
| 20211221 | EXEL    | 0                   | 17329        | 21625        | N      |
| 20211221 | EXFY    | 0                   | 2219         | 2928         | N      |
| 20211221 | EXG     | 3643                | 27611        | 54799        | N      |
| 20211221 | EXI     | 0                   | 1            | 2            | N      |
| 20211221 | EXK     | 802                 | 163106       | 333620       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | EXLS    | 0                   | 3929         | 5960         | N      |
| 20211221 | EXN     | 0                   | 0            | 200          | N      |
| 20211221 | EXP     | 224                 | 78647        | 171850       | N      |
| 20211221 | EXPD    | 0                   | 6110         | 8564         | N      |
| 20211221 | EXPE    | 600                 | 35992        | 57690        | N      |
| 20211221 | EXPI    | 100                 | 5627         | 10098        | N      |
| 20211221 | EXPO    | 0                   | 1164         | 1569         | N      |
| 20211221 | EXPR    | 5913                | 246855       | 390648       | N      |
| 20211221 | EXR     | 218                 | 94385        | 240809       | N      |
| 20211221 | EXTN    | 40                  | 76924        | 124216       | N      |
| 20211221 | EXTR    | 0                   | 1922         | 9273         | N      |
| 20211221 | EYE     | 0                   | 1674         | 2767         | N      |
| 20211221 | EYEN    | 0                   | 102          | 160          | N      |
| 20211221 | EYES    | 0                   | 1342         | 2906         | N      |
| 20211221 | EYPT    | 0                   | 2086         | 2187         | N      |
| 20211221 | EZA     | 0                   | 3932         | 6504         | N      |
| 20211221 | EZFL    | 1372                | 3472         | 3872         | N      |
| 20211221 | EZGO    | 0                   | 240          | 240          | N      |
| 20211221 | EZPW    | 0                   | 2573         | 4191         | N      |
| 20211221 | EZU     | 0                   | 116219       | 179620       | N      |
| 20211221 | F       | 159196              | 3639961      | 7984068      | N      |
| 20211221 | F PRB   | 0                   | 5304         | 7676         | N      |
| 20211221 | F PRC   | 0                   | 744          | 11843        | N      |
| 20211221 | FA      | 0                   | 4979         | 10082        | N      |
| 20211221 | FACA    | 0                   | 4322         | 4622         | N      |
| 20211221 | FACA WS | 0                   | 410          | 15719        | N      |
| 20211221 | FACT    | 0                   | 1            | 10           | N      |
| 20211221 | FACT U  | 0                   | 0            | 100          | N      |
| 20211221 | FACT WS | 100                 | 100          | 200          | N      |
| 20211221 | FAF     | 158                 | 54424        | 128021       | N      |
| 20211221 | FALN    | 0                   | 8259         | 23902        | N      |
| 20211221 | FAM     | 0                   | 994          | 6671         | N      |
| 20211221 | FAMI    | 300                 | 8336         | 63759        | N      |
| 20211221 | FAN     | 0                   | 1            | 604          | N      |
| 20211221 | FANG    | 40                  | 53082        | 95917        | N      |
| 20211221 | FANH    | 100                 | 417          | 1312         | N      |
| 20211221 | FARM    | 0                   | 10           | 25           | N      |
| 20211221 | FARO    | 0                   | 360          | 603          | N      |
| 20211221 | FAS     | 0                   | 3217         | 5735         | N      |
| 20211221 | FAST    | 0                   | 18366        | 24039        | N      |
| 20211221 | FATBP   | 0                   | 0            | 100          | N      |
| 20211221 | FATE    | 169                 | 15700        | 20702        | N      |
| 20211221 | FATP    | 0                   | 400          | 400          | N      |
| 20211221 | FAX     | 0                   | 10935        | 20774        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | FAZ      | 23                  | 32709        | 50081        | N      |
| 20211221 | FB       | 0                   | 111111       | 200145       | N      |
| 20211221 | FBC      | 100                 | 39122        | 96720        | N      |
| 20211221 | FBCV     | 0                   | 40           | 140          | N      |
| 20211221 | FBHS     | 537                 | 77582        | 278437       | N      |
| 20211221 | FBIO     | 160                 | 2376         | 5168         | N      |
| 20211221 | FBIZ     | 0                   | 0            | 26           | N      |
| 20211221 | FBK      | 33                  | 36463        | 65607        | N      |
| 20211221 | FBMS     | 201                 | 235          | 240          | N      |
| 20211221 | FBNC     | 0                   | 2404         | 3974         | N      |
| 20211221 | FBP      | 1913                | 166673       | 467074       | N      |
| 20211221 | FBRT     | 39                  | 32896        | 106221       | N      |
| 20211221 | FBRT PRE | 3800                | 4873         | 5004         | N      |
| 20211221 | FBRX     | 0                   | 414          | 823          | N      |
| 20211221 | FBT      | 0                   | 0            | 200          | N      |
| 20211221 | FC       | 0                   | 3668         | 8901         | N      |
| 20211221 | FCAX     | 500                 | 1000         | 8052         | N      |
| 20211221 | FCAX U   | 0                   | 110          | 110          | N      |
| 20211221 | FCAX WS  | 140                 | 470          | 690          | N      |
| 20211221 | FCBC     | 0                   | 21           | 164          | N      |
| 20211221 | FCCY     | 0                   | 166          | 940          | N      |
| 20211221 | FCEL     | 1052                | 109759       | 215968       | N      |
| 20211221 | FCF      | 100                 | 161937       | 263616       | N      |
| 20211221 | FCFS     | 0                   | 4889         | 15957        | N      |
| 20211221 | FCG      | 0                   | 6900         | 10474        | N      |
| 20211221 | FCN      | 35                  | 27787        | 53419        | N      |
| 20211221 | FCNCA    | 0                   | 5632         | 6640         | N      |
| 20211221 | FCNCP    | 0                   | 1022         | 2167         | N      |
| 20211221 | FCO      | 0                   | 100          | 400          | N      |
| 20211221 | FCOM     | 0                   | 6390         | 12725        | N      |
| 20211221 | FCPT     | 73                  | 51044        | 96746        | N      |
| 20211221 | FCRD     | 0                   | 116          | 116          | N      |
| 20211221 | FCRX     | 0                   | 0            | 904          | N      |
| 20211221 | FCT      | 0                   | 11719        | 24947        | N      |
| 20211221 | FCTR     | 0                   | 1500         | 1800         | N      |
| 20211221 | FCUV     | 100                 | 100          | 140          | N      |
| 20211221 | FCX      | 14707               | 1163886      | 2825715      | N      |
| 20211221 | FDEU     | 0                   | 3282         | 4912         | N      |
| 20211221 | FDIS     | 0                   | 774          | 2136         | N      |
| 20211221 | FDL      | 0                   | 261          | 261          | N      |
| 20211221 | FDMT     | 0                   | 4366         | 6518         | N      |
| 20211221 | FDN      | 0                   | 890          | 1778         | N      |
| 20211221 | FDNI     | 0                   | 0            | 1200         | N      |
| 20211221 | FDP      | 177                 | 43981        | 69335        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | FDRR    | 0                   | 350          | 550          | N      |
| 20211221 | FDS     | 125                 | 100014       | 164339       | N      |
| 20211221 | FDUS    | 0                   | 200          | 200          | N      |
| 20211221 | FDVV    | 0                   | 300          | 806          | N      |
| 20211221 | FDX     | 1560                | 165177       | 450703       | N      |
| 20211221 | FE      | 1338                | 398353       | 806860       | N      |
| 20211221 | FEDU    | 0                   | 1951         | 3506         | N      |
| 20211221 | FEI     | 0                   | 47386        | 103706       | N      |
| 20211221 | FEIM    | 0                   | 373          | 607          | N      |
| 20211221 | FELE    | 0                   | 757          | 964          | N      |
| 20211221 | FEM     | 0                   | 0            | 200          | N      |
| 20211221 | FEMY    | 0                   | 406          | 746          | N      |
| 20211221 | FEN     | 0                   | 3997         | 4008         | N      |
| 20211221 | FENG    | 0                   | 1332         | 5210         | N      |
| 20211221 | FENY    | 0                   | 5522         | 11141        | N      |
| 20211221 | FEO     | 0                   | 475          | 3357         | N      |
| 20211221 | FERG    | 100                 | 2479         | 5610         | N      |
| 20211221 | FET     | 0                   | 6816         | 20492        | N      |
| 20211221 | FEX     | 0                   | 100          | 600          | N      |
| 20211221 | FEZ     | 0                   | 45617        | 65094        | N      |
| 20211221 | FF      | 162                 | 35936        | 60009        | N      |
| 20211221 | FFA     | 200                 | 2327         | 5099         | N      |
| 20211221 | FFBC    | 0                   | 3406         | 5742         | N      |
| 20211221 | FFC     | 0                   | 3637         | 10262        | N      |
| 20211221 | FFIC    | 0                   | 1047         | 2016         | N      |
| 20211221 | FFIE    | 100                 | 3211         | 4974         | N      |
| 20211221 | FFIEW   | 0                   | 10           | 10           | N      |
| 20211221 | FFIN    | 0                   | 4344         | 7344         | N      |
| 20211221 | FFIU    | 0                   | 100          | 100          | N      |
| 20211221 | FFIV    | 0                   | 2252         | 2615         | N      |
| 20211221 | FFNW    | 0                   | 10           | 130          | N      |
| 20211221 | FFTY    | 0                   | 30           | 463          | N      |
| 20211221 | FFWM    | 0                   | 749          | 1488         | N      |
| 20211221 | FGB     | 0                   | 843          | 10405        | N      |
| 20211221 | FGD     | 0                   | 0            | 600          | N      |
| 20211221 | FGEN    | 0                   | 3674         | 5667         | N      |
| 20211221 | FGF     | 0                   | 100          | 100          | N      |
| 20211221 | FHB     | 0                   | 1110         | 2576         | N      |
| 20211221 | FHI     | 188                 | 78402        | 142206       | N      |
| 20211221 | FHLC    | 0                   | 1946         | 3192         | N      |
| 20211221 | FHN     | 3176                | 540807       | 1228481      | N      |
| 20211221 | FHN PRB | 0                   | 2176         | 3923         | N      |
| 20211221 | FHN PRC | 0                   | 100          | 100          | N      |
| 20211221 | FHN PRD | 0                   | 299          | 1506         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | FHN PRE | 0                   | 708          | 1138         | N      |
| 20211221 | FHN PRF | 0                   | 90           | 338          | N      |
| 20211221 | FHS     | 224                 | 2060         | 45259        | N      |
| 20211221 | FHTX    | 0                   | 1829         | 3095         | N      |
| 20211221 | FIBK    | 0                   | 34318        | 37757        | N      |
| 20211221 | FICO    | 210                 | 65825        | 118163       | N      |
| 20211221 | FIDU    | 0                   | 103          | 1403         | N      |
| 20211221 | FIF     | 2                   | 1160         | 3669         | N      |
| 20211221 | FIGS    | 3344                | 917933       | 1235661      | N      |
| 20211221 | FILL    | 0                   | 0            | 100          | N      |
| 20211221 | FINS    | 0                   | 817          | 23405        | N      |
| 20211221 | FINV    | 8565                | 186704       | 405860       | N      |
| 20211221 | FINX    | 0                   | 1924         | 2911         | N      |
| 20211221 | FIS     | 3886                | 435097       | 1288779      | N      |
| 20211221 | FISI    | 0                   | 11           | 14           | N      |
| 20211221 | FISV    | 0                   | 26058        | 32614        | N      |
| 20211221 | FITB    | 794                 | 112599       | 137488       | N      |
| 20211221 | FITBI   | 0                   | 500          | 500          | N      |
| 20211221 | FITBO   | 0                   | 20           | 20           | N      |
| 20211221 | FIVE    | 0                   | 4997         | 8088         | N      |
| 20211221 | FIVG    | 0                   | 11           | 17           | N      |
| 20211221 | FIVN    | 0                   | 5605         | 11378        | N      |
| 20211221 | FIW     | 0                   | 200          | 200          | N      |
| 20211221 | FIX     | 157                 | 12132        | 32007        | N      |
| 20211221 | FIXD    | 0                   | 400          | 1303         | N      |
| 20211221 | FIXX    | 0                   | 1874         | 2355         | N      |
| 20211221 | FIZZ    | 0                   | 2754         | 6490         | N      |
| 20211221 | FKU     | 0                   | 100          | 100          | N      |
| 20211221 | FL      | 1421                | 334571       | 605447       | N      |
| 20211221 | FLAG    | 0                   | 0            | 1            | N      |
| 20211221 | FLC     | 500                 | 2956         | 7003         | N      |
| 20211221 | FLCB    | 0                   | 289          | 289          | N      |
| 20211221 | FLCH    | 0                   | 105          | 205          | N      |
| 20211221 | FLDM    | 100                 | 1803         | 6529         | N      |
| 20211221 | FLEE    | 0                   | 420          | 420          | N      |
| 20211221 | FLEX    | 0                   | 33338        | 48716        | N      |
| 20211221 | FLGB    | 0                   | 0            | 1100         | N      |
| 20211221 | FLGC    | 0                   | 858          | 4103         | N      |
| 20211221 | FLGT    | 0                   | 2600         | 20129        | N      |
| 20211221 | FLHK    | 0                   | 100          | 100          | N      |
| 20211221 | FLIC    | 0                   | 131          | 699          | N      |
| 20211221 | FLJP    | 500                 | 703          | 1203         | N      |
| 20211221 | FLL     | 100                 | 588          | 2261         | N      |
| 20211221 | FLMB    | 0                   | 0            | 100          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | FLME    | 0                   | 0            | 20292        | N      |
| 20211221 | FLME U  | 0                   | 0            | 800          | N      |
| 20211221 | FLMI    | 0                   | 200          | 400          | N      |
| 20211221 | FLMN    | 0                   | 2996         | 4671         | N      |
| 20211221 | FLNC    | 0                   | 7443         | 12882        | N      |
| 20211221 | FLNG    | 25                  | 6254         | 16486        | N      |
| 20211221 | FLNT    | 0                   | 40           | 907          | N      |
| 20211221 | FLO     | 255                 | 177802       | 270526       | N      |
| 20211221 | FLOT    | 0                   | 11592        | 15092        | N      |
| 20211221 | FLOW    | 59                  | 43180        | 106629       | N      |
| 20211221 | FLQL    | 0                   | 410          | 410          | N      |
| 20211221 | FLR     | 15807               | 95208        | 186061       | N      |
| 20211221 | FLRN    | 600                 | 5671         | 8676         | N      |
| 20211221 | FLS     | 76                  | 69119        | 208749       | N      |
| 20211221 | FLT     | 1                   | 128442       | 224203       | N      |
| 20211221 | FLTR    | 0                   | 5309         | 12546        | N      |
| 20211221 | FLUX    | 0                   | 308          | 1259         | N      |
| 20211221 | FLWS    | 0                   | 13710        | 41370        | N      |
| 20211221 | FLXS    | 0                   | 0            | 3            | N      |
| 20211221 | FLYA    | 0                   | 0            | 2988         | N      |
| 20211221 | FLYA WS | 0                   | 9207         | 9700         | N      |
| 20211221 | FLYW    | 100                 | 6370         | 16502        | N      |
| 20211221 | FMAC    | 0                   | 1442         | 4117         | N      |
| 20211221 | FMAC WS | 1120                | 1120         | 16666        | N      |
| 20211221 | FMAO    | 0                   | 0            | 29           | N      |
| 20211221 | FMAT    | 0                   | 400          | 675          | N      |
| 20211221 | FMB     | 0                   | 100          | 300          | N      |
| 20211221 | FMBH    | 0                   | 246          | 308          | N      |
| 20211221 | FMBI    | 0                   | 6668         | 8758         | N      |
| 20211221 | FMC     | 124                 | 246385       | 336283       | N      |
| 20211221 | FMIL    | 0                   | 100          | 100          | N      |
| 20211221 | FMIV    | 0                   | 0            | 718          | N      |
| 20211221 | FMIVW   | 0                   | 5300         | 5300         | N      |
| 20211221 | FMN     | 0                   | 2234         | 14638        | N      |
| 20211221 | FMNB    | 0                   | 447          | 994          | N      |
| 20211221 | FMO     | 435                 | 3013         | 4864         | N      |
| 20211221 | FMS     | 3348                | 34123        | 83772        | N      |
| 20211221 | FMTX    | 0                   | 7885         | 10319        | N      |
| 20211221 | FMX     | 0                   | 41619        | 102021       | N      |
| 20211221 | FMY     | 0                   | 105          | 660          | N      |
| 20211221 | FN      | 70                  | 11266        | 34600        | N      |
| 20211221 | FNA     | 0                   | 57129        | 76856        | N      |
| 20211221 | FNB     | 1174                | 279241       | 563333       | N      |
| 20211221 | FNB PRE | 0                   | 0            | 1242         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | FNCH   | 0                   | 692          | 932          | N      |
| 20211221 | FNCL   | 0                   | 1456         | 1840         | N      |
| 20211221 | FND    | 127                 | 142336       | 241195       | N      |
| 20211221 | FNDA   | 0                   | 775          | 3615         | N      |
| 20211221 | FNDB   | 0                   | 300          | 300          | N      |
| 20211221 | FNDC   | 0                   | 1038         | 4538         | N      |
| 20211221 | FNDE   | 0                   | 9974         | 11274        | N      |
| 20211221 | FNDF   | 0                   | 3919         | 9212         | N      |
| 20211221 | FNDX   | 0                   | 835          | 7235         | N      |
| 20211221 | FNF    | 3353                | 167819       | 489485       | N      |
| 20211221 | FNGD   | 0                   | 2128         | 3855         | N      |
| 20211221 | FNGO   | 0                   | 3705         | 3705         | N      |
| 20211221 | FNGS   | 0                   | 1121         | 2321         | N      |
| 20211221 | FNGU   | 0                   | 51542        | 59743        | N      |
| 20211221 | FNI    | 0                   | 98           | 98           | N      |
| 20211221 | FNK    | 0                   | 100          | 100          | N      |
| 20211221 | FNKO   | 0                   | 4040         | 4528         | N      |
| 20211221 | FNLC   | 0                   | 1            | 9            | N      |
| 20211221 | FNV    | 20                  | 93705        | 158976       | N      |
| 20211221 | FNVT   | 0                   | 0            | 800          | N      |
| 20211221 | FNVTW  | 124                 | 3900         | 3900         | N      |
| 20211221 | FNWD   | 0                   | 0            | 3            | N      |
| 20211221 | FNY    | 0                   | 0            | 100          | N      |
| 20211221 | FOA    | 0                   | 99811        | 225613       | N      |
| 20211221 | FOA WS | 0                   | 4500         | 5500         | N      |
| 20211221 | FOCS   | 0                   | 2011         | 3043         | N      |
| 20211221 | FOE    | 74                  | 43526        | 115065       | N      |
| 20211221 | FOF    | 0                   | 7888         | 12225        | N      |
| 20211221 | FOLD   | 853                 | 29593        | 33979        | N      |
| 20211221 | FONR   | 0                   | 0            | 124          | N      |
| 20211221 | FOR    | 0                   | 10956        | 19488        | N      |
| 20211221 | FORA   | 0                   | 4            | 128          | N      |
| 20211221 | FORD   | 0                   | 0            | 30           | N      |
| 20211221 | FORG   | 1231                | 52337        | 109413       | N      |
| 20211221 | FORM   | 0                   | 3356         | 4540         | N      |
| 20211221 | FORR   | 0                   | 68           | 82           | N      |
| 20211221 | FOSL   | 0                   | 3154         | 3784         | N      |
| 20211221 | FOUN   | 195                 | 1326         | 1326         | N      |
| 20211221 | FOUNU  | 0                   | 0            | 2100         | N      |
| 20211221 | FOUNW  | 0                   | 1300         | 1800         | N      |
| 20211221 | FOUR   | 232                 | 222992       | 409763       | N      |
| 20211221 | FOVL   | 0                   | 39           | 39           | N      |
| 20211221 | FOX    | 0                   | 6372         | 12101        | N      |
| 20211221 | FOXA   | 0                   | 15953        | 20295        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | FOXF    | 0                   | 803          | 1314         | N      |
| 20211221 | FOXWW   | 0                   | 0            | 27           | N      |
| 20211221 | FPAC    | 0                   | 1340         | 19867        | N      |
| 20211221 | FPAC U  | 0                   | 0            | 600          | N      |
| 20211221 | FPAC WS | 40                  | 2068         | 14847        | N      |
| 20211221 | FPE     | 0                   | 7200         | 10438        | N      |
| 20211221 | FPEI    | 0                   | 4902         | 6302         | N      |
| 20211221 | FPF     | 769                 | 4198         | 9919         | N      |
| 20211221 | FPH     | 0                   | 2595         | 15698        | N      |
| 20211221 | FPI     | 800                 | 61320        | 120283       | N      |
| 20211221 | FPL     | 6                   | 1934         | 10792        | N      |
| 20211221 | FPX     | 0                   | 300          | 400          | N      |
| 20211221 | FPXI    | 0                   | 100          | 200          | N      |
| 20211221 | FQAL    | 0                   | 0            | 4            | N      |
| 20211221 | FR      | 600                 | 70901        | 221881       | N      |
| 20211221 | FRA     | 104                 | 8582         | 17725        | N      |
| 20211221 | FRBA    | 0                   | 51           | 283          | N      |
| 20211221 | FRBK    | 0                   | 1285         | 3492         | N      |
| 20211221 | FRC     | 857                 | 88673        | 266772       | N      |
| 20211221 | FRC PRH | 0                   | 796          | 3370         | N      |
| 20211221 | FRC PRI | 428                 | 532          | 1203         | N      |
| 20211221 | FRC PRJ | 0                   | 3593         | 4212         | N      |
| 20211221 | FRC PRK | 0                   | 1620         | 18452        | N      |
| 20211221 | FRC PRL | 200                 | 23532        | 27252        | N      |
| 20211221 | FRC PRM | 0                   | 13590        | 34759        | N      |
| 20211221 | FRC PRN | 0                   | 4216         | 47254        | N      |
| 20211221 | FRDM    | 0                   | 400          | 800          | N      |
| 20211221 | FREE    | 0                   | 590          | 1677         | N      |
| 20211221 | FREEW   | 0                   | 0            | 295          | N      |
| 20211221 | FREL    | 0                   | 3721         | 12976        | N      |
| 20211221 | FREQ    | 0                   | 103          | 222          | N      |
| 20211221 | FREY    | 2600                | 116777       | 202863       | N      |
| 20211221 | FREY WS | 0                   | 902          | 7052         | N      |
| 20211221 | FRG     | 0                   | 636          | 2067         | N      |
| 20211221 | FRGI    | 0                   | 308          | 411          | N      |
| 20211221 | FRHC    | 0                   | 2116         | 2439         | N      |
| 20211221 | FRI     | 0                   | 3500         | 6281         | N      |
| 20211221 | FRLN    | 0                   | 0            | 290          | N      |
| 20211221 | FRME    | 0                   | 2732         | 3969         | N      |
| 20211221 | FRNW    | 0                   | 200          | 200          | N      |
| 20211221 | FRO     | 1                   | 198620       | 259180       | N      |
| 20211221 | FROG    | 0                   | 3835         | 14722        | N      |
| 20211221 | FRPH    | 0                   | 6            | 106          | N      |
| 20211221 | FRPT    | 0                   | 10528        | 18372        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | FRSH     | 0                   | 21914        | 29554        | N      |
| 20211221 | FRST     | 0                   | 0            | 5            | N      |
| 20211221 | FRSX     | 0                   | 39188        | 53511        | N      |
| 20211221 | FRT      | 221                 | 85053        | 125055       | N      |
| 20211221 | FRT PRC  | 0                   | 0            | 269          | N      |
| 20211221 | FRTA     | 0                   | 9            | 209          | N      |
| 20211221 | FRTY     | 0                   | 900          | 900          | N      |
| 20211221 | FRWAW    | 0                   | 0            | 400          | N      |
| 20211221 | FRXB U   | 0                   | 25           | 25           | N      |
| 20211221 | FSBC     | 0                   | 140          | 222          | N      |
| 20211221 | FSBW     | 0                   | 281          | 382          | N      |
| 20211221 | FSD      | 0                   | 127          | 3985         | N      |
| 20211221 | FSK      | 3763                | 147905       | 443952       | N      |
| 20211221 | FSLR     | 300                 | 13339        | 18065        | N      |
| 20211221 | FSLY     | 6369                | 432757       | 679060       | N      |
| 20211221 | FSM      | 17928               | 444297       | 1080166      | N      |
| 20211221 | FSMD     | 0                   | 0            | 50           | N      |
| 20211221 | FSNB     | 0                   | 0            | 40000        | N      |
| 20211221 | FSP      | 0                   | 5805         | 12559        | N      |
| 20211221 | FSR      | 11888               | 413455       | 620120       | N      |
| 20211221 | FSRXW    | 0                   | 0            | 100          | N      |
| 20211221 | FSS      | 71                  | 37811        | 101339       | N      |
| 20211221 | FSSIW    | 0                   | 0            | 24           | N      |
| 20211221 | FST      | 50                  | 1933         | 6023         | N      |
| 20211221 | FST WS   | 0                   | 500          | 600          | N      |
| 20211221 | FSTA     | 0                   | 801          | 801          | N      |
| 20211221 | FSTR     | 0                   | 10           | 20           | N      |
| 20211221 | FSTX     | 0                   | 349          | 800          | N      |
| 20211221 | FSV      | 400                 | 2160         | 2331         | N      |
| 20211221 | FT       | 0                   | 2822         | 4430         | N      |
| 20211221 | FTAI     | 1700                | 106287       | 279982       | N      |
| 20211221 | FTAI PRA | 0                   | 561          | 4105         | N      |
| 20211221 | FTAI PRB | 0                   | 300          | 1991         | N      |
| 20211221 | FTAI PRC | 0                   | 1267         | 1680         | N      |
| 20211221 | FTC      | 0                   | 200          | 500          | N      |
| 20211221 | FTCH     | 304                 | 579239       | 1022212      | N      |
| 20211221 | FTCI     | 2001                | 6915         | 13776        | N      |
| 20211221 | FTCS     | 0                   | 3010         | 3019         | N      |
| 20211221 | FTCV     | 0                   | 3001         | 3925         | N      |
| 20211221 | FTCVW    | 10                  | 10           | 10           | N      |
| 20211221 | FTDR     | 0                   | 6901         | 9649         | N      |
| 20211221 | FTEC     | 0                   | 5966         | 9181         | N      |
| 20211221 | FTEK     | 0                   | 315          | 415          | N      |
| 20211221 | FTEV     | 0                   | 141          | 8478         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | FTEV WS | 0                   | 833          | 3900         | N      |
| 20211221 | FTF     | 0                   | 1200         | 2654         | N      |
| 20211221 | FTFT    | 0                   | 5098         | 7194         | N      |
| 20211221 | FTGC    | 0                   | 200          | 5770         | N      |
| 20211221 | FTHM    | 0                   | 1055         | 1587         | N      |
| 20211221 | FTHY    | 0                   | 7139         | 47501        | N      |
| 20211221 | FTI     | 11045               | 465255       | 709241       | N      |
| 20211221 | FTK     | 0                   | 9396         | 39149        | N      |
| 20211221 | FTLB    | 0                   | 0            | 100          | N      |
| 20211221 | FTNT    | 0                   | 14701        | 19448        | N      |
| 20211221 | FTRP    | 0                   | 590          | 690          | N      |
| 20211221 | FTS     | 1000                | 129180       | 219593       | N      |
| 20211221 | FTSD    | 0                   | 0            | 300          | N      |
| 20211221 | FTSI    | 0                   | 13901        | 15041        | N      |
| 20211221 | FTSL    | 0                   | 15853        | 18346        | N      |
| 20211221 | FTSM    | 0                   | 13279        | 13679        | N      |
| 20211221 | FTV     | 1069                | 185702       | 695849       | N      |
| 20211221 | FTXD    | 0                   | 0            | 40           | N      |
| 20211221 | FTXN    | 0                   | 300          | 300          | N      |
| 20211221 | FUBO    | 10800               | 594134       | 1042011      | N      |
| 20211221 | FUL     | 111                 | 104355       | 124744       | N      |
| 20211221 | FULC    | 100                 | 4408         | 5801         | N      |
| 20211221 | FULT    | 100                 | 23664        | 32349        | N      |
| 20211221 | FUN     | 5                   | 48590        | 77453        | N      |
| 20211221 | FUND    | 0                   | 0            | 200          | N      |
| 20211221 | FURY    | 0                   | 1400         | 1400         | N      |
| 20211221 | FUSN    | 0                   | 100          | 106          | N      |
| 20211221 | FUTU    | 0                   | 31297        | 40046        | N      |
| 20211221 | FUTY    | 0                   | 1769         | 1873         | N      |
| 20211221 | FUV     | 0                   | 3211         | 5653         | N      |
| 20211221 | FV      | 0                   | 1115         | 1115         | N      |
| 20211221 | FVAL    | 0                   | 100          | 100          | N      |
| 20211221 | FVD     | 0                   | 3908         | 5301         | N      |
| 20211221 | FVE     | 100                 | 8870         | 9780         | N      |
| 20211221 | FVIV    | 0                   | 118          | 1755         | N      |
| 20211221 | FVIV WS | 0                   | 10           | 10           | N      |
| 20211221 | FVRR    | 1592                | 58743        | 134583       | N      |
| 20211221 | FVT     | 0                   | 0            | 10900        | N      |
| 20211221 | FVT WS  | 0                   | 30           | 30           | N      |
| 20211221 | FWBI    | 0                   | 300          | 1450         | N      |
| 20211221 | FWONA   | 0                   | 1615         | 2289         | N      |
| 20211221 | FWONK   | 0                   | 1882         | 5852         | N      |
| 20211221 | FWRD    | 0                   | 462          | 751          | N      |
| 20211221 | FWRG    | 0                   | 5103         | 7509         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | FXC     | 0                   | 200          | 200          | N      |
| 20211221 | FXE     | 0                   | 400          | 400          | N      |
| 20211221 | FXG     | 0                   | 300          | 301          | N      |
| 20211221 | FXH     | 0                   | 107          | 107          | N      |
| 20211221 | FXI     | 600                 | 727774       | 1379811      | N      |
| 20211221 | FXLV    | 311                 | 108883       | 217294       | N      |
| 20211221 | FXN     | 0                   | 259          | 1459         | N      |
| 20211221 | FXO     | 0                   | 4            | 704          | N      |
| 20211221 | FXR     | 0                   | 0            | 600          | N      |
| 20211221 | FXU     | 0                   | 100          | 100          | N      |
| 20211221 | FXZ     | 0                   | 151          | 247          | N      |
| 20211221 | FYBR    | 0                   | 10581        | 14329        | N      |
| 20211221 | FYC     | 0                   | 140          | 141          | N      |
| 20211221 | FYT     | 0                   | 0            | 100          | N      |
| 20211221 | FYX     | 0                   | 100          | 100          | N      |
| 20211221 | G       | 1764                | 109596       | 324942       | N      |
| 20211221 | GAB     | 1000                | 56633        | 84863        | N      |
| 20211221 | GAB PRG | 0                   | 965          | 1395         | N      |
| 20211221 | GAB PRH | 0                   | 98           | 200          | N      |
| 20211221 | GAB PRJ | 0                   | 1050         | 2200         | N      |
| 20211221 | GAB PRK | 0                   | 0            | 100          | N      |
| 20211221 | GABC    | 123                 | 395          | 605          | N      |
| 20211221 | GACQW   | 0                   | 100          | 500          | N      |
| 20211221 | GAIA    | 0                   | 180          | 283          | N      |
| 20211221 | GAIN    | 0                   | 12           | 363          | N      |
| 20211221 | GALT    | 0                   | 0            | 37           | N      |
| 20211221 | GAM     | 0                   | 1467         | 3756         | N      |
| 20211221 | GAM PRB | 0                   | 150          | 450          | N      |
| 20211221 | GAMB    | 0                   | 163          | 678          | N      |
| 20211221 | GAMC    | 500                 | 2393         | 2393         | N      |
| 20211221 | GAMCU   | 0                   | 100          | 8300         | N      |
| 20211221 | GAMCW   | 20                  | 45           | 45           | N      |
| 20211221 | GAME    | 0                   | 472          | 1072         | N      |
| 20211221 | GAN     | 0                   | 2958         | 8347         | N      |
| 20211221 | GANX    | 0                   | 1            | 101          | N      |
| 20211221 | GAPA    | 0                   | 0            | 629          | N      |
| 20211221 | GAPA WS | 0                   | 0            | 700          | N      |
| 20211221 | GATO    | 300                 | 88619        | 164969       | N      |
| 20211221 | GATX    | 26                  | 18628        | 43006        | N      |
| 20211221 | GAU     | 0                   | 1200         | 1474         | N      |
| 20211221 | GB      | 0                   | 6831         | 60759        | N      |
| 20211221 | GB WS   | 0                   | 5700         | 25737        | N      |
| 20211221 | GBAB    | 0                   | 1151         | 11597        | N      |
| 20211221 | GBCI    | 181                 | 99694        | 163035       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | GBDC    | 0                   | 1512         | 6160         | N      |
| 20211221 | GBIO    | 0                   | 3609         | 5157         | N      |
| 20211221 | GBL     | 0                   | 4100         | 7762         | N      |
| 20211221 | GBOX    | 302                 | 1528         | 1957         | N      |
| 20211221 | GBS     | 0                   | 700          | 800          | N      |
| 20211221 | GBT     | 0                   | 8658         | 13202        | N      |
| 20211221 | GBX     | 30                  | 43058        | 65003        | N      |
| 20211221 | GCBC    | 0                   | 100          | 100          | N      |
| 20211221 | GCI     | 102                 | 176900       | 325722       | N      |
| 20211221 | GCMG    | 0                   | 598          | 1021         | N      |
| 20211221 | GCO     | 247                 | 27577        | 34179        | N      |
| 20211221 | GCP     | 62                  | 56144        | 222435       | N      |
| 20211221 | GCV     | 1                   | 1705         | 3704         | N      |
| 20211221 | GD      | 2550                | 155014       | 418614       | N      |
| 20211221 | GDDY    | 2813                | 223455       | 459852       | N      |
| 20211221 | GDEN    | 0                   | 985          | 1640         | N      |
| 20211221 | GDEVW   | 0                   | 100          | 200          | N      |
| 20211221 | GDL     | 0                   | 4999         | 5254         | N      |
| 20211221 | GDO     | 0                   | 1789         | 3527         | N      |
| 20211221 | GDOT    | 32                  | 67208        | 159646       | N      |
| 20211221 | GDP     | 0                   | 1234         | 1871         | N      |
| 20211221 | GDRX    | 0                   | 4625         | 9089         | N      |
| 20211221 | GDS     | 0                   | 19999        | 40703        | N      |
| 20211221 | GDV     | 0                   | 6208         | 9942         | N      |
| 20211221 | GDV PRG | 0                   | 100          | 2400         | N      |
| 20211221 | GDV PRH | 0                   | 51           | 51           | N      |
| 20211221 | GDV PRK | 0                   | 100          | 100          | N      |
| 20211221 | GDX     | 4500                | 323728       | 491816       | N      |
| 20211221 | GDXD    | 0                   | 200          | 200          | N      |
| 20211221 | GDXJ    | 0                   | 36101        | 100788       | N      |
| 20211221 | GDXU    | 0                   | 413          | 813          | N      |
| 20211221 | GDYN    | 0                   | 3191         | 4468         | N      |
| 20211221 | GE      | 29461               | 471214       | 1952222      | N      |
| 20211221 | GEF     | 15                  | 29127        | 51013        | N      |
| 20211221 | GEF B   | 0                   | 3042         | 5833         | N      |
| 20211221 | GEL     | 0                   | 59933        | 148526       | N      |
| 20211221 | GEM     | 0                   | 0            | 1050         | N      |
| 20211221 | GENI    | 127811              | 287053       | 408402       | N      |
| 20211221 | GENI WS | 0                   | 0            | 74527        | N      |
| 20211221 | GEO     | 1005                | 177070       | 288668       | N      |
| 20211221 | GEOS    | 0                   | 0            | 5            | N      |
| 20211221 | GER     | 1124                | 13355        | 22127        | N      |
| 20211221 | GERN    | 0                   | 21824        | 38822        | N      |
| 20211221 | GES     | 2228                | 103781       | 195493       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | GET     | 0                   | 400          | 632          | N      |
| 20211221 | GEVO    | 100                 | 21884        | 54625        | N      |
| 20211221 | GF      | 0                   | 2146         | 4995         | N      |
| 20211221 | GFAI    | 100                 | 2801         | 3500         | N      |
| 20211221 | GFF     | 402                 | 59073        | 139080       | N      |
| 20211221 | GFGDU   | 0                   | 0            | 4100         | N      |
| 20211221 | GFI     | 1567                | 618047       | 882074       | N      |
| 20211221 | GFL     | 9286                | 125541       | 232751       | N      |
| 20211221 | GFLU    | 0                   | 664          | 1051         | N      |
| 20211221 | GFS     | 0                   | 11350        | 15271        | N      |
| 20211221 | GFX     | 0                   | 21           | 160          | N      |
| 20211221 | GFX U   | 0                   | 300          | 424          | N      |
| 20211221 | GFX WS  | 0                   | 28000        | 66692        | N      |
| 20211221 | GGAL    | 0                   | 4730         | 6239         | N      |
| 20211221 | GGB     | 7871                | 549991       | 1356988      | N      |
| 20211221 | GGG     | 302                 | 79215        | 351971       | N      |
| 20211221 | GGMC    | 0                   | 2537         | 3537         | N      |
| 20211221 | GGN     | 0                   | 4775         | 9709         | N      |
| 20211221 | GGPI    | 551                 | 12566        | 18198        | N      |
| 20211221 | GGPIU   | 0                   | 0            | 400          | N      |
| 20211221 | GGPIW   | 0                   | 38           | 104          | N      |
| 20211221 | GGT     | 322                 | 7336         | 10530        | N      |
| 20211221 | GGZ     | 0                   | 2909         | 9054         | N      |
| 20211221 | GGZ PRA | 0                   | 1226         | 1243         | N      |
| 20211221 | GH      | 0                   | 9298         | 12728        | N      |
| 20211221 | GHC     | 2                   | 6206         | 9418         | N      |
| 20211221 | GHG     | 0                   | 53991        | 63342        | N      |
| 20211221 | GHL     | 1843                | 67283        | 75871        | N      |
| 20211221 | GHLD    | 0                   | 1280         | 3863         | N      |
| 20211221 | GHM     | 0                   | 5130         | 6534         | N      |
| 20211221 | GHRS    | 0                   | 2328         | 2668         | N      |
| 20211221 | GHY     | 0                   | 9965         | 29932        | N      |
| 20211221 | GHYB    | 0                   | 0            | 225          | N      |
| 20211221 | GHYG    | 0                   | 2            | 2            | N      |
| 20211221 | GIA     | 0                   | 750          | 4784         | N      |
| 20211221 | GIA WS  | 0                   | 0            | 1200         | N      |
| 20211221 | GIB     | 200                 | 25296        | 59465        | N      |
| 20211221 | GIC     | 70                  | 7862         | 14824        | N      |
| 20211221 | GIGB    | 0                   | 200          | 200          | N      |
| 20211221 | GIII    | 0                   | 3622         | 4493         | N      |
| 20211221 | GIXW    | 0                   | 100          | 100          | N      |
| 20211221 | GIL     | 14154               | 176321       | 254010       | N      |
| 20211221 | GILD    | 0                   | 66163        | 112405       | N      |
| 20211221 | GILT    | 100                 | 492          | 1669         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | GIM      | 824                 | 14713        | 40981        | N      |
| 20211221 | GIS      | 2155                | 713391       | 1437184      | N      |
| 20211221 | GIW      | 0                   | 0            | 3464         | N      |
| 20211221 | GJS      | 0                   | 0            | 400          | N      |
| 20211221 | GJT      | 0                   | 0            | 1200         | N      |
| 20211221 | GKOS     | 214                 | 111104       | 166269       | N      |
| 20211221 | GL       | 39                  | 433996       | 530464       | N      |
| 20211221 | GL PRD   | 0                   | 2303         | 2685         | N      |
| 20211221 | GLAD     | 0                   | 200          | 220          | N      |
| 20211221 | GLAQ     | 0                   | 400          | 504          | N      |
| 20211221 | GLAQW    | 0                   | 0            | 10           | N      |
| 20211221 | GLBE     | 0                   | 7501         | 10530        | N      |
| 20211221 | GLBS     | 0                   | 1            | 501          | N      |
| 20211221 | GLD      | 200                 | 130572       | 212802       | N      |
| 20211221 | GLDD     | 0                   | 177          | 650          | N      |
| 20211221 | GLDG     | 0                   | 8357         | 16248        | N      |
| 20211221 | GLDI     | 0                   | 300          | 1300         | N      |
| 20211221 | GLDM     | 0                   | 43678        | 69932        | N      |
| 20211221 | GLL      | 0                   | 200          | 205          | N      |
| 20211221 | GLLIU    | 0                   | 0            | 100          | N      |
| 20211221 | GLNG     | 224                 | 6469         | 20811        | N      |
| 20211221 | GLO      | 0                   | 498          | 1347         | N      |
| 20211221 | GLOB     | 94                  | 83684        | 173176       | N      |
| 20211221 | GLOG PRA | 0                   | 4939         | 5091         | N      |
| 20211221 | GLOP     | 700                 | 17636        | 34547        | N      |
| 20211221 | GLOP PRA | 0                   | 1106         | 1123         | N      |
| 20211221 | GLOP PRB | 1000                | 4930         | 5100         | N      |
| 20211221 | GLOP PRC | 200                 | 1710         | 5105         | N      |
| 20211221 | GLP      | 0                   | 6235         | 13037        | N      |
| 20211221 | GLP PRA  | 0                   | 447          | 547          | N      |
| 20211221 | GLP PRB  | 0                   | 0            | 391          | N      |
| 20211221 | GLPG     | 0                   | 901          | 2430         | N      |
| 20211221 | GLPI     | 0                   | 4102         | 12094        | N      |
| 20211221 | GLQ      | 0                   | 16813        | 24879        | N      |
| 20211221 | GLRE     | 0                   | 808          | 2275         | N      |
| 20211221 | GLSI     | 0                   | 8            | 22           | N      |
| 20211221 | GLSPW    | 0                   | 10           | 10           | N      |
| 20211221 | GLT      | 1                   | 34838        | 51922        | N      |
| 20211221 | GLTO     | 0                   | 0            | 200          | N      |
| 20211221 | GLTR     | 0                   | 300          | 300          | N      |
| 20211221 | GLUE     | 0                   | 1025         | 1054         | N      |
| 20211221 | GLV      | 0                   | 781          | 781          | N      |
| 20211221 | GLW      | 431                 | 490397       | 1141030      | N      |
| 20211221 | GLYC     | 0                   | 0            | 100          | N      |

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|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | GM       | 9173                | 1129842      | 3457362      | N      |
| 20211221 | GMAB     | 0                   | 3690         | 4784         | N      |
| 20211221 | GMBL     | 0                   | 1000         | 2700         | N      |
| 20211221 | GMDA     | 0                   | 102          | 1530         | N      |
| 20211221 | GME      | 2218                | 149793       | 244006       | N      |
| 20211221 | GMED     | 385                 | 74782        | 146828       | N      |
| 20211221 | GMII     | 0                   | 117          | 3509         | N      |
| 20211221 | GMRE     | 94                  | 91292        | 161410       | N      |
| 20211221 | GMRE PRA | 0                   | 511          | 2925         | N      |
| 20211221 | GMS      | 296                 | 28579        | 70476        | N      |
| 20211221 | GMTX     | 0                   | 6689         | 9336         | N      |
| 20211221 | GNE      | 200                 | 9966         | 15909        | N      |
| 20211221 | GNFT     | 1798                | 5750         | 7350         | N      |
| 20211221 | GNK      | 30                  | 66727        | 164983       | N      |
| 20211221 | GNL      | 1165                | 308278       | 453810       | N      |
| 20211221 | GNL PRA  | 0                   | 540          | 1694         | N      |
| 20211221 | GNL PRB  | 0                   | 511          | 1735         | N      |
| 20211221 | GNLN     | 200                 | 1899         | 3000         | N      |
| 20211221 | GNMA     | 0                   | 200          | 200          | N      |
| 20211221 | GNOG     | 0                   | 3305         | 5186         | N      |
| 20211221 | GNOM     | 0                   | 2            | 102          | N      |
| 20211221 | GNPX     | 2100                | 2100         | 2100         | N      |
| 20211221 | GNR      | 0                   | 0            | 100          | N      |
| 20211221 | GNRC     | 421                 | 87874        | 160606       | N      |
| 20211221 | GNSS     | 0                   | 0            | 100          | N      |
| 20211221 | GNNT     | 500                 | 2661         | 6278         | N      |
| 20211221 | GNNT PRA | 0                   | 375          | 1906         | N      |
| 20211221 | GNTA     | 0                   | 0            | 109          | N      |
| 20211221 | GNTX     | 0                   | 6490         | 14757        | N      |
| 20211221 | GNTY     | 0                   | 10           | 11           | N      |
| 20211221 | GNUS     | 0                   | 116073       | 129873       | N      |
| 20211221 | GNW      | 2                   | 160982       | 457756       | N      |
| 20211221 | GO       | 0                   | 3197         | 3771         | N      |
| 20211221 | GOAC     | 0                   | 1700         | 12391        | N      |
| 20211221 | GOAC WS  | 0                   | 0            | 1825         | N      |
| 20211221 | GOCO     | 0                   | 3746         | 19864        | N      |
| 20211221 | GOED     | 1600                | 132154       | 168176       | N      |
| 20211221 | GOED WS  | 0                   | 3800         | 37138        | N      |
| 20211221 | GOEV     | 3904                | 35503        | 48227        | N      |
| 20211221 | GOEVW    | 0                   | 18           | 28           | N      |
| 20211221 | GOF      | 9591                | 46054        | 70926        | N      |
| 20211221 | GOGL     | 34361               | 57379        | 62173        | N      |
| 20211221 | GOGN WS  | 16500               | 16500        | 30250        | N      |
| 20211221 | GOGO     | 0                   | 2451         | 7970         | N      |

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|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | GOL      | 27846               | 106854       | 297402       | N      |
| 20211221 | GOLD     | 36065               | 1063015      | 2142991      | N      |
| 20211221 | GOLF     | 0                   | 28257        | 79247        | N      |
| 20211221 | GOOD     | 32                  | 1358         | 2673         | N      |
| 20211221 | GOOG     | 48                  | 7305         | 9958         | N      |
| 20211221 | GOOGL    | 2                   | 6537         | 12862        | N      |
| 20211221 | GOOS     | 2472                | 138828       | 397921       | N      |
| 20211221 | GORO     | 0                   | 2428         | 5405         | N      |
| 20211221 | GOSS     | 0                   | 4553         | 7569         | N      |
| 20211221 | GOTU     | 3012                | 258749       | 679518       | N      |
| 20211221 | GOVT     | 0                   | 66294        | 83506        | N      |
| 20211221 | GOVX     | 0                   | 0            | 229          | N      |
| 20211221 | GP       | 0                   | 187          | 587          | N      |
| 20211221 | GPAC     | 0                   | 0            | 10200        | N      |
| 20211221 | GPACU    | 0                   | 0            | 2900         | N      |
| 20211221 | GPACW    | 0                   | 0            | 200          | N      |
| 20211221 | GPC      | 3                   | 102487       | 325113       | N      |
| 20211221 | GPI      | 522                 | 23691        | 43464        | N      |
| 20211221 | GPJA     | 0                   | 336          | 672          | N      |
| 20211221 | GPK      | 15523               | 368308       | 777497       | N      |
| 20211221 | GPL      | 0                   | 12674        | 15299        | N      |
| 20211221 | GPMT     | 618                 | 58290        | 221101       | N      |
| 20211221 | GPMT PRA | 0                   | 300          | 3860         | N      |
| 20211221 | GPN      | 1443                | 280172       | 764781       | N      |
| 20211221 | GPOR     | 42                  | 7809         | 17409        | N      |
| 20211221 | GPRE     | 0                   | 2168         | 4574         | N      |
| 20211221 | GPRK     | 0                   | 12938        | 35763        | N      |
| 20211221 | GPRO     | 106                 | 10751        | 16389        | N      |
| 20211221 | GPS      | 21663               | 708951       | 1244312      | N      |
| 20211221 | GQRE     | 0                   | 17           | 21           | N      |
| 20211221 | GRAB     | 200                 | 17973        | 84613        | N      |
| 20211221 | GRABW    | 0                   | 19           | 149          | N      |
| 20211221 | GRBK     | 1                   | 40654        | 87500        | N      |
| 20211221 | GRC      | 0                   | 9773         | 18692        | N      |
| 20211221 | GRCL     | 0                   | 118          | 118          | N      |
| 20211221 | GREE     | 600                 | 2821         | 4136         | N      |
| 20211221 | GREEL    | 0                   | 14           | 145          | N      |
| 20211221 | GRFS     | 0                   | 10023        | 15559        | N      |
| 20211221 | GRID     | 100                 | 100          | 100          | N      |
| 20211221 | GRIL     | 14249               | 16979        | 23383        | N      |
| 20211221 | GRIN     | 0                   | 178          | 186          | N      |
| 20211221 | GRMN     | 1043                | 66878        | 243132       | N      |
| 20211221 | GRN      | 0                   | 100          | 100          | N      |
| 20211221 | GRNQ     | 200                 | 7300         | 7302         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | GROM    | 0                   | 178          | 200          | N      |
| 20211221 | GROY    | 0                   | 1851         | 3184         | N      |
| 20211221 | GRP U   | 0                   | 10           | 105          | N      |
| 20211221 | GRPH    | 300                 | 1361         | 1506         | N      |
| 20211221 | GRPN    | 77                  | 6883         | 14635        | N      |
| 20211221 | GRTS    | 0                   | 15932        | 29809        | N      |
| 20211221 | GRTX    | 4982                | 333838       | 396542       | N      |
| 20211221 | GRUB    | 0                   | 72945        | 136236       | N      |
| 20211221 | GRVY    | 0                   | 39           | 685          | N      |
| 20211221 | GRWG    | 0                   | 1877         | 3561         | N      |
| 20211221 | GRX     | 825                 | 1684         | 12461        | N      |
| 20211221 | GS      | 3405                | 358444       | 654110       | N      |
| 20211221 | GS PRA  | 0                   | 10221        | 12922        | N      |
| 20211221 | GS PRC  | 0                   | 1531         | 3085         | N      |
| 20211221 | GS PRD  | 0                   | 3088         | 7890         | N      |
| 20211221 | GS PRJ  | 0                   | 22048        | 36141        | N      |
| 20211221 | GS PRK  | 0                   | 3076         | 8912         | N      |
| 20211221 | GSAT    | 22800               | 66084        | 124411       | N      |
| 20211221 | GSBC    | 0                   | 163          | 258          | N      |
| 20211221 | GSBD    | 2                   | 58369        | 83140        | N      |
| 20211221 | GSEU    | 0                   | 100          | 100          | N      |
| 20211221 | GSEV    | 0                   | 0            | 100          | N      |
| 20211221 | GSEW    | 2000                | 2100         | 2200         | N      |
| 20211221 | GSG     | 0                   | 17482        | 25653        | N      |
| 20211221 | GSHD    | 0                   | 595          | 715          | N      |
| 20211221 | GSIE    | 0                   | 8841         | 19773        | N      |
| 20211221 | GSIT    | 0                   | 88           | 338          | N      |
| 20211221 | GSK     | 7839                | 278180       | 627141       | N      |
| 20211221 | GSKY    | 0                   | 4731         | 25666        | N      |
| 20211221 | GSL     | 100                 | 45882        | 93167        | N      |
| 20211221 | GSL PRB | 0                   | 2142         | 4296         | N      |
| 20211221 | GSLC    | 0                   | 1594         | 2533         | N      |
| 20211221 | GSLD    | 0                   | 0            | 141          | N      |
| 20211221 | GSM     | 0                   | 8702         | 19973        | N      |
| 20211221 | GSPY    | 0                   | 296          | 296          | N      |
| 20211221 | GSQD    | 23                  | 4637         | 5245         | N      |
| 20211221 | GSQD U  | 0                   | 100          | 4225         | N      |
| 20211221 | GSQD WS | 2546                | 3586         | 23095        | N      |
| 20211221 | GSS     | 800                 | 14834        | 23633        | N      |
| 20211221 | GSST    | 0                   | 200          | 900          | N      |
| 20211221 | GSV     | 0                   | 0            | 500          | N      |
| 20211221 | GSY     | 0                   | 1000         | 2800         | N      |
| 20211221 | GT      | 3900                | 33179        | 46404        | N      |
| 20211221 | GTACW   | 0                   | 300          | 300          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | GTBP    | 0                   | 391          | 516          | N      |
| 20211221 | GTE     | 200                 | 6012         | 11344        | N      |
| 20211221 | GTEC    | 0                   | 647          | 883          | N      |
| 20211221 | GTEK    | 0                   | 430          | 475          | N      |
| 20211221 | GTES    | 1                   | 205418       | 254868       | N      |
| 20211221 | GTH     | 0                   | 2797         | 4813         | N      |
| 20211221 | GTHX    | 0                   | 4055         | 5942         | N      |
| 20211221 | GTIP    | 0                   | 0            | 200          | N      |
| 20211221 | GTLB    | 0                   | 22756        | 26894        | N      |
| 20211221 | GTLS    | 172                 | 87964        | 138684       | N      |
| 20211221 | GTN     | 1914                | 252567       | 450692       | N      |
| 20211221 | GTN A   | 0                   | 6            | 208          | N      |
| 20211221 | GTO     | 0                   | 343          | 353          | N      |
| 20211221 | GTR     | 0                   | 200          | 200          | N      |
| 20211221 | GTS     | 0                   | 9309         | 31208        | N      |
| 20211221 | GTX     | 0                   | 2314         | 3915         | N      |
| 20211221 | GTY     | 34                  | 44722        | 79158        | N      |
| 20211221 | GTYH    | 0                   | 45           | 45           | N      |
| 20211221 | GUG     | 400                 | 7118         | 12869        | N      |
| 20211221 | GUNR    | 0                   | 21752        | 25352        | N      |
| 20211221 | GURU    | 0                   | 212          | 212          | N      |
| 20211221 | GUSH    | 300                 | 2348         | 3182         | N      |
| 20211221 | GUT     | 51                  | 6855         | 9865         | N      |
| 20211221 | GUT PRA | 0                   | 0            | 550          | N      |
| 20211221 | GUT PRC | 0                   | 0            | 600          | N      |
| 20211221 | GVA     | 62                  | 42498        | 75060        | N      |
| 20211221 | GVAL    | 0                   | 3            | 57           | N      |
| 20211221 | GVI     | 0                   | 1600         | 4900         | N      |
| 20211221 | GVIP    | 0                   | 0            | 100          | N      |
| 20211221 | GWB     | 521                 | 40771        | 155871       | N      |
| 20211221 | GWH     | 3245                | 39132        | 80213        | N      |
| 20211221 | GWH WS  | 220                 | 720          | 18420        | N      |
| 20211221 | GWII    | 0                   | 0            | 1939         | N      |
| 20211221 | GWRE    | 1225                | 91799        | 124196       | N      |
| 20211221 | GWRS    | 0                   | 0            | 280          | N      |
| 20211221 | GWW     | 10                  | 46934        | 97143        | N      |
| 20211221 | GXO     | 1124                | 426324       | 496362       | N      |
| 20211221 | GXTG    | 0                   | 100          | 100          | N      |
| 20211221 | GYRO    | 0                   | 1            | 1            | N      |
| 20211221 | H       | 507                 | 232683       | 399599       | N      |
| 20211221 | HA      | 0                   | 2247         | 3878         | N      |
| 20211221 | HAACU   | 0                   | 0            | 100          | N      |
| 20211221 | HACK    | 0                   | 185          | 1656         | N      |
| 20211221 | HAE     | 159                 | 72738        | 167692       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | HAFC   | 0                   | 1795         | 2265         | N      |
| 20211221 | HAIN   | 0                   | 2007         | 3752         | N      |
| 20211221 | HAL    | 39338               | 731656       | 1667268      | N      |
| 20211221 | HALL   | 0                   | 0            | 310          | N      |
| 20211221 | HALO   | 0                   | 4639         | 9368         | N      |
| 20211221 | HAP    | 0                   | 0            | 200          | N      |
| 20211221 | HAPP   | 0                   | 1100         | 2015         | N      |
| 20211221 | HARP   | 0                   | 3329         | 6493         | N      |
| 20211221 | HAS    | 200                 | 6477         | 12455        | N      |
| 20211221 | HASI   | 140                 | 107965       | 234475       | N      |
| 20211221 | HAUZ   | 0                   | 0            | 200          | N      |
| 20211221 | HAYN   | 0                   | 75           | 119          | N      |
| 20211221 | HAYW   | 0                   | 671447       | 1146473      | N      |
| 20211221 | HBAN   | 192                 | 124617       | 159404       | N      |
| 20211221 | HBANM  | 0                   | 0            | 160          | N      |
| 20211221 | HBANP  | 0                   | 0            | 1900         | N      |
| 20211221 | HBB    | 0                   | 1674         | 13609        | N      |
| 20211221 | HBCP   | 0                   | 107          | 157          | N      |
| 20211221 | HBI    | 7040                | 649877       | 1165778      | N      |
| 20211221 | HBIO   | 0                   | 460          | 473          | N      |
| 20211221 | HBM    | 28813               | 173762       | 227397       | N      |
| 20211221 | HBMD   | 0                   | 121          | 223          | N      |
| 20211221 | HBNC   | 0                   | 968          | 1564         | N      |
| 20211221 | HPB    | 0                   | 9            | 709          | N      |
| 20211221 | HBT    | 0                   | 100          | 227          | N      |
| 20211221 | HCA    | 1116                | 309113       | 556266       | N      |
| 20211221 | HCAQ   | 0                   | 185          | 400          | N      |
| 20211221 | HCARW  | 0                   | 0            | 10           | N      |
| 20211221 | HCAT   | 0                   | 2294         | 3355         | N      |
| 20211221 | HCC    | 0                   | 83334        | 196784       | N      |
| 20211221 | HCCI   | 0                   | 383          | 873          | N      |
| 20211221 | HCDI   | 0                   | 500          | 600          | N      |
| 20211221 | HCI    | 15                  | 27919        | 58115        | N      |
| 20211221 | HCIC   | 0                   | 105          | 105          | N      |
| 20211221 | HCII   | 0                   | 50           | 579          | N      |
| 20211221 | HCKT   | 0                   | 257          | 747          | N      |
| 20211221 | HCM    | 0                   | 2894         | 4601         | N      |
| 20211221 | HCP    | 1350                | 3089         | 5143         | N      |
| 20211221 | HCSG   | 0                   | 16984        | 32098        | N      |
| 20211221 | HCTI   | 0                   | 0            | 2            | N      |
| 20211221 | HCWB   | 0                   | 100          | 100          | N      |
| 20211221 | HCXY   | 0                   | 0            | 1594         | N      |
| 20211221 | HD     | 2931                | 359023       | 880539       | N      |
| 20211221 | HDB    | 5                   | 75514        | 270277       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | HDEF     | 0                   | 200          | 1500         | N      |
| 20211221 | HDGE     | 0                   | 100          | 500          | N      |
| 20211221 | HDMV     | 0                   | 0            | 3            | N      |
| 20211221 | HDSN     | 0                   | 250          | 500          | N      |
| 20211221 | HDV      | 0                   | 431          | 649          | N      |
| 20211221 | HE       | 584                 | 58012        | 109492       | N      |
| 20211221 | HEAR     | 0                   | 1910         | 2240         | N      |
| 20211221 | HEDJ     | 0                   | 471          | 871          | N      |
| 20211221 | HEES     | 0                   | 164          | 466          | N      |
| 20211221 | HEFA     | 0                   | 717          | 721          | N      |
| 20211221 | HEI      | 4                   | 53638        | 118737       | N      |
| 20211221 | HEI A    | 633                 | 21637        | 91220        | N      |
| 20211221 | HELE     | 0                   | 869          | 1218         | N      |
| 20211221 | HEP      | 0                   | 15497        | 38420        | N      |
| 20211221 | HEPA     | 0                   | 2827         | 5662         | N      |
| 20211221 | HEPS     | 0                   | 102720       | 129344       | N      |
| 20211221 | HEQ      | 0                   | 4542         | 11364        | N      |
| 20211221 | HERO     | 0                   | 1036         | 1310         | N      |
| 20211221 | HES      | 1813                | 205546       | 979976       | N      |
| 20211221 | HESM     | 1851                | 42697        | 104630       | N      |
| 20211221 | HEWG     | 0                   | 700          | 700          | N      |
| 20211221 | HEXO     | 100                 | 66094        | 80890        | N      |
| 20211221 | HEZU     | 0                   | 2248         | 2348         | N      |
| 20211221 | HFC      | 697                 | 252886       | 479398       | N      |
| 20211221 | HFFG     | 0                   | 100          | 101          | N      |
| 20211221 | HFRO     | 0                   | 8439         | 219014       | N      |
| 20211221 | HFRO PRA | 0                   | 200          | 1230         | N      |
| 20211221 | HFWA     | 0                   | 7            | 904          | N      |
| 20211221 | HGBL     | 0                   | 100          | 100          | N      |
| 20211221 | HGEN     | 2290                | 5885         | 48877        | N      |
| 20211221 | HGH      | 0                   | 1586         | 5365         | N      |
| 20211221 | HGLB     | 90                  | 4279         | 6993         | N      |
| 20211221 | HGTY     | 2917                | 216753       | 264141       | N      |
| 20211221 | HGTY WS  | 0                   | 515          | 1822         | N      |
| 20211221 | HGV      | 3                   | 92925        | 195123       | N      |
| 20211221 | HHC      | 964                 | 42659        | 90806        | N      |
| 20211221 | HHLA     | 0                   | 0            | 206          | N      |
| 20211221 | HHR      | 0                   | 100          | 210          | N      |
| 20211221 | HI       | 275                 | 63289        | 111246       | N      |
| 20211221 | HIBB     | 0                   | 4958         | 7253         | N      |
| 20211221 | HIBL     | 0                   | 20           | 160          | N      |
| 20211221 | HIBS     | 0                   | 600          | 876          | N      |
| 20211221 | HIE      | 0                   | 3363         | 8209         | N      |
| 20211221 | HIG      | 381                 | 187590       | 732499       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | HIG PRG  | 0                   | 1180         | 5737         | N      |
| 20211221 | HIGA     | 0                   | 0            | 4743         | N      |
| 20211221 | HIGA WS  | 3390                | 3390         | 3390         | N      |
| 20211221 | HII      | 17                  | 38059        | 73260        | N      |
| 20211221 | HIL      | 3524                | 8148         | 58799        | N      |
| 20211221 | HIMS     | 223                 | 115842       | 427837       | N      |
| 20211221 | HIMX     | 400                 | 6409         | 52042        | N      |
| 20211221 | HIO      | 3580                | 11531        | 35709        | N      |
| 20211221 | HIPO     | 3991                | 328620       | 661500       | N      |
| 20211221 | HIPO WS  | 0                   | 0            | 3700         | N      |
| 20211221 | HITI     | 0                   | 143          | 648          | N      |
| 20211221 | HIVE     | 27400               | 285289       | 318990       | N      |
| 20211221 | HIW      | 188                 | 71143        | 262016       | N      |
| 20211221 | HIX      | 0                   | 14099        | 27243        | N      |
| 20211221 | HKIB     | 0                   | 117          | 1170         | N      |
| 20211221 | HL       | 11848               | 586007       | 1138352      | N      |
| 20211221 | HLAH     | 0                   | 0            | 107          | N      |
| 20211221 | HLAL     | 0                   | 200          | 200          | N      |
| 20211221 | HLBZ     | 0                   | 674          | 1107         | N      |
| 20211221 | HLF      | 507                 | 164315       | 547724       | N      |
| 20211221 | HLI      | 193                 | 57302        | 123447       | N      |
| 20211221 | HLIO     | 0                   | 10731        | 24028        | N      |
| 20211221 | HLIT     | 0                   | 1944         | 6250         | N      |
| 20211221 | HLLY     | 0                   | 19781        | 37603        | N      |
| 20211221 | HLLY WS  | 0                   | 300          | 4000         | N      |
| 20211221 | HLMN     | 200                 | 11322        | 14514        | N      |
| 20211221 | HLMNW    | 0                   | 600          | 3723         | N      |
| 20211221 | HLNE     | 100                 | 1214         | 1757         | N      |
| 20211221 | HLT      | 1749                | 280882       | 547857       | N      |
| 20211221 | HLTH     | 1017                | 5993         | 8033         | N      |
| 20211221 | HLX      | 384                 | 215045       | 987055       | N      |
| 20211221 | HMC      | 1902                | 106741       | 252360       | N      |
| 20211221 | HMCOW    | 69                  | 90           | 430          | N      |
| 20211221 | HMHC     | 0                   | 1514         | 3401         | N      |
| 20211221 | HMLP     | 7605                | 14386        | 40011        | N      |
| 20211221 | HMLP PRA | 100                 | 1067         | 3369         | N      |
| 20211221 | HMN      | 300                 | 33340        | 78617        | N      |
| 20211221 | HMPT     | 0                   | 587          | 1084         | N      |
| 20211221 | HMST     | 0                   | 472          | 616          | N      |
| 20211221 | HMTV     | 0                   | 130          | 275          | N      |
| 20211221 | HMY      | 36777               | 705135       | 1007593      | N      |
| 20211221 | HNDL     | 0                   | 809          | 1009         | N      |
| 20211221 | HNGR     | 496                 | 16652        | 30595        | N      |
| 20211221 | HNI      | 0                   | 45977        | 65030        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | HNP     | 0                   | 8560         | 22856        | N      |
| 20211221 | HNRG    | 0                   | 0            | 25           | N      |
| 20211221 | HNST    | 110                 | 9844         | 21055        | N      |
| 20211221 | HOFT    | 0                   | 211          | 294          | N      |
| 20211221 | HOFV    | 0                   | 27905        | 31038        | N      |
| 20211221 | HOG     | 3611                | 138873       | 366645       | N      |
| 20211221 | HOLI    | 0                   | 2882         | 7153         | N      |
| 20211221 | HOLX    | 0                   | 9247         | 54891        | N      |
| 20211221 | HOMB    | 642                 | 172863       | 308357       | N      |
| 20211221 | HON     | 510                 | 17559        | 35280        | N      |
| 20211221 | HONE    | 0                   | 979          | 2216         | N      |
| 20211221 | HOOD    | 1298                | 124591       | 299274       | N      |
| 20211221 | HOOK    | 0                   | 124          | 1558         | N      |
| 20211221 | HOPE    | 0                   | 6266         | 9026         | N      |
| 20211221 | HOTH    | 0                   | 100          | 100          | N      |
| 20211221 | HOV     | 16                  | 7671         | 11846        | N      |
| 20211221 | HOWL    | 349                 | 396          | 577          | N      |
| 20211221 | HP      | 6272                | 339659       | 502091       | N      |
| 20211221 | HPE     | 1396                | 1339809      | 2366008      | N      |
| 20211221 | HPF     | 0                   | 3010         | 6477         | N      |
| 20211221 | HPI     | 0                   | 1619         | 3421         | N      |
| 20211221 | HPK     | 0                   | 300          | 300          | N      |
| 20211221 | HPP     | 555                 | 224400       | 438616       | N      |
| 20211221 | HPP PRC | 0                   | 9451         | 13778        | N      |
| 20211221 | HPQ     | 5170                | 1283649      | 2944988      | N      |
| 20211221 | HPS     | 0                   | 883          | 3699         | N      |
| 20211221 | HPX WS  | 0                   | 590          | 890          | N      |
| 20211221 | HQH     | 0                   | 4699         | 8512         | N      |
| 20211221 | HQL     | 0                   | 2557         | 9150         | N      |
| 20211221 | HQY     | 0                   | 14517        | 17164        | N      |
| 20211221 | HR      | 391                 | 125943       | 315048       | N      |
| 20211221 | HRB     | 3400                | 149247       | 469096       | N      |
| 20211221 | HRI     | 131                 | 86797        | 155538       | N      |
| 20211221 | HRL     | 1773                | 176720       | 622298       | N      |
| 20211221 | HRMY    | 0                   | 3389         | 6211         | N      |
| 20211221 | HROW    | 0                   | 16           | 16           | N      |
| 20211221 | HRT     | 0                   | 140945       | 234948       | N      |
| 20211221 | HRTG    | 373                 | 13584        | 90407        | N      |
| 20211221 | HRTX    | 300                 | 5778         | 11770        | N      |
| 20211221 | HRZN    | 0                   | 0            | 700          | N      |
| 20211221 | HSAQ    | 0                   | 300          | 1500         | N      |
| 20211221 | HSBC    | 2136                | 367431       | 439092       | N      |
| 20211221 | HSC     | 111                 | 94127        | 153392       | N      |
| 20211221 | HSIC    | 0                   | 5010         | 11395        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | HSII    | 0                   | 301          | 479          | N      |
| 20211221 | HSKA    | 100                 | 620          | 802          | N      |
| 20211221 | HSON    | 0                   | 180          | 180          | N      |
| 20211221 | HST     | 419                 | 241429       | 297225       | N      |
| 20211221 | HSTM    | 0                   | 987          | 1588         | N      |
| 20211221 | HSTO    | 0                   | 1000         | 1000         | N      |
| 20211221 | HSY     | 246                 | 61556        | 286776       | N      |
| 20211221 | HT      | 100                 | 48911        | 130163       | N      |
| 20211221 | HT PRC  | 0                   | 2700         | 9497         | N      |
| 20211221 | HT PRD  | 0                   | 341          | 11522        | N      |
| 20211221 | HT PRE  | 0                   | 100          | 1933         | N      |
| 20211221 | HTA     | 79                  | 145829       | 383399       | N      |
| 20211221 | HTBI    | 0                   | 251          | 251          | N      |
| 20211221 | HTBK    | 0                   | 1325         | 3070         | N      |
| 20211221 | HTBX    | 0                   | 0            | 7            | N      |
| 20211221 | HTD     | 0                   | 3437         | 7203         | N      |
| 20211221 | HTGC    | 415                 | 112127       | 203206       | N      |
| 20211221 | HTGM    | 0                   | 100          | 100          | N      |
| 20211221 | HTH     | 259                 | 56760        | 130736       | N      |
| 20211221 | HTHT    | 0                   | 19719        | 39578        | N      |
| 20211221 | HTLD    | 0                   | 1699         | 2138         | N      |
| 20211221 | HTLF    | 0                   | 533          | 1158         | N      |
| 20211221 | HTLFP   | 0                   | 200          | 200          | N      |
| 20211221 | HTOO    | 0                   | 633          | 1199         | N      |
| 20211221 | HTOOW   | 27                  | 55           | 92           | N      |
| 20211221 | HTPA    | 0                   | 2731         | 2731         | N      |
| 20211221 | HTPA WS | 0                   | 0            | 54           | N      |
| 20211221 | HTRB    | 0                   | 0            | 1571         | N      |
| 20211221 | HTY     | 1512                | 2755         | 7939         | N      |
| 20211221 | HTZ     | 0                   | 41980        | 71851        | N      |
| 20211221 | HTZWW   | 100                 | 4339         | 8986         | N      |
| 20211221 | HUBB    | 62                  | 32963        | 79912        | N      |
| 20211221 | HUBG    | 0                   | 1148         | 2636         | N      |
| 20211221 | HUBS    | 215                 | 46116        | 97159        | N      |
| 20211221 | HUDI    | 0                   | 71           | 171          | N      |
| 20211221 | HUGE    | 0                   | 100          | 100          | N      |
| 20211221 | HUGS    | 0                   | 134679       | 158751       | N      |
| 20211221 | HUGS U  | 0                   | 765          | 4637         | N      |
| 20211221 | HUGS WS | 600                 | 13607        | 29138        | N      |
| 20211221 | HUIZ    | 0                   | 100          | 100          | N      |
| 20211221 | HUM     | 825                 | 52033        | 143069       | N      |
| 20211221 | HUMA    | 192                 | 7203         | 8967         | N      |
| 20211221 | HUN     | 500                 | 185737       | 852574       | N      |
| 20211221 | HURC    | 0                   | 3            | 21           | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | HURN    | 0                   | 230          | 234          | N      |
| 20211221 | HUSV    | 0                   | 0            | 100          | N      |
| 20211221 | HUT     | 4474                | 192752       | 319653       | N      |
| 20211221 | HUYA    | 43                  | 203445       | 475891       | N      |
| 20211221 | HVT     | 535                 | 19094        | 50482        | N      |
| 20211221 | HVT A   | 0                   | 1            | 10           | N      |
| 20211221 | HWC     | 0                   | 2930         | 3899         | N      |
| 20211221 | HWKN    | 0                   | 19           | 67           | N      |
| 20211221 | HWKZ    | 0                   | 200          | 13071        | N      |
| 20211221 | HWKZ U  | 0                   | 0            | 3512         | N      |
| 20211221 | HWKZ WS | 0                   | 300          | 698          | N      |
| 20211221 | HWM     | 1151                | 420060       | 831652       | N      |
| 20211221 | HXL     | 101                 | 67512        | 150765       | N      |
| 20211221 | HY      | 121                 | 18702        | 37945        | N      |
| 20211221 | HYB     | 0                   | 4531         | 6896         | N      |
| 20211221 | HYBB    | 0                   | 0            | 48           | N      |
| 20211221 | HYD     | 0                   | 1517         | 2217         | N      |
| 20211221 | HYEM    | 0                   | 1302         | 3567         | N      |
| 20211221 | HYFM    | 0                   | 1679         | 2861         | N      |
| 20211221 | HYG     | 0                   | 397573       | 525236       | N      |
| 20211221 | HYGV    | 0                   | 95           | 95           | N      |
| 20211221 | HYHG    | 100                 | 100          | 100          | N      |
| 20211221 | HYI     | 10                  | 4121         | 8640         | N      |
| 20211221 | HYLB    | 0                   | 48807        | 61921        | N      |
| 20211221 | HYLN    | 2874                | 224327       | 565573       | N      |
| 20211221 | HYLS    | 0                   | 2626         | 2726         | N      |
| 20211221 | HYMB    | 0                   | 0            | 70           | N      |
| 20211221 | HYMCZ   | 0                   | 0            | 100          | N      |
| 20211221 | HYRE    | 0                   | 1516         | 3493         | N      |
| 20211221 | HYS     | 0                   | 106          | 106          | N      |
| 20211221 | HYT     | 0                   | 53944        | 149251       | N      |
| 20211221 | HYZD    | 0                   | 0            | 1000         | N      |
| 20211221 | HYZN    | 0                   | 4766         | 6959         | N      |
| 20211221 | HYZNW   | 200                 | 200          | 297          | N      |
| 20211221 | HZN     | 0                   | 4138         | 6101         | N      |
| 20211221 | HZNP    | 0                   | 4443         | 6182         | N      |
| 20211221 | HZO     | 525                 | 36698        | 70523        | N      |
| 20211221 | HZON    | 750                 | 50715        | 91287        | N      |
| 20211221 | HZON WS | 0                   | 705          | 6350         | N      |
| 20211221 | IAA     | 287                 | 69845        | 199677       | N      |
| 20211221 | IAC     | 0                   | 2697         | 3236         | N      |
| 20211221 | IACC    | 0                   | 0            | 1800         | N      |
| 20211221 | IAE     | 532                 | 3168         | 6300         | N      |
| 20211221 | IAG     | 19702               | 605977       | 846979       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | IAGG   | 0                   | 704          | 704          | N      |
| 20211221 | IAI    | 0                   | 0            | 1400         | N      |
| 20211221 | IART   | 0                   | 8246         | 16123        | N      |
| 20211221 | IAS    | 0                   | 6698         | 7211         | N      |
| 20211221 | IAT    | 0                   | 620          | 720          | N      |
| 20211221 | IAU    | 0                   | 337404       | 802266       | N      |
| 20211221 | IAUM   | 0                   | 6100         | 6100         | N      |
| 20211221 | IBA    | 101                 | 1689         | 4181         | N      |
| 20211221 | IBB    | 0                   | 5079         | 9310         | N      |
| 20211221 | IBCE   | 0                   | 0            | 27           | N      |
| 20211221 | IBCP   | 0                   | 1131         | 1187         | N      |
| 20211221 | IBD    | 0                   | 0            | 100          | N      |
| 20211221 | IBDN   | 0                   | 2052         | 2352         | N      |
| 20211221 | IBDO   | 0                   | 2200         | 4700         | N      |
| 20211221 | IBDP   | 0                   | 2600         | 6235         | N      |
| 20211221 | IBDQ   | 0                   | 1000         | 1800         | N      |
| 20211221 | IBDR   | 0                   | 300          | 500          | N      |
| 20211221 | IBDS   | 0                   | 500          | 600          | N      |
| 20211221 | IBDT   | 0                   | 500          | 500          | N      |
| 20211221 | IBDU   | 0                   | 0            | 100          | N      |
| 20211221 | IBDV   | 0                   | 0            | 100          | N      |
| 20211221 | IBDW   | 0                   | 300          | 300          | N      |
| 20211221 | IBHC   | 0                   | 0            | 126          | N      |
| 20211221 | IBHF   | 0                   | 100          | 100          | N      |
| 20211221 | IBIO   | 6310                | 7334         | 27681        | N      |
| 20211221 | IBKR   | 0                   | 4116         | 5061         | N      |
| 20211221 | IBM    | 7819                | 776257       | 1291446      | N      |
| 20211221 | IBMK   | 0                   | 0            | 1500         | N      |
| 20211221 | IBN    | 2                   | 768052       | 1496736      | N      |
| 20211221 | IBND   | 0                   | 0            | 100          | N      |
| 20211221 | IBOC   | 0                   | 515          | 1044         | N      |
| 20211221 | IBP    | 84                  | 33841        | 48288        | N      |
| 20211221 | IBRX   | 0                   | 28573        | 31673        | N      |
| 20211221 | IBTE   | 0                   | 0            | 100          | N      |
| 20211221 | IBTH   | 0                   | 100          | 100          | N      |
| 20211221 | IBTX   | 0                   | 2195         | 3249         | N      |
| 20211221 | ICAD   | 0                   | 976          | 1028         | N      |
| 20211221 | ICCC   | 0                   | 0            | 1            | N      |
| 20211221 | ICCM   | 100                 | 101          | 104          | N      |
| 20211221 | ICD    | 179                 | 19381        | 29007        | N      |
| 20211221 | ICE    | 2051                | 179360       | 738902       | N      |
| 20211221 | ICF    | 0                   | 2312         | 2312         | N      |
| 20211221 | ICFI   | 0                   | 210          | 292          | N      |
| 20211221 | ICHR   | 0                   | 632          | 732          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | ICL    | 0                   | 20518        | 50498        | N      |
| 20211221 | ICLK   | 0                   | 102          | 206          | N      |
| 20211221 | ICLN   | 100                 | 143140       | 205756       | N      |
| 20211221 | ICLR   | 0                   | 5687         | 14683        | N      |
| 20211221 | ICMB   | 0                   | 100          | 100          | N      |
| 20211221 | ICNC U | 0                   | 53           | 563          | N      |
| 20211221 | ICPT   | 0                   | 5829         | 7332         | N      |
| 20211221 | ICSH   | 0                   | 6000         | 7702         | N      |
| 20211221 | ICUI   | 0                   | 229          | 444          | N      |
| 20211221 | ICVT   | 0                   | 33           | 152          | N      |
| 20211221 | ICVX   | 0                   | 334          | 872          | N      |
| 20211221 | ID     | 0                   | 412          | 469          | N      |
| 20211221 | IDA    | 25                  | 25029        | 56648        | N      |
| 20211221 | IDCC   | 0                   | 1644         | 2204         | N      |
| 20211221 | IDE    | 0                   | 4834         | 7527         | N      |
| 20211221 | IDEV   | 0                   | 16817        | 17813        | N      |
| 20211221 | IDEX   | 0                   | 14183        | 28991        | N      |
| 20211221 | IDHQ   | 0                   | 700          | 700          | N      |
| 20211221 | IDN    | 0                   | 0            | 201          | N      |
| 20211221 | IDNA   | 0                   | 100          | 100          | N      |
| 20211221 | IDRA   | 0                   | 0            | 900          | N      |
| 20211221 | IDRV   | 0                   | 900          | 900          | N      |
| 20211221 | IDT    | 1117                | 37593        | 55156        | N      |
| 20211221 | IDU    | 0                   | 1216         | 1515         | N      |
| 20211221 | IDV    | 100                 | 11717        | 17982        | N      |
| 20211221 | IDX    | 0                   | 330          | 430          | N      |
| 20211221 | IDXX   | 0                   | 1349         | 2207         | N      |
| 20211221 | IDYA   | 0                   | 3465         | 4192         | N      |
| 20211221 | IEA    | 0                   | 5002         | 6567         | N      |
| 20211221 | IEAWW  | 0                   | 30           | 66           | N      |
| 20211221 | IEF    | 0                   | 228206       | 276796       | N      |
| 20211221 | IEFA   | 0                   | 223047       | 355598       | N      |
| 20211221 | IEI    | 400                 | 15404        | 24309        | N      |
| 20211221 | IEMG   | 3799                | 328768       | 501616       | N      |
| 20211221 | IEO    | 0                   | 200          | 422          | N      |
| 20211221 | IEP    | 0                   | 1582         | 8318         | N      |
| 20211221 | IESC   | 0                   | 121          | 393          | N      |
| 20211221 | IETC   | 0                   | 0            | 100          | N      |
| 20211221 | IEUR   | 0                   | 9665         | 11042        | N      |
| 20211221 | IEV    | 0                   | 220          | 1514         | N      |
| 20211221 | IEX    | 160                 | 41019        | 93181        | N      |
| 20211221 | IEZ    | 0                   | 4616         | 5679         | N      |
| 20211221 | IFF    | 199                 | 262521       | 454447       | N      |
| 20211221 | IFGL   | 0                   | 0            | 100          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | IFIN U   | 0                   | 0            | 102          | N      |
| 20211221 | IFN      | 0                   | 5912         | 18588        | N      |
| 20211221 | IFRA     | 0                   | 2148         | 3481         | N      |
| 20211221 | IFRX     | 0                   | 250          | 751          | N      |
| 20211221 | IFS      | 0                   | 6153         | 11653        | N      |
| 20211221 | IFV      | 0                   | 100          | 100          | N      |
| 20211221 | IG       | 0                   | 0            | 139          | N      |
| 20211221 | IGA      | 255                 | 3613         | 13036        | N      |
| 20211221 | IGC      | 0                   | 3402         | 5337         | N      |
| 20211221 | IGD      | 0                   | 28342        | 50835        | N      |
| 20211221 | IGE      | 0                   | 596          | 1516         | N      |
| 20211221 | IGF      | 0                   | 3169         | 3170         | N      |
| 20211221 | IGI      | 0                   | 775          | 6672         | N      |
| 20211221 | IGIB     | 0                   | 9628         | 16503        | N      |
| 20211221 | IGLB     | 0                   | 1288         | 3076         | N      |
| 20211221 | IGM      | 0                   | 0            | 100          | N      |
| 20211221 | IGMS     | 0                   | 4522         | 5547         | N      |
| 20211221 | IGN      | 0                   | 0            | 200          | N      |
| 20211221 | IGR      | 0                   | 16832        | 45626        | N      |
| 20211221 | IGRO     | 0                   | 190          | 190          | N      |
| 20211221 | IGSB     | 30000               | 76485        | 154866       | N      |
| 20211221 | IGT      | 125                 | 167276       | 404886       | N      |
| 20211221 | IGV      | 0                   | 28019        | 35295        | N      |
| 20211221 | IH       | 3150                | 20795        | 34000        | N      |
| 20211221 | IHAK     | 0                   | 1800         | 2100         | N      |
| 20211221 | IHC      | 0                   | 1728         | 19035        | N      |
| 20211221 | IHD      | 3                   | 9070         | 33012        | N      |
| 20211221 | IHG      | 4239                | 28449        | 46922        | N      |
| 20211221 | IHI      | 0                   | 10705        | 12810        | N      |
| 20211221 | IHIT     | 100                 | 13399        | 16074        | N      |
| 20211221 | IHRT     | 0                   | 1531         | 2787         | N      |
| 20211221 | IHS      | 0                   | 5611         | 13028        | N      |
| 20211221 | IHT      | 0                   | 100          | 100          | N      |
| 20211221 | IHTA     | 0                   | 196          | 2112         | N      |
| 20211221 | IIF      | 0                   | 1766         | 4166         | N      |
| 20211221 | III      | 0                   | 2457         | 4260         | N      |
| 20211221 | IIII     | 0                   | 0            | 100          | N      |
| 20211221 | IIIN     | 657                 | 31631        | 47677        | N      |
| 20211221 | IIIV     | 0                   | 641          | 1371         | N      |
| 20211221 | IIM      | 0                   | 4933         | 8697         | N      |
| 20211221 | IIN      | 200                 | 200          | 200          | N      |
| 20211221 | IINN     | 0                   | 3648         | 15492        | N      |
| 20211221 | IIPR     | 648                 | 18424        | 34467        | N      |
| 20211221 | IIPR PRA | 0                   | 300          | 389          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | IIVI    | 179                 | 2506         | 13649        | N      |
| 20211221 | IJH     | 0                   | 34091        | 52775        | N      |
| 20211221 | IJJ     | 0                   | 3689         | 15180        | N      |
| 20211221 | IJK     | 0                   | 4032         | 4783         | N      |
| 20211221 | IJR     | 0                   | 9019         | 13411        | N      |
| 20211221 | IJS     | 0                   | 847          | 3117         | N      |
| 20211221 | IJT     | 0                   | 1300         | 1300         | N      |
| 20211221 | IKNA    | 0                   | 403          | 413          | N      |
| 20211221 | IKT     | 0                   | 2            | 2            | N      |
| 20211221 | ILCB    | 0                   | 600          | 1420         | N      |
| 20211221 | ILCG    | 0                   | 100          | 200          | N      |
| 20211221 | ILCV    | 0                   | 0            | 71           | N      |
| 20211221 | ILF     | 0                   | 5783         | 21783        | N      |
| 20211221 | ILMN    | 0                   | 3425         | 5611         | N      |
| 20211221 | ILPT    | 100                 | 2370         | 2668         | N      |
| 20211221 | ILTB    | 0                   | 0            | 200          | N      |
| 20211221 | IMAB    | 0                   | 2123         | 2585         | N      |
| 20211221 | IMAC    | 0                   | 0            | 200          | N      |
| 20211221 | IMAQ    | 0                   | 200          | 2652         | N      |
| 20211221 | IMAX    | 303                 | 85990        | 150973       | N      |
| 20211221 | IMBI    | 0                   | 1            | 301          | N      |
| 20211221 | IMBIL   | 0                   | 100          | 100          | N      |
| 20211221 | IMCB    | 0                   | 330          | 1130         | N      |
| 20211221 | IMCC    | 0                   | 1356         | 1456         | N      |
| 20211221 | IMCG    | 0                   | 200          | 800          | N      |
| 20211221 | IMCR    | 0                   | 600          | 600          | N      |
| 20211221 | IMGN    | 0                   | 17607        | 34382        | N      |
| 20211221 | IMGO    | 0                   | 5013         | 5544         | N      |
| 20211221 | IMKTA   | 0                   | 1316         | 1631         | N      |
| 20211221 | IMMP    | 0                   | 0            | 341          | N      |
| 20211221 | IMMR    | 0                   | 401          | 1164         | N      |
| 20211221 | IMMX    | 1040                | 1696         | 1796         | N      |
| 20211221 | IMO     | 100                 | 5726         | 8110         | N      |
| 20211221 | IMOS    | 0                   | 0            | 100          | N      |
| 20211221 | IMPL    | 0                   | 514          | 518          | N      |
| 20211221 | IMPX    | 95                  | 1417         | 21360        | N      |
| 20211221 | IMPX WS | 351                 | 14601        | 16209        | N      |
| 20211221 | IMRA    | 0                   | 317          | 1042         | N      |
| 20211221 | IMRX    | 0                   | 343          | 343          | N      |
| 20211221 | IMTE    | 0                   | 100          | 100          | N      |
| 20211221 | IMTM    | 0                   | 100          | 200          | N      |
| 20211221 | IMTX    | 0                   | 716          | 716          | N      |
| 20211221 | IMUX    | 0                   | 107          | 320          | N      |
| 20211221 | IMV     | 300                 | 4842         | 8915         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | IMVT    | 0                   | 2750         | 6976         | N      |
| 20211221 | IMXI    | 0                   | 291          | 791          | N      |
| 20211221 | INAQ U  | 0                   | 0            | 204          | N      |
| 20211221 | INAQ WS | 0                   | 9000         | 25000        | N      |
| 20211221 | INBK    | 0                   | 16           | 121          | N      |
| 20211221 | INBX    | 0                   | 2960         | 4175         | N      |
| 20211221 | INCO    | 0                   | 0            | 92           | N      |
| 20211221 | INCR    | 0                   | 1394         | 1394         | N      |
| 20211221 | INCY    | 0                   | 5760         | 13246        | N      |
| 20211221 | INDA    | 0                   | 43080        | 45571        | N      |
| 20211221 | INDB    | 0                   | 533          | 706          | N      |
| 20211221 | INDI    | 0                   | 2674         | 8385         | N      |
| 20211221 | INDIW   | 0                   | 0            | 330          | N      |
| 20211221 | INDL    | 0                   | 100          | 100          | N      |
| 20211221 | INDP    | 1757                | 1757         | 1957         | N      |
| 20211221 | INDS    | 0                   | 1500         | 1500         | N      |
| 20211221 | INDT    | 0                   | 6            | 106          | N      |
| 20211221 | INDY    | 0                   | 100          | 200          | N      |
| 20211221 | INFA    | 100                 | 81485        | 115790       | N      |
| 20211221 | INFI    | 500                 | 14520        | 23835        | N      |
| 20211221 | INFL    | 0                   | 100          | 125          | N      |
| 20211221 | INFN    | 0                   | 12997        | 21061        | N      |
| 20211221 | INFO    | 109                 | 677786       | 963170       | N      |
| 20211221 | INFU    | 0                   | 21           | 41           | N      |
| 20211221 | INFY    | 133                 | 247997       | 606883       | N      |
| 20211221 | ING     | 6263                | 352929       | 547521       | N      |
| 20211221 | INGN    | 0                   | 971          | 1278         | N      |
| 20211221 | INGR    | 62                  | 47015        | 87821        | N      |
| 20211221 | INKT    | 0                   | 344          | 380          | N      |
| 20211221 | INMB    | 0                   | 107          | 477          | N      |
| 20211221 | INMD    | 0                   | 6581         | 9127         | N      |
| 20211221 | INN     | 797                 | 207774       | 272944       | N      |
| 20211221 | INN PRE | 0                   | 0            | 261          | N      |
| 20211221 | INN PRF | 0                   | 278          | 1872         | N      |
| 20211221 | INNV    | 0                   | 1180         | 1280         | N      |
| 20211221 | INO     | 300                 | 18304        | 29195        | N      |
| 20211221 | INOD    | 0                   | 0            | 205          | N      |
| 20211221 | INPX    | 0                   | 2400         | 4487         | N      |
| 20211221 | INS     | 29                  | 3257         | 14636        | N      |
| 20211221 | INSE    | 0                   | 3965         | 4695         | N      |
| 20211221 | INSG    | 200                 | 4347         | 13926        | N      |
| 20211221 | INSI    | 0                   | 40           | 2153         | N      |
| 20211221 | INSM    | 0                   | 5719         | 7715         | N      |
| 20211221 | INSP    | 331                 | 28670        | 44743        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | INST     | 35                  | 19528        | 33465        | N      |
| 20211221 | INSW     | 0                   | 96398        | 173639       | N      |
| 20211221 | INSW PRA | 0                   | 899          | 1099         | N      |
| 20211221 | INT      | 181                 | 74014        | 166948       | N      |
| 20211221 | INTA     | 0                   | 1277         | 1487         | N      |
| 20211221 | INTC     | 1567                | 225530       | 554098       | N      |
| 20211221 | INTF     | 0                   | 600          | 1000         | N      |
| 20211221 | INTT     | 0                   | 205          | 515          | N      |
| 20211221 | INTU     | 0                   | 11387        | 20710        | N      |
| 20211221 | INTZ     | 0                   | 100          | 106          | N      |
| 20211221 | INVA     | 0                   | 927          | 5705         | N      |
| 20211221 | INVE     | 0                   | 72           | 73           | N      |
| 20211221 | INVH     | 471                 | 434639       | 747054       | N      |
| 20211221 | INVO     | 0                   | 200          | 200          | N      |
| 20211221 | INVZ     | 0                   | 3639         | 5341         | N      |
| 20211221 | INZY     | 0                   | 255          | 579          | N      |
| 20211221 | IO       | 20496               | 68334        | 137934       | N      |
| 20211221 | IOBT     | 102                 | 142          | 688          | N      |
| 20211221 | IONQ     | 12110               | 724082       | 896988       | N      |
| 20211221 | IONQ WS  | 4589                | 7279         | 19535        | N      |
| 20211221 | IONS     | 0                   | 7933         | 17667        | N      |
| 20211221 | IOO      | 0                   | 2579         | 2729         | N      |
| 20211221 | IOSP     | 0                   | 616          | 917          | N      |
| 20211221 | IOT      | 2601                | 870208       | 2179348      | N      |
| 20211221 | IOVA     | 105                 | 7806         | 19191        | N      |
| 20211221 | IP       | 4262                | 301347       | 1321633      | N      |
| 20211221 | IPAC     | 0                   | 100          | 100          | N      |
| 20211221 | IPAR     | 0                   | 300          | 416          | N      |
| 20211221 | IPAY     | 0                   | 275          | 475          | N      |
| 20211221 | IPG      | 274                 | 449019       | 830668       | N      |
| 20211221 | IPGP     | 0                   | 3000         | 3805         | N      |
| 20211221 | IPI      | 103                 | 8206         | 20830        | N      |
| 20211221 | IPKW     | 0                   | 2020         | 2737         | N      |
| 20211221 | IPO      | 0                   | 28           | 1328         | N      |
| 20211221 | IPOD     | 13                  | 16800        | 44372        | N      |
| 20211221 | IPOD U   | 0                   | 141          | 1969         | N      |
| 20211221 | IPOD WS  | 320                 | 2138         | 5589         | N      |
| 20211221 | IPOF     | 4712                | 15730        | 50335        | N      |
| 20211221 | IPOF U   | 0                   | 8            | 1490         | N      |
| 20211221 | IPOF WS  | 68                  | 1712         | 10917        | N      |
| 20211221 | IPSC     | 0                   | 1633         | 1749         | N      |
| 20211221 | IPVA     | 0                   | 0            | 490          | N      |
| 20211221 | IPVA U   | 0                   | 400          | 700          | N      |
| 20211221 | IPVF     | 0                   | 0            | 122          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | IPVF WS | 0                   | 220          | 1429         | N      |
| 20211221 | IPW     | 0                   | 3            | 488          | N      |
| 20211221 | IPWR    | 0                   | 300          | 300          | N      |
| 20211221 | IQ      | 0                   | 256338       | 384323       | N      |
| 20211221 | IQDF    | 0                   | 1039         | 1039         | N      |
| 20211221 | IQI     | 0                   | 3971         | 13077        | N      |
| 20211221 | IQLT    | 0                   | 22143        | 24807        | N      |
| 20211221 | IQMDU   | 0                   | 100          | 100          | N      |
| 20211221 | IQV     | 604                 | 119386       | 267068       | N      |
| 20211221 | IR      | 4864                | 366180       | 678408       | N      |
| 20211221 | IRBT    | 0                   | 1166         | 1698         | N      |
| 20211221 | IRDM    | 0                   | 6810         | 7968         | N      |
| 20211221 | IREN    | 0                   | 4            | 3528         | N      |
| 20211221 | IRL     | 145                 | 495          | 1698         | N      |
| 20211221 | IRM     | 611                 | 333021       | 552179       | N      |
| 20211221 | IRMD    | 0                   | 322          | 538          | N      |
| 20211221 | IRNT    | 17621               | 188940       | 291401       | N      |
| 20211221 | IRNT WS | 1350                | 1350         | 25312        | N      |
| 20211221 | IROQ    | 0                   | 2            | 2            | N      |
| 20211221 | IRRX U  | 0                   | 0            | 165          | N      |
| 20211221 | IRS     | 0                   | 1772         | 11779        | N      |
| 20211221 | IRS WS  | 0                   | 100          | 2199         | N      |
| 20211221 | IRT     | 20626               | 529231       | 2851963      | N      |
| 20211221 | IRTC    | 0                   | 3988         | 7242         | N      |
| 20211221 | IRWD    | 0                   | 39589        | 52505        | N      |
| 20211221 | IS      | 1850                | 72412        | 144674       | N      |
| 20211221 | ISAA    | 0                   | 0            | 4111         | N      |
| 20211221 | ISBC    | 0                   | 7944         | 18366        | N      |
| 20211221 | ISCF    | 0                   | 35           | 35           | N      |
| 20211221 | ISCG    | 0                   | 0            | 34           | N      |
| 20211221 | ISCV    | 0                   | 200          | 200          | N      |
| 20211221 | ISD     | 0                   | 6539         | 17981        | N      |
| 20211221 | ISEE    | 0                   | 3715         | 4493         | N      |
| 20211221 | ISEM    | 0                   | 200          | 200          | N      |
| 20211221 | ISIG    | 1300                | 8613         | 13503        | N      |
| 20211221 | ISLEW   | 0                   | 10           | 10           | N      |
| 20211221 | ISO     | 0                   | 3888         | 6124         | N      |
| 20211221 | ISPC    | 10944               | 27905        | 35472        | N      |
| 20211221 | ISR     | 0                   | 600          | 600          | N      |
| 20211221 | ISRG    | 0                   | 17029        | 32171        | N      |
| 20211221 | ISTB    | 0                   | 1300         | 2000         | N      |
| 20211221 | ISTR    | 0                   | 0            | 25           | N      |
| 20211221 | ISUN    | 0                   | 106          | 214          | N      |
| 20211221 | IT      | 351                 | 79173        | 132081       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | ITA     | 0                   | 607          | 901          | N      |
| 20211221 | ITB     | 3734                | 77838        | 101412       | N      |
| 20211221 | ITCB    | 0                   | 1039         | 1850         | N      |
| 20211221 | ITCI    | 44                  | 26770        | 49263        | N      |
| 20211221 | ITGR    | 0                   | 23711        | 64780        | N      |
| 20211221 | ITHXW   | 0                   | 0            | 1700         | N      |
| 20211221 | ITI     | 0                   | 300          | 758          | N      |
| 20211221 | ITIC    | 0                   | 8            | 13           | N      |
| 20211221 | ITOS    | 0                   | 2099         | 3160         | N      |
| 20211221 | ITOT    | 0                   | 11282        | 15147        | N      |
| 20211221 | ITP     | 100                 | 2000         | 2114         | N      |
| 20211221 | ITRG    | 0                   | 1773         | 1773         | N      |
| 20211221 | ITRI    | 0                   | 3127         | 3790         | N      |
| 20211221 | ITRM    | 0                   | 5075         | 7986         | N      |
| 20211221 | ITRN    | 0                   | 241          | 441          | N      |
| 20211221 | ITT     | 143                 | 31437        | 54976        | N      |
| 20211221 | ITUB    | 4486                | 1911250      | 3582022      | N      |
| 20211221 | ITW     | 48                  | 172583       | 330443       | N      |
| 20211221 | IUSB    | 0                   | 23615        | 27683        | N      |
| 20211221 | IUSG    | 0                   | 2790         | 6668         | N      |
| 20211221 | IUSV    | 0                   | 2300         | 3759         | N      |
| 20211221 | IVAC    | 0                   | 6642         | 9746         | N      |
| 20211221 | IVAL    | 0                   | 52           | 152          | N      |
| 20211221 | IVAN    | 0                   | 8787         | 11511        | N      |
| 20211221 | IVAN WS | 36                  | 36           | 36           | N      |
| 20211221 | IVC     | 144                 | 68945        | 220175       | N      |
| 20211221 | IVCBU   | 0                   | 0            | 8867         | N      |
| 20211221 | IVE     | 200                 | 9951         | 12542        | N      |
| 20211221 | IVES    | 0                   | 100          | 100          | N      |
| 20211221 | IVH     | 0                   | 4146         | 10672        | N      |
| 20211221 | IVLU    | 0                   | 0            | 1817         | N      |
| 20211221 | IVOL    | 0                   | 11654        | 25925        | N      |
| 20211221 | IVR     | 7601                | 899655       | 1501728      | N      |
| 20211221 | IVR PRB | 0                   | 400          | 1891         | N      |
| 20211221 | IVR PRC | 0                   | 1961         | 6287         | N      |
| 20211221 | IVT     | 0                   | 780906       | 1045089      | N      |
| 20211221 | IVV     | 0                   | 133752       | 150279       | N      |
| 20211221 | IVW     | 1000                | 69822        | 98166        | N      |
| 20211221 | IVZ     | 5682                | 326557       | 761325       | N      |
| 20211221 | IWB     | 0                   | 10163        | 11927        | N      |
| 20211221 | IWC     | 0                   | 1200         | 1200         | N      |
| 20211221 | IWD     | 0                   | 90391        | 130978       | N      |
| 20211221 | IWF     | 0                   | 11059        | 17910        | N      |
| 20211221 | IWL     | 0                   | 0            | 400          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | IWM     | 257                 | 1139864      | 1805211      | N      |
| 20211221 | IWN     | 0                   | 124047       | 152279       | N      |
| 20211221 | IWO     | 0                   | 17435        | 22556        | N      |
| 20211221 | IWP     | 0                   | 11164        | 23348        | N      |
| 20211221 | IWR     | 0                   | 61815        | 81037        | N      |
| 20211221 | IWS     | 0                   | 13191        | 36991        | N      |
| 20211221 | IWV     | 200                 | 2218         | 2275         | N      |
| 20211221 | IWX     | 0                   | 100          | 200          | N      |
| 20211221 | IWY     | 0                   | 2700         | 3100         | N      |
| 20211221 | IX      | 501                 | 10725        | 13945        | N      |
| 20211221 | IXC     | 0                   | 4004         | 5575         | N      |
| 20211221 | IXG     | 0                   | 305          | 7805         | N      |
| 20211221 | IXJ     | 0                   | 1725         | 1928         | N      |
| 20211221 | IXN     | 0                   | 1042         | 2232         | N      |
| 20211221 | IXP     | 0                   | 100          | 100          | N      |
| 20211221 | IXUS    | 0                   | 63885        | 71438        | N      |
| 20211221 | IYC     | 0                   | 200          | 4816         | N      |
| 20211221 | IYE     | 0                   | 65324        | 103108       | N      |
| 20211221 | IYF     | 0                   | 42405        | 73284        | N      |
| 20211221 | IYG     | 0                   | 271          | 971          | N      |
| 20211221 | IYH     | 0                   | 13           | 223          | N      |
| 20211221 | IYJ     | 0                   | 200          | 210          | N      |
| 20211221 | IYK     | 0                   | 200          | 210          | N      |
| 20211221 | IYM     | 0                   | 301          | 401          | N      |
| 20211221 | IYR     | 3116                | 165646       | 255144       | N      |
| 20211221 | IYT     | 0                   | 990          | 1938         | N      |
| 20211221 | IYW     | 0                   | 6216         | 8823         | N      |
| 20211221 | IYY     | 0                   | 1115         | 1215         | N      |
| 20211221 | IYZ     | 0                   | 5159         | 33666        | N      |
| 20211221 | IZEA    | 1500                | 8416         | 15333        | N      |
| 20211221 | J       | 212                 | 75435        | 272689       | N      |
| 20211221 | JAAA    | 0                   | 0            | 1296         | N      |
| 20211221 | JACK    | 0                   | 1422         | 1984         | N      |
| 20211221 | JAGG    | 0                   | 0            | 300          | N      |
| 20211221 | JAGX    | 18469               | 645687       | 743949       | N      |
| 20211221 | JAKK    | 0                   | 219          | 329          | N      |
| 20211221 | JAMF    | 0                   | 27104        | 36015        | N      |
| 20211221 | JANX    | 0                   | 953          | 987          | N      |
| 20211221 | JATT    | 0                   | 0            | 952          | N      |
| 20211221 | JATT WS | 0                   | 0            | 93314        | N      |
| 20211221 | JAZZ    | 0                   | 4858         | 5886         | N      |
| 20211221 | JBGS    | 80                  | 82515        | 230187       | N      |
| 20211221 | JBHT    | 0                   | 2036         | 3975         | N      |
| 20211221 | JBI     | 0                   | 91765        | 133477       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | JBK    | 0                   | 0            | 1            | N      |
| 20211221 | JBL    | 410                 | 210288       | 392034       | N      |
| 20211221 | JBLU   | 100                 | 155956       | 285631       | N      |
| 20211221 | JBSS   | 0                   | 61           | 67           | N      |
| 20211221 | JBT    | 105                 | 20916        | 32695        | N      |
| 20211221 | JCE    | 0                   | 2648         | 4697         | N      |
| 20211221 | JCI    | 1153                | 340613       | 743531       | N      |
| 20211221 | JCICW  | 0                   | 0            | 220          | N      |
| 20211221 | JCO    | 3000                | 9514         | 16165        | N      |
| 20211221 | JD     | 100                 | 160105       | 234264       | N      |
| 20211221 | JDST   | 0                   | 49996        | 85600        | N      |
| 20211221 | JEF    | 6795                | 183311       | 293252       | N      |
| 20211221 | JEFD   | 94                  | 195618       | 402533       | N      |
| 20211221 | JEMD   | 0                   | 2439         | 3959         | N      |
| 20211221 | JEPI   | 0                   | 1782         | 3304         | N      |
| 20211221 | JEQ    | 1925                | 2656         | 3057         | N      |
| 20211221 | JETS   | 0                   | 349852       | 508005       | N      |
| 20211221 | JFIN   | 100                 | 114          | 114          | N      |
| 20211221 | JFR    | 0                   | 25306        | 33650        | N      |
| 20211221 | JG     | 0                   | 100          | 151          | N      |
| 20211221 | JGH    | 0                   | 3740         | 6787         | N      |
| 20211221 | JHAA   | 0                   | 1            | 546          | N      |
| 20211221 | JHG    | 1661                | 162361       | 300102       | N      |
| 20211221 | JHI    | 0                   | 711          | 3311         | N      |
| 20211221 | JHMD   | 0                   | 200          | 205          | N      |
| 20211221 | JHMI   | 0                   | 1423         | 1423         | N      |
| 20211221 | JHML   | 0                   | 0            | 100          | N      |
| 20211221 | JHMM   | 0                   | 3409         | 3605         | N      |
| 20211221 | JHPI   | 0                   | 0            | 1            | N      |
| 20211221 | JHS    | 0                   | 1543         | 6776         | N      |
| 20211221 | JHSC   | 0                   | 0            | 14           | N      |
| 20211221 | JHX    | 151                 | 4811         | 6931         | N      |
| 20211221 | JILL   | 513                 | 2245         | 9575         | N      |
| 20211221 | JJSF   | 0                   | 1166         | 1479         | N      |
| 20211221 | JKHY   | 0                   | 5941         | 8322         | N      |
| 20211221 | JKS    | 15613               | 122574       | 211162       | N      |
| 20211221 | JLL    | 207                 | 68088        | 128617       | N      |
| 20211221 | JLS    | 0                   | 1215         | 23839        | N      |
| 20211221 | JMBS   | 0                   | 300          | 300          | N      |
| 20211221 | JMIA   | 886                 | 607286       | 1147234      | N      |
| 20211221 | JMM    | 0                   | 0            | 294          | N      |
| 20211221 | JMOM   | 0                   | 0            | 2            | N      |
| 20211221 | JMST   | 0                   | 3025         | 7725         | N      |
| 20211221 | JMUB   | 0                   | 100          | 100          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | JNCE    | 0                   | 6243         | 6902         | N      |
| 20211221 | JNJ     | 5596                | 1347736      | 2577892      | N      |
| 20211221 | JNK     | 0                   | 135457       | 197611       | N      |
| 20211221 | JNPR    | 1034                | 420331       | 1071535      | N      |
| 20211221 | JNUG    | 0                   | 233          | 1059         | N      |
| 20211221 | JOAN    | 0                   | 846          | 1319         | N      |
| 20211221 | JOB     | 0                   | 7893         | 12893        | N      |
| 20211221 | JOBS    | 0                   | 3551         | 5161         | N      |
| 20211221 | JOBY    | 3857                | 372771       | 733480       | N      |
| 20211221 | JOBY WS | 0                   | 318          | 21685        | N      |
| 20211221 | JOE     | 363                 | 20733        | 39808        | N      |
| 20211221 | JOET    | 0                   | 419          | 419          | N      |
| 20211221 | JOF     | 0                   | 1300         | 4731         | N      |
| 20211221 | JOUT    | 0                   | 12           | 22           | N      |
| 20211221 | JP      | 0                   | 4555         | 5119         | N      |
| 20211221 | JPC     | 2119                | 29603        | 46381        | N      |
| 20211221 | JPEM    | 0                   | 0            | 59           | N      |
| 20211221 | JPI     | 0                   | 3172         | 5409         | N      |
| 20211221 | JPIB    | 0                   | 0            | 500          | N      |
| 20211221 | JPIN    | 0                   | 100          | 100          | N      |
| 20211221 | JPM     | 5791                | 776744       | 2750981      | N      |
| 20211221 | JPM PRC | 0                   | 8813         | 23450        | N      |
| 20211221 | JPM PRD | 0                   | 5586         | 20344        | N      |
| 20211221 | JPM PRJ | 0                   | 4615         | 8592         | N      |
| 20211221 | JPM PRK | 0                   | 5767         | 22742        | N      |
| 20211221 | JPM PRL | 0                   | 5558         | 21141        | N      |
| 20211221 | JPM PRM | 290                 | 18239        | 68892        | N      |
| 20211221 | JPMB    | 0                   | 100          | 100          | N      |
| 20211221 | JPME    | 0                   | 0            | 100          | N      |
| 20211221 | JPS     | 2209                | 31289        | 55786        | N      |
| 20211221 | JPST    | 0                   | 11900        | 13900        | N      |
| 20211221 | JPT     | 0                   | 337          | 660          | N      |
| 20211221 | JQC     | 6094                | 64316        | 143615       | N      |
| 20211221 | JRI     | 800                 | 7587         | 24718        | N      |
| 20211221 | JRO     | 25                  | 23398        | 32886        | N      |
| 20211221 | JRS     | 0                   | 3938         | 11664        | N      |
| 20211221 | JRVR    | 0                   | 1474         | 2114         | N      |
| 20211221 | JSD     | 293                 | 3762         | 6080         | N      |
| 20211221 | JSPR    | 0                   | 100          | 134          | N      |
| 20211221 | JSRW    | 0                   | 28           | 66           | N      |
| 20211221 | JT      | 700                 | 5036         | 25801        | N      |
| 20211221 | JUPW    | 0                   | 0            | 2            | N      |
| 20211221 | JVAL    | 0                   | 0            | 100          | N      |
| 20211221 | JW A    | 230                 | 44523        | 91151        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | JW B    | 0                   | 106          | 206          | N      |
| 20211221 | JWEL    | 1900                | 2200         | 3436         | N      |
| 20211221 | JWN     | 5247                | 443571       | 791196       | N      |
| 20211221 | JWSM    | 0                   | 1834         | 2378         | N      |
| 20211221 | JWSM WS | 0                   | 0            | 1000         | N      |
| 20211221 | JXI     | 0                   | 100          | 100          | N      |
| 20211221 | JXN     | 933                 | 1729886      | 2028521      | N      |
| 20211221 | JYNT    | 0                   | 752          | 1103         | N      |
| 20211221 | JZRO    | 0                   | 200          | 200          | N      |
| 20211221 | JZXN    | 0                   | 171          | 271          | N      |
| 20211221 | K       | 1116                | 462337       | 857562       | N      |
| 20211221 | KACLU   | 0                   | 0            | 100          | N      |
| 20211221 | KAHC    | 0                   | 578          | 5900         | N      |
| 20211221 | KAHC U  | 0                   | 110          | 180          | N      |
| 20211221 | KAHC WS | 0                   | 0            | 1089         | N      |
| 20211221 | KAI     | 0                   | 8384         | 13608        | N      |
| 20211221 | KAIU    | 0                   | 0            | 8810         | N      |
| 20211221 | KAIR    | 0                   | 0            | 263          | N      |
| 20211221 | KALA    | 0                   | 866          | 5388         | N      |
| 20211221 | KALU    | 0                   | 84           | 200          | N      |
| 20211221 | KALV    | 0                   | 319          | 460          | N      |
| 20211221 | KAMN    | 0                   | 59632        | 88078        | N      |
| 20211221 | KAR     | 600                 | 194206       | 451088       | N      |
| 20211221 | KARO    | 0                   | 1            | 1            | N      |
| 20211221 | KARS    | 0                   | 100          | 100          | N      |
| 20211221 | KB      | 0                   | 21602        | 55228        | N      |
| 20211221 | KBA     | 0                   | 2245         | 2550         | N      |
| 20211221 | KBAL    | 6                   | 964          | 2144         | N      |
| 20211221 | KBE     | 0                   | 90471        | 129919       | N      |
| 20211221 | KBH     | 1433                | 176587       | 372674       | N      |
| 20211221 | KBNT    | 0                   | 217          | 515          | N      |
| 20211221 | KBNTW   | 0                   | 0            | 20           | N      |
| 20211221 | KBR     | 202                 | 111167       | 255716       | N      |
| 20211221 | KBWB    | 0                   | 3986         | 10793        | N      |
| 20211221 | KBWD    | 0                   | 900          | 1450         | N      |
| 20211221 | KBWY    | 0                   | 609          | 1520         | N      |
| 20211221 | KC      | 0                   | 43867        | 56642        | N      |
| 20211221 | KCCA    | 0                   | 100          | 100          | N      |
| 20211221 | KCE     | 0                   | 100          | 329          | N      |
| 20211221 | KCGI    | 0                   | 0            | 120          | N      |
| 20211221 | KCGI WS | 0                   | 5600         | 18807        | N      |
| 20211221 | KD      | 8732                | 312998       | 608267       | N      |
| 20211221 | KDNY    | 0                   | 631          | 2106         | N      |
| 20211221 | KDP     | 0                   | 21831        | 69927        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | KE      | 0                   | 6            | 83           | N      |
| 20211221 | KELYA   | 0                   | 298          | 2673         | N      |
| 20211221 | KEMQ    | 0                   | 206          | 706          | N      |
| 20211221 | KEMX    | 0                   | 100          | 100          | N      |
| 20211221 | KEN     | 0                   | 382          | 869          | N      |
| 20211221 | KEP     | 0                   | 11569        | 83518        | N      |
| 20211221 | KERN    | 0                   | 3385         | 7208         | N      |
| 20211221 | KEUA    | 0                   | 102          | 102          | N      |
| 20211221 | KEX     | 32                  | 58463        | 84012        | N      |
| 20211221 | KEY     | 4255                | 986102       | 1952060      | N      |
| 20211221 | KEY PRI | 0                   | 3584         | 4869         | N      |
| 20211221 | KEY PRJ | 0                   | 4550         | 7080         | N      |
| 20211221 | KEY PRK | 0                   | 452          | 2612         | N      |
| 20211221 | KEYS    | 5                   | 116276       | 302085       | N      |
| 20211221 | KF      | 0                   | 414          | 2909         | N      |
| 20211221 | KFRC    | 0                   | 140          | 428          | N      |
| 20211221 | KFS     | 0                   | 700          | 1835         | N      |
| 20211221 | KFY     | 225                 | 41371        | 105112       | N      |
| 20211221 | KGC     | 43022               | 1672234      | 2374824      | N      |
| 20211221 | KGRN    | 0                   | 102          | 403          | N      |
| 20211221 | KHC     | 0                   | 28465        | 55674        | N      |
| 20211221 | KHYB    | 0                   | 0            | 156          | N      |
| 20211221 | KIDS    | 0                   | 384          | 396          | N      |
| 20211221 | KIE     | 0                   | 9741         | 14158        | N      |
| 20211221 | KIII    | 0                   | 0            | 1888         | N      |
| 20211221 | KIM     | 122                 | 472242       | 1180564      | N      |
| 20211221 | KIM PRL | 0                   | 274          | 3341         | N      |
| 20211221 | KIM PRM | 0                   | 490          | 721          | N      |
| 20211221 | KIND    | 2845                | 642745       | 872170       | N      |
| 20211221 | KIO     | 0                   | 15073        | 31796        | N      |
| 20211221 | KIQ     | 0                   | 100          | 900          | N      |
| 20211221 | KIRK    | 0                   | 994          | 2481         | N      |
| 20211221 | KKR     | 487                 | 217798       | 557551       | N      |
| 20211221 | KKR PRC | 0                   | 621          | 936          | N      |
| 20211221 | KKRS    | 0                   | 5169         | 7137         | N      |
| 20211221 | KL      | 851                 | 145333       | 424393       | N      |
| 20211221 | KLAC    | 0                   | 18703        | 38234        | N      |
| 20211221 | KLDO    | 513                 | 2986         | 3962         | N      |
| 20211221 | KLIC    | 0                   | 8567         | 21242        | N      |
| 20211221 | KLR     | 100                 | 19621        | 40727        | N      |
| 20211221 | KLTR    | 426                 | 917          | 1838         | N      |
| 20211221 | KLXE    | 0                   | 10           | 410          | N      |
| 20211221 | KMB     | 420                 | 300890       | 457887       | N      |
| 20211221 | KMDA    | 0                   | 0            | 110          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | KMF      | 0                   | 8375         | 21932        | N      |
| 20211221 | KMI      | 27279               | 1783247      | 3793202      | N      |
| 20211221 | KMPH     | 100                 | 5212         | 6129         | N      |
| 20211221 | KMPR     | 159                 | 46412        | 72477        | N      |
| 20211221 | KMT      | 410                 | 84887        | 148204       | N      |
| 20211221 | KMX      | 1867                | 207421       | 349358       | N      |
| 20211221 | KN       | 808                 | 519640       | 647450       | N      |
| 20211221 | KNBE     | 0                   | 2960         | 3667         | N      |
| 20211221 | KNDI     | 0                   | 7470         | 26542        | N      |
| 20211221 | KNOP     | 16054               | 25554        | 46133        | N      |
| 20211221 | KNSA     | 0                   | 1897         | 6769         | N      |
| 20211221 | KNSL     | 98                  | 986          | 2083         | N      |
| 20211221 | KNTE     | 20                  | 131          | 131          | N      |
| 20211221 | KNX      | 324                 | 142197       | 388268       | N      |
| 20211221 | KO       | 5476                | 2183278      | 4071261      | N      |
| 20211221 | KOD      | 0                   | 1448         | 2731         | N      |
| 20211221 | KODK     | 12549               | 157753       | 234167       | N      |
| 20211221 | KOF      | 745                 | 16537        | 22226        | N      |
| 20211221 | KOLD     | 8569                | 34550        | 66149        | N      |
| 20211221 | KOMP     | 0                   | 0            | 1060         | N      |
| 20211221 | KOP      | 146                 | 17768        | 28575        | N      |
| 20211221 | KOPN     | 0                   | 3170         | 7564         | N      |
| 20211221 | KOR      | 0                   | 800          | 1300         | N      |
| 20211221 | KORE     | 6417                | 150340       | 186109       | N      |
| 20211221 | KORE WS  | 33                  | 33           | 33           | N      |
| 20211221 | KORU     | 0                   | 108          | 108          | N      |
| 20211221 | KOS      | 2119                | 662584       | 1058605      | N      |
| 20211221 | KOSS     | 0                   | 2            | 2            | N      |
| 20211221 | KPLT     | 14745               | 91036        | 149641       | N      |
| 20211221 | KPTI     | 100                 | 18254        | 35629        | N      |
| 20211221 | KR       | 6910                | 2190477      | 3618766      | N      |
| 20211221 | KRA      | 0                   | 6450         | 32636        | N      |
| 20211221 | KRBN     | 0                   | 521          | 1705         | N      |
| 20211221 | KRBP     | 0                   | 101          | 101          | N      |
| 20211221 | KRC      | 73                  | 86120        | 300336       | N      |
| 20211221 | KRE      | 0                   | 105768       | 229833       | N      |
| 20211221 | KREF     | 33                  | 131141       | 348678       | N      |
| 20211221 | KREF PRA | 0                   | 4601         | 4853         | N      |
| 20211221 | KRG      | 2184                | 107490       | 325291       | N      |
| 20211221 | KRMA     | 0                   | 337          | 337          | N      |
| 20211221 | KRNT     | 0                   | 18203        | 22299        | N      |
| 20211221 | KRNY     | 0                   | 5560         | 10915        | N      |
| 20211221 | KRO      | 0                   | 16499        | 38072        | N      |
| 20211221 | KRON     | 0                   | 4322         | 6083         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | KROS    | 0                   | 9744         | 10448        | N      |
| 20211221 | KRP     | 391                 | 14838        | 30378        | N      |
| 20211221 | KRT     | 0                   | 19           | 202          | N      |
| 20211221 | KRTX    | 0                   | 1308         | 1568         | N      |
| 20211221 | KRUS    | 0                   | 630          | 980          | N      |
| 20211221 | KRYS    | 0                   | 1093         | 2196         | N      |
| 20211221 | KSA     | 0                   | 2310         | 3416         | N      |
| 20211221 | KSM     | 500                 | 860          | 5227         | N      |
| 20211221 | KSS     | 17714               | 617358       | 991182       | N      |
| 20211221 | KSTR    | 0                   | 1            | 1            | N      |
| 20211221 | KT      | 192                 | 85418        | 148944       | N      |
| 20211221 | KTB     | 546                 | 53733        | 112284       | N      |
| 20211221 | KTF     | 900                 | 1978         | 11838        | N      |
| 20211221 | KTH     | 0                   | 0            | 504          | N      |
| 20211221 | KTOS    | 0                   | 2531         | 4239         | N      |
| 20211221 | KTRA    | 0                   | 0            | 1142         | N      |
| 20211221 | KTTA    | 0                   | 3984         | 5488         | N      |
| 20211221 | KTTAW   | 0                   | 0            | 300          | N      |
| 20211221 | KUKE    | 100                 | 6087         | 17410        | N      |
| 20211221 | KULR    | 1800                | 5636         | 10879        | N      |
| 20211221 | KURA    | 0                   | 3177         | 8760         | N      |
| 20211221 | KVHI    | 0                   | 6            | 43           | N      |
| 20211221 | KW      | 0                   | 45332        | 156252       | N      |
| 20211221 | KWAC    | 0                   | 700          | 730          | N      |
| 20211221 | KWAC WS | 0                   | 5150         | 5879         | N      |
| 20211221 | KWEB    | 780                 | 151987       | 523272       | N      |
| 20211221 | KWR     | 38                  | 14863        | 20716        | N      |
| 20211221 | KXI     | 0                   | 2510         | 2610         | N      |
| 20211221 | KXIN    | 65800               | 72788        | 91959        | N      |
| 20211221 | KYMR    | 0                   | 2626         | 3001         | N      |
| 20211221 | KYN     | 0                   | 52403        | 208924       | N      |
| 20211221 | KZR     | 0                   | 3917         | 6658         | N      |
| 20211221 | L       | 866                 | 190075       | 320382       | N      |
| 20211221 | LABD    | 0                   | 865          | 3840         | N      |
| 20211221 | LABP    | 0                   | 940          | 1057         | N      |
| 20211221 | LABU    | 0                   | 579          | 1508         | N      |
| 20211221 | LAC     | 16232               | 267448       | 427960       | N      |
| 20211221 | LAD     | 106                 | 28130        | 44260        | N      |
| 20211221 | LADR    | 816                 | 165929       | 381917       | N      |
| 20211221 | LAIX    | 0                   | 1455         | 6880         | N      |
| 20211221 | LAKE    | 0                   | 102          | 327          | N      |
| 20211221 | LAMR    | 0                   | 343          | 687          | N      |
| 20211221 | LANC    | 0                   | 104          | 209          | N      |
| 20211221 | LAND    | 0                   | 417          | 2066         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | LASR    | 0                   | 482          | 1175         | N      |
| 20211221 | LAUR    | 100                 | 18460        | 33128        | N      |
| 20211221 | LAW     | 477                 | 52132        | 77448        | N      |
| 20211221 | LAXXW   | 0                   | 0            | 100          | N      |
| 20211221 | LAZ     | 18                  | 39993        | 179729       | N      |
| 20211221 | LAZR    | 100                 | 14957        | 33788        | N      |
| 20211221 | LAZY    | 0                   | 813          | 923          | N      |
| 20211221 | LBAI    | 0                   | 1026         | 1388         | N      |
| 20211221 | LBC     | 0                   | 128          | 335          | N      |
| 20211221 | LBRDA   | 0                   | 7062         | 7984         | N      |
| 20211221 | LBRDK   | 0                   | 12603        | 18710        | N      |
| 20211221 | LBRT    | 1200                | 456160       | 681432       | N      |
| 20211221 | LBTYA   | 0                   | 2859         | 4553         | N      |
| 20211221 | LBTYK   | 0                   | 28909        | 52761        | N      |
| 20211221 | LC      | 941                 | 249572       | 693381       | N      |
| 20211221 | LCAA    | 0                   | 0            | 1            | N      |
| 20211221 | LCAPW   | 100                 | 100          | 100          | N      |
| 20211221 | LCI     | 2800                | 47057        | 91588        | N      |
| 20211221 | LCID    | 6459                | 325480       | 483532       | N      |
| 20211221 | LCII    | 32                  | 24781        | 48382        | N      |
| 20211221 | LCNB    | 0                   | 0            | 2            | N      |
| 20211221 | LCTU    | 1000                | 1000         | 1000         | N      |
| 20211221 | LCTX    | 489                 | 52341        | 61267        | N      |
| 20211221 | LCUT    | 0                   | 441          | 478          | N      |
| 20211221 | LCW WS  | 0                   | 0            | 2282         | N      |
| 20211221 | LDEM    | 0                   | 100          | 200          | N      |
| 20211221 | LDHA    | 0                   | 400          | 400          | N      |
| 20211221 | LDI     | 34500               | 88101        | 145242       | N      |
| 20211221 | LDOS    | 1034                | 173276       | 466437       | N      |
| 20211221 | LDP     | 1044                | 9050         | 15613        | N      |
| 20211221 | LDUR    | 0                   | 100          | 100          | N      |
| 20211221 | LE      | 0                   | 828          | 1307         | N      |
| 20211221 | LEA     | 71                  | 59835        | 100910       | N      |
| 20211221 | LEAP    | 170                 | 483          | 700          | N      |
| 20211221 | LEAP WS | 0                   | 10           | 10           | N      |
| 20211221 | LECO    | 0                   | 439          | 1469         | N      |
| 20211221 | LEDS    | 0                   | 0            | 100          | N      |
| 20211221 | LEE     | 0                   | 543          | 847          | N      |
| 20211221 | LEG     | 346                 | 206249       | 602931       | N      |
| 20211221 | LEGAU   | 0                   | 100          | 100          | N      |
| 20211221 | LEGH    | 0                   | 102          | 202          | N      |
| 20211221 | LEGN    | 0                   | 11001        | 13889        | N      |
| 20211221 | LEGR    | 0                   | 100          | 100          | N      |
| 20211221 | LEJU    | 0                   | 1134         | 8103         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | LEMB    | 0                   | 902          | 1902         | N      |
| 20211221 | LEN     | 1229                | 316004       | 866878       | N      |
| 20211221 | LEN B   | 0                   | 9578         | 19775        | N      |
| 20211221 | LEO     | 0                   | 6269         | 32330        | N      |
| 20211221 | LESL    | 0                   | 5720         | 12376        | N      |
| 20211221 | LEU     | 0                   | 378          | 1357         | N      |
| 20211221 | LEV     | 2862                | 147210       | 204715       | N      |
| 20211221 | LEV WS  | 1751                | 7540         | 23079        | N      |
| 20211221 | LEVI    | 1551                | 267882       | 413464       | N      |
| 20211221 | LEVL    | 0                   | 0            | 7            | N      |
| 20211221 | LEXX    | 0                   | 100          | 100          | N      |
| 20211221 | LFC     | 167                 | 150616       | 206340       | N      |
| 20211221 | LFG     | 0                   | 335715       | 562256       | N      |
| 20211221 | LFMD    | 0                   | 46           | 200          | N      |
| 20211221 | LFST    | 1954                | 7987         | 8313         | N      |
| 20211221 | LFT     | 2967                | 5400         | 7440         | N      |
| 20211221 | LFT PRA | 0                   | 0            | 42           | N      |
| 20211221 | LFUS    | 0                   | 676          | 1018         | N      |
| 20211221 | LFVN    | 0                   | 200          | 300          | N      |
| 20211221 | LGF A   | 28                  | 65661        | 122033       | N      |
| 20211221 | LGF B   | 106                 | 137364       | 197463       | N      |
| 20211221 | LGHL    | 100                 | 100          | 362          | N      |
| 20211221 | LGI     | 0                   | 2551         | 9668         | N      |
| 20211221 | LGIH    | 0                   | 1758         | 2130         | N      |
| 20211221 | LGLV    | 0                   | 100          | 100          | N      |
| 20211221 | LGND    | 0                   | 443          | 608          | N      |
| 20211221 | LGOV    | 0                   | 0            | 200          | N      |
| 20211221 | LGV     | 0                   | 392          | 3717         | N      |
| 20211221 | LGV WS  | 0                   | 0            | 105          | N      |
| 20211221 | LGVCU   | 100                 | 2250         | 2250         | N      |
| 20211221 | LGVN    | 500                 | 5630         | 11954        | N      |
| 20211221 | LH      | 1685                | 110480       | 260811       | N      |
| 20211221 | LHC     | 20                  | 23           | 25857        | N      |
| 20211221 | LHCG    | 0                   | 2142         | 2337         | N      |
| 20211221 | LHDX    | 0                   | 566          | 1288         | N      |
| 20211221 | LHX     | 354                 | 160903       | 617782       | N      |
| 20211221 | LI      | 0                   | 40434        | 79323        | N      |
| 20211221 | LIAN    | 0                   | 1424         | 2299         | N      |
| 20211221 | LICY    | 40816               | 187845       | 254558       | N      |
| 20211221 | LICY WS | 0                   | 676          | 8480         | N      |
| 20211221 | LIDR    | 489                 | 4862         | 5588         | N      |
| 20211221 | LIDRW   | 0                   | 20           | 430          | N      |
| 20211221 | LIFE    | 0                   | 1791         | 2714         | N      |
| 20211221 | LII     | 43                  | 40034        | 65992        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | LILA    | 0                   | 500          | 648          | N      |
| 20211221 | LILAK   | 0                   | 7225         | 18627        | N      |
| 20211221 | LILM    | 0                   | 3440         | 5376         | N      |
| 20211221 | LIN     | 354                 | 107246       | 302950       | N      |
| 20211221 | LIND    | 0                   | 1398         | 1831         | N      |
| 20211221 | LION    | 0                   | 0            | 3684         | N      |
| 20211221 | LIONU   | 0                   | 200          | 200          | N      |
| 20211221 | LIT     | 0                   | 9766         | 87546        | N      |
| 20211221 | LITB    | 1566                | 43497        | 123735       | N      |
| 20211221 | LITE    | 20                  | 1839         | 2211         | N      |
| 20211221 | LITM    | 578                 | 578          | 1728         | N      |
| 20211221 | LITTW   | 0                   | 0            | 48           | N      |
| 20211221 | LIVE    | 0                   | 7            | 14           | N      |
| 20211221 | LIVN    | 0                   | 1010         | 3230         | N      |
| 20211221 | LIXT    | 0                   | 100          | 100          | N      |
| 20211221 | LIZI    | 0                   | 339          | 2639         | N      |
| 20211221 | LJPC    | 0                   | 164          | 374          | N      |
| 20211221 | LKCO    | 0                   | 14651        | 17351        | N      |
| 20211221 | LKFN    | 0                   | 1160         | 1175         | N      |
| 20211221 | LKQ     | 0                   | 8896         | 14121        | N      |
| 20211221 | LL      | 0                   | 58384        | 94142        | N      |
| 20211221 | LLL     | 0                   | 0            | 400          | N      |
| 20211221 | LLNW    | 0                   | 11827        | 19372        | N      |
| 20211221 | LLY     | 754                 | 205332       | 606640       | N      |
| 20211221 | LMAT    | 0                   | 346          | 592          | N      |
| 20211221 | LMB     | 0                   | 200          | 294          | N      |
| 20211221 | LMBS    | 1700                | 9222         | 17028        | N      |
| 20211221 | LMDX    | 0                   | 214          | 340          | N      |
| 20211221 | LMDXW   | 0                   | 50           | 150          | N      |
| 20211221 | LMND    | 3663                | 177752       | 289460       | N      |
| 20211221 | LMNL    | 0                   | 2            | 2            | N      |
| 20211221 | LMNR    | 0                   | 134          | 134          | N      |
| 20211221 | LMPX    | 415                 | 425          | 428          | N      |
| 20211221 | LMRK    | 0                   | 3048         | 10548        | N      |
| 20211221 | LMT     | 3684                | 137365       | 408903       | N      |
| 20211221 | LNC     | 285                 | 268717       | 599704       | N      |
| 20211221 | LND     | 0                   | 400          | 728          | N      |
| 20211221 | LNDC    | 0                   | 2713         | 3496         | N      |
| 20211221 | LNFA    | 0                   | 10           | 948          | N      |
| 20211221 | LNFA U  | 0                   | 0            | 1            | N      |
| 20211221 | LNFA WS | 1100                | 8957         | 35657        | N      |
| 20211221 | LNG     | 0                   | 11354        | 28426        | N      |
| 20211221 | LNN     | 12                  | 8533         | 14162        | N      |
| 20211221 | LNSR    | 0                   | 0            | 200          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | LNT     | 0                   | 10183        | 14350        | N      |
| 20211221 | LNTH    | 0                   | 1453         | 3450         | N      |
| 20211221 | LOB     | 184                 | 2601         | 2819         | N      |
| 20211221 | LOCC    | 0                   | 0            | 2341         | N      |
| 20211221 | LOCC U  | 0                   | 0            | 2977         | N      |
| 20211221 | LOCC WS | 0                   | 100          | 1188         | N      |
| 20211221 | LOCL    | 2645                | 87840        | 146805       | N      |
| 20211221 | LOCL WS | 0                   | 100          | 1500         | N      |
| 20211221 | LOCO    | 0                   | 1120         | 1134         | N      |
| 20211221 | LODE    | 700                 | 9801         | 12072        | N      |
| 20211221 | LOGI    | 0                   | 4493         | 6019         | N      |
| 20211221 | LOKM WS | 0                   | 173          | 173          | N      |
| 20211221 | LOMA    | 121                 | 9267         | 17087        | N      |
| 20211221 | LOOP    | 0                   | 217          | 219          | N      |
| 20211221 | LOPE    | 0                   | 2090         | 2415         | N      |
| 20211221 | LOTZ    | 300                 | 15315        | 20395        | N      |
| 20211221 | LOV     | 0                   | 0            | 500          | N      |
| 20211221 | LOVE    | 0                   | 1073         | 1133         | N      |
| 20211221 | LOW     | 806                 | 516171       | 970492       | N      |
| 20211221 | LPCN    | 0                   | 1998         | 3099         | N      |
| 20211221 | LPG     | 52                  | 21763        | 68642        | N      |
| 20211221 | LPI     | 434                 | 124337       | 176062       | N      |
| 20211221 | LPL     | 1532                | 92236        | 159758       | N      |
| 20211221 | LPLA    | 0                   | 1554         | 5602         | N      |
| 20211221 | LPRO    | 0                   | 7661         | 9321         | N      |
| 20211221 | LPSN    | 0                   | 13270        | 33835        | N      |
| 20211221 | LPTH    | 0                   | 44           | 44           | N      |
| 20211221 | LPTX    | 300                 | 13206        | 33067        | N      |
| 20211221 | LPX     | 344                 | 209611       | 416117       | N      |
| 20211221 | LQD     | 0                   | 318251       | 371538       | N      |
| 20211221 | LQDA    | 0                   | 101          | 130          | N      |
| 20211221 | LQDT    | 0                   | 159          | 176          | N      |
| 20211221 | LRCX    | 4                   | 6428         | 11291        | N      |
| 20211221 | LRGF    | 0                   | 100          | 200          | N      |
| 20211221 | LRMR    | 0                   | 0            | 3            | N      |
| 20211221 | LRN     | 126                 | 72794        | 132837       | N      |
| 20211221 | LSCC    | 0                   | 2567         | 3172         | N      |
| 20211221 | LSEA    | 0                   | 52           | 828          | N      |
| 20211221 | LSF     | 0                   | 13           | 13           | N      |
| 20211221 | LSI     | 128                 | 119217       | 176006       | N      |
| 20211221 | LSPD    | 8122                | 103765       | 193152       | N      |
| 20211221 | LSPRU   | 0                   | 0            | 38900        | N      |
| 20211221 | LSST    | 0                   | 0            | 100          | N      |
| 20211221 | LSTR    | 0                   | 1000         | 1553         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | LSXMA   | 0                   | 3135         | 4258         | N      |
| 20211221 | LSXMK   | 0                   | 3464         | 9999         | N      |
| 20211221 | LTBR    | 0                   | 156          | 356          | N      |
| 20211221 | LTC     | 34                  | 53448        | 74886        | N      |
| 20211221 | LTCH    | 200                 | 10330        | 12903        | N      |
| 20211221 | LTCHW   | 0                   | 10           | 110          | N      |
| 20211221 | LTH     | 0                   | 125187       | 177325       | N      |
| 20211221 | LTHM    | 9146                | 314438       | 591872       | N      |
| 20211221 | LTPZ    | 0                   | 1699         | 2324         | N      |
| 20211221 | LTRPA   | 0                   | 1518         | 3102         | N      |
| 20211221 | LTRX    | 0                   | 821          | 1778         | N      |
| 20211221 | LTRY    | 0                   | 1085         | 1477         | N      |
| 20211221 | LTRYW   | 7                   | 52           | 82           | N      |
| 20211221 | LU      | 463                 | 859736       | 1543775      | N      |
| 20211221 | LUB     | 0                   | 252976       | 262647       | N      |
| 20211221 | LUCD    | 0                   | 486          | 1340         | N      |
| 20211221 | LULU    | 0                   | 10273        | 19138        | N      |
| 20211221 | LUMN    | 21519               | 816171       | 3231599      | N      |
| 20211221 | LUNA    | 0                   | 486          | 586          | N      |
| 20211221 | LUNG    | 0                   | 3085         | 3788         | N      |
| 20211221 | LUV     | 15457               | 1792319      | 3590648      | N      |
| 20211221 | LUXA    | 0                   | 5            | 5            | N      |
| 20211221 | LUXAW   | 0                   | 619          | 619          | N      |
| 20211221 | LVHD    | 0                   | 19           | 19           | N      |
| 20211221 | LVLU    | 0                   | 0            | 249          | N      |
| 20211221 | LVO     | 0                   | 127          | 127          | N      |
| 20211221 | LVOX    | 0                   | 299          | 313          | N      |
| 20211221 | LVOXW   | 700                 | 710          | 1110         | N      |
| 20211221 | LVRA    | 0                   | 250          | 350          | N      |
| 20211221 | LVS     | 27056               | 1257537      | 2729793      | N      |
| 20211221 | LVTX    | 0                   | 100          | 100          | N      |
| 20211221 | LW      | 965                 | 657213       | 889884       | N      |
| 20211221 | LWLG    | 100                 | 4387         | 9984         | N      |
| 20211221 | LX      | 0                   | 15741        | 40570        | N      |
| 20211221 | LXFR    | 0                   | 4321         | 14732        | N      |
| 20211221 | LXP     | 649                 | 480858       | 650182       | N      |
| 20211221 | LXP PRC | 0                   | 8            | 270          | N      |
| 20211221 | LXRX    | 0                   | 3178         | 4690         | N      |
| 20211221 | LXU     | 260                 | 23154        | 95825        | N      |
| 20211221 | LYB     | 1734                | 979114       | 1754753      | N      |
| 20211221 | LYEL    | 4014                | 8121         | 13402        | N      |
| 20211221 | LYFT    | 0                   | 32349        | 56566        | N      |
| 20211221 | LYG     | 1836                | 275403       | 477036       | N      |
| 20211221 | LYLT    | 0                   | 831          | 1370         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | LYRA    | 0                   | 100          | 100          | N      |
| 20211221 | LYTS    | 0                   | 100          | 100          | N      |
| 20211221 | LYV     | 261                 | 264676       | 529188       | N      |
| 20211221 | LZ      | 0                   | 22423        | 43004        | N      |
| 20211221 | LZB     | 167                 | 103670       | 132687       | N      |
| 20211221 | M       | 20505               | 1572030      | 2814524      | N      |
| 20211221 | MA      | 2289                | 243347       | 828401       | N      |
| 20211221 | MAA     | 693                 | 100574       | 202179       | N      |
| 20211221 | MAA PRI | 0                   | 98           | 101          | N      |
| 20211221 | MAC     | 1790                | 276253       | 768903       | N      |
| 20211221 | MACC    | 0                   | 103          | 311          | N      |
| 20211221 | MACC WS | 800                 | 1177         | 2787         | N      |
| 20211221 | MACQU   | 0                   | 1            | 1            | N      |
| 20211221 | MACQW   | 19                  | 19           | 47           | N      |
| 20211221 | MAG     | 100                 | 6323         | 9707         | N      |
| 20211221 | MAIN    | 710                 | 25790        | 41004        | N      |
| 20211221 | MAN     | 582                 | 55894        | 91994        | N      |
| 20211221 | MANH    | 0                   | 2278         | 2747         | N      |
| 20211221 | MANT    | 0                   | 2568         | 3087         | N      |
| 20211221 | MANU    | 229                 | 77119        | 140869       | N      |
| 20211221 | MAPS    | 0                   | 500          | 2168         | N      |
| 20211221 | MAPSW   | 0                   | 10           | 10           | N      |
| 20211221 | MAR     | 100                 | 17798        | 28230        | N      |
| 20211221 | MARA    | 959                 | 57988        | 126720       | N      |
| 20211221 | MARK    | 0                   | 4367         | 19832        | N      |
| 20211221 | MAS     | 500                 | 170094       | 595489       | N      |
| 20211221 | MASI    | 0                   | 1128         | 1463         | N      |
| 20211221 | MASS    | 0                   | 5371         | 5852         | N      |
| 20211221 | MAT     | 0                   | 17422        | 28422        | N      |
| 20211221 | MATW    | 0                   | 127          | 179          | N      |
| 20211221 | MATX    | 80                  | 34745        | 204507       | N      |
| 20211221 | MAV     | 272                 | 2593         | 8030         | N      |
| 20211221 | MAX     | 3                   | 46654        | 69181        | N      |
| 20211221 | MAXN    | 0                   | 3205         | 4108         | N      |
| 20211221 | MAXR    | 6505                | 114853       | 242395       | N      |
| 20211221 | MAYS    | 0                   | 0            | 1            | N      |
| 20211221 | MBAC    | 0                   | 688          | 888          | N      |
| 20211221 | MBAC WS | 3100                | 3800         | 7100         | N      |
| 20211221 | MBB     | 0                   | 22946        | 46887        | N      |
| 20211221 | MBCN    | 0                   | 109          | 401          | N      |
| 20211221 | MBI     | 3100                | 36259        | 70308        | N      |
| 20211221 | MBII    | 0                   | 1728         | 2449         | N      |
| 20211221 | MBIN    | 0                   | 260          | 291          | N      |
| 20211221 | MBIO    | 0                   | 5254         | 8441         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | MBRX   | 0                   | 0            | 509          | N      |
| 20211221 | MBT    | 5372                | 183887       | 524327       | N      |
| 20211221 | MBUU   | 0                   | 592          | 1045         | N      |
| 20211221 | MBWM   | 0                   | 208          | 1152         | N      |
| 20211221 | MC     | 15                  | 57594        | 110109       | N      |
| 20211221 | MCA    | 0                   | 1506         | 9716         | N      |
| 20211221 | MCAG   | 0                   | 0            | 15000        | N      |
| 20211221 | MCB    | 58                  | 35155        | 50328        | N      |
| 20211221 | MCBC   | 0                   | 100          | 100          | N      |
| 20211221 | MCBS   | 0                   | 525          | 1155         | N      |
| 20211221 | MCD    | 1110                | 525129       | 1095052      | N      |
| 20211221 | MCFE   | 0                   | 23506        | 42014        | N      |
| 20211221 | MCFT   | 0                   | 100          | 812          | N      |
| 20211221 | MCG    | 13                  | 32925        | 36417        | N      |
| 20211221 | MCHI   | 300                 | 138414       | 177902       | N      |
| 20211221 | MCHP   | 0                   | 28170        | 39496        | N      |
| 20211221 | MCHX   | 0                   | 52           | 652          | N      |
| 20211221 | MCI    | 0                   | 623          | 1024         | N      |
| 20211221 | MCK    | 276                 | 180832       | 384493       | N      |
| 20211221 | MCLD   | 0                   | 30           | 30           | N      |
| 20211221 | MCN    | 0                   | 5260         | 9083         | N      |
| 20211221 | MCO    | 580                 | 77751        | 147085       | N      |
| 20211221 | MCR    | 4                   | 1904         | 4823         | N      |
| 20211221 | MCRB   | 0                   | 1433         | 21843        | N      |
| 20211221 | MCRI   | 0                   | 653          | 754          | N      |
| 20211221 | MCS    | 0                   | 39424        | 84517        | N      |
| 20211221 | MCW    | 200                 | 144743       | 184583       | N      |
| 20211221 | MCY    | 19                  | 28784        | 57719        | N      |
| 20211221 | MD     | 153                 | 80197        | 164298       | N      |
| 20211221 | MDB    | 0                   | 11405        | 19746        | N      |
| 20211221 | MDC    | 274                 | 82717        | 149366       | N      |
| 20211221 | MDGL   | 0                   | 593          | 790          | N      |
| 20211221 | MDGS   | 0                   | 0            | 400          | N      |
| 20211221 | MDH    | 0                   | 2            | 2            | N      |
| 20211221 | MDH U  | 0                   | 0            | 100          | N      |
| 20211221 | MDH WS | 0                   | 600          | 56624        | N      |
| 20211221 | MDIA   | 0                   | 100          | 404          | N      |
| 20211221 | MDIV   | 0                   | 100          | 100          | N      |
| 20211221 | MDLZ   | 0                   | 65981        | 105952       | N      |
| 20211221 | MDNA   | 0                   | 1401         | 2101         | N      |
| 20211221 | MDRX   | 0                   | 8687         | 41156        | N      |
| 20211221 | MDT    | 26664               | 472369       | 2639178      | N      |
| 20211221 | MDU    | 5651                | 117330       | 311889       | N      |
| 20211221 | MDVA   | 0                   | 137          | 719          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | MDVL    | 0                   | 0            | 5            | N      |
| 20211221 | MDXG    | 0                   | 2666         | 5867         | N      |
| 20211221 | MDY     | 0                   | 40539        | 49900        | N      |
| 20211221 | MDYG    | 0                   | 0            | 200          | N      |
| 20211221 | MDYV    | 0                   | 0            | 100          | N      |
| 20211221 | ME      | 1873                | 7891         | 49343        | N      |
| 20211221 | MEAC    | 0                   | 0            | 100          | N      |
| 20211221 | MEC     | 0                   | 9901         | 26451        | N      |
| 20211221 | MED     | 144                 | 26297        | 45633        | N      |
| 20211221 | MEDP    | 680                 | 2520         | 3068         | N      |
| 20211221 | MEG     | 0                   | 35763        | 50862        | N      |
| 20211221 | MEGI    | 1058                | 13591        | 48017        | N      |
| 20211221 | MEI     | 206                 | 38872        | 58716        | N      |
| 20211221 | MEIP    | 0                   | 8189         | 13929        | N      |
| 20211221 | MELI    | 0                   | 3565         | 5625         | N      |
| 20211221 | MEOA    | 0                   | 0            | 4018         | N      |
| 20211221 | MEOH    | 3541                | 44093        | 59938        | N      |
| 20211221 | MER PRK | 0                   | 1256         | 6657         | N      |
| 20211221 | MERC    | 0                   | 927          | 1782         | N      |
| 20211221 | MESA    | 0                   | 1021         | 1675         | N      |
| 20211221 | MESO    | 0                   | 607          | 5330         | N      |
| 20211221 | MET     | 1260                | 284466       | 1011733      | N      |
| 20211221 | MET PRA | 0                   | 1714         | 4313         | N      |
| 20211221 | MET PRE | 0                   | 1505         | 3413         | N      |
| 20211221 | MET PRF | 0                   | 10942        | 12308        | N      |
| 20211221 | META    | 0                   | 19162        | 24009        | N      |
| 20211221 | METC    | 0                   | 720          | 828          | N      |
| 20211221 | METX    | 900                 | 4818         | 27349        | N      |
| 20211221 | MEUSW   | 50                  | 50           | 50           | N      |
| 20211221 | MF      | 0                   | 1679         | 2131         | N      |
| 20211221 | MFA     | 4612                | 201661       | 1122697      | N      |
| 20211221 | MFA PRB | 1000                | 1413         | 2308         | N      |
| 20211221 | MFA PRC | 0                   | 907          | 1516         | N      |
| 20211221 | MFC     | 113386              | 496718       | 606492       | N      |
| 20211221 | MFD     | 0                   | 0            | 1099         | N      |
| 20211221 | MFG     | 6530                | 49788        | 171227       | N      |
| 20211221 | MFGP    | 1302                | 93301        | 161362       | N      |
| 20211221 | MFIN    | 0                   | 73           | 94           | N      |
| 20211221 | MFL     | 21                  | 1721         | 6808         | N      |
| 20211221 | MFM     | 0                   | 4434         | 8822         | N      |
| 20211221 | MFV     | 0                   | 1828         | 2387         | N      |
| 20211221 | MG      | 0                   | 4352         | 18978        | N      |
| 20211221 | MGA     | 2437                | 133504       | 256056       | N      |
| 20211221 | MGC     | 0                   | 125          | 125          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | MGEE    | 0                   | 519          | 908          | N      |
| 20211221 | MGF     | 0                   | 7548         | 12312        | N      |
| 20211221 | MGI     | 0                   | 24325        | 40717        | N      |
| 20211221 | MGIC    | 0                   | 13           | 213          | N      |
| 20211221 | MGK     | 0                   | 220          | 225          | N      |
| 20211221 | MGLN    | 0                   | 290          | 4607         | N      |
| 20211221 | MGM     | 4343                | 631486       | 1243774      | N      |
| 20211221 | MGNI    | 400                 | 21481        | 38867        | N      |
| 20211221 | MGNX    | 0                   | 1573         | 3511         | N      |
| 20211221 | MGP     | 850                 | 121966       | 746786       | N      |
| 20211221 | MGPI    | 0                   | 168          | 733          | N      |
| 20211221 | MGR     | 0                   | 517          | 2915         | N      |
| 20211221 | MGRB    | 0                   | 2063         | 9329         | N      |
| 20211221 | MGRC    | 0                   | 551          | 791          | N      |
| 20211221 | MGRD    | 240                 | 578          | 5758         | N      |
| 20211221 | MGTA    | 0                   | 1108         | 1802         | N      |
| 20211221 | MGTX    | 0                   | 2068         | 2999         | N      |
| 20211221 | MGU     | 506                 | 2167         | 3964         | N      |
| 20211221 | MGV     | 0                   | 1358         | 1358         | N      |
| 20211221 | MGY     | 240                 | 241021       | 590903       | N      |
| 20211221 | MH PRA  | 0                   | 398          | 3075         | N      |
| 20211221 | MH PRC  | 0                   | 0            | 515          | N      |
| 20211221 | MH PRD  | 0                   | 509          | 1427         | N      |
| 20211221 | MHD     | 0                   | 3589         | 9145         | N      |
| 20211221 | MHF     | 0                   | 2903         | 5654         | N      |
| 20211221 | MHI     | 1200                | 2708         | 20763        | N      |
| 20211221 | MHK     | 417                 | 164200       | 249808       | N      |
| 20211221 | MHLA    | 0                   | 200          | 409          | N      |
| 20211221 | MHLD    | 0                   | 200          | 412          | N      |
| 20211221 | MHN     | 0                   | 400          | 6173         | N      |
| 20211221 | MHNC    | 0                   | 373          | 422          | N      |
| 20211221 | MHO     | 31                  | 44530        | 89780        | N      |
| 20211221 | MIC     | 1                   | 274738       | 1883225      | N      |
| 20211221 | MICT    | 0                   | 3001         | 4064         | N      |
| 20211221 | MIDD    | 0                   | 5348         | 6793         | N      |
| 20211221 | MIDU    | 0                   | 0            | 40           | N      |
| 20211221 | MIGI    | 202                 | 538          | 638          | N      |
| 20211221 | MILE    | 0                   | 44511        | 70005        | N      |
| 20211221 | MIME    | 0                   | 30965        | 51195        | N      |
| 20211221 | MIMO    | 0                   | 446          | 2647         | N      |
| 20211221 | MIMO WS | 0                   | 2900         | 2900         | N      |
| 20211221 | MIN     | 800                 | 31550        | 75248        | N      |
| 20211221 | MIND    | 0                   | 500          | 500          | N      |
| 20211221 | MINM    | 0                   | 0            | 13177        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | MINT     | 0                   | 800          | 8400         | N      |
| 20211221 | MIO      | 0                   | 25784        | 63483        | N      |
| 20211221 | MIR      | 5430                | 1183409      | 1669305      | N      |
| 20211221 | MIR WS   | 0                   | 4930         | 9889         | N      |
| 20211221 | MIRM     | 0                   | 112          | 1026         | N      |
| 20211221 | MIRO     | 101                 | 104          | 106          | N      |
| 20211221 | MIST     | 0                   | 209          | 300          | N      |
| 20211221 | MIT      | 0                   | 1300         | 8980         | N      |
| 20211221 | MIT WS   | 0                   | 100          | 7050         | N      |
| 20211221 | MITC     | 0                   | 0            | 1204         | N      |
| 20211221 | MITK     | 0                   | 539          | 1632         | N      |
| 20211221 | MITQ     | 0                   | 200          | 200          | N      |
| 20211221 | MITT     | 934                 | 17497        | 57692        | N      |
| 20211221 | MITT PRA | 0                   | 861          | 1140         | N      |
| 20211221 | MITT PRB | 0                   | 459          | 1041         | N      |
| 20211221 | MITT PRC | 0                   | 100          | 5801         | N      |
| 20211221 | MIXT     | 10                  | 2447         | 5835         | N      |
| 20211221 | MIY      | 399                 | 1366         | 5550         | N      |
| 20211221 | MJ       | 0                   | 15379        | 36896        | N      |
| 20211221 | MKC      | 683                 | 603427       | 1019688      | N      |
| 20211221 | MKC V    | 0                   | 435          | 1580         | N      |
| 20211221 | MKD      | 0                   | 2200         | 6519         | N      |
| 20211221 | MKFG     | 11                  | 86107        | 134355       | N      |
| 20211221 | MKFG WS  | 8207                | 8208         | 21608        | N      |
| 20211221 | MKL      | 203                 | 6901         | 29724        | N      |
| 20211221 | MKSI     | 0                   | 2146         | 3399         | N      |
| 20211221 | MKTW     | 0                   | 343          | 358          | N      |
| 20211221 | MKTX     | 0                   | 3590         | 5125         | N      |
| 20211221 | ML       | 0                   | 90581        | 190519       | N      |
| 20211221 | ML WS    | 0                   | 21659        | 76293        | N      |
| 20211221 | MLAB     | 0                   | 124          | 151          | N      |
| 20211221 | MLACW    | 0                   | 0            | 10           | N      |
| 20211221 | MLCO     | 0                   | 9198         | 32232        | N      |
| 20211221 | MLI      | 133                 | 28314        | 59038        | N      |
| 20211221 | MLKN     | 0                   | 5433         | 6489         | N      |
| 20211221 | MLM      | 59                  | 85232        | 130191       | N      |
| 20211221 | MLNK     | 0                   | 23427        | 31752        | N      |
| 20211221 | MLP      | 0                   | 546          | 20291        | N      |
| 20211221 | MLPA     | 0                   | 1348         | 1470         | N      |
| 20211221 | MLPX     | 0                   | 0            | 100          | N      |
| 20211221 | MLR      | 0                   | 3931         | 8504         | N      |
| 20211221 | MLSS     | 0                   | 300          | 300          | N      |
| 20211221 | MMAT     | 5802                | 9979         | 78807        | N      |
| 20211221 | MMC      | 2357                | 171212       | 639467       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | MMD     | 0                   | 466          | 3238         | N      |
| 20211221 | MMI     | 27                  | 33266        | 46817        | N      |
| 20211221 | MMIN    | 0                   | 0            | 100          | N      |
| 20211221 | MMIT    | 0                   | 0            | 100          | N      |
| 20211221 | MMM     | 2091                | 212252       | 585091       | N      |
| 20211221 | MMP     | 4095                | 63726        | 177251       | N      |
| 20211221 | MMS     | 369                 | 65453        | 128523       | N      |
| 20211221 | MMSI    | 0                   | 2109         | 3183         | N      |
| 20211221 | MMT     | 4                   | 1057         | 2068         | N      |
| 20211221 | MMU     | 0                   | 3311         | 10082        | N      |
| 20211221 | MMX     | 0                   | 1202         | 3199         | N      |
| 20211221 | MMYT    | 0                   | 2682         | 4131         | N      |
| 20211221 | MN      | 0                   | 88774        | 94093        | N      |
| 20211221 | MNDT    | 0                   | 22229        | 32305        | N      |
| 20211221 | MNDY    | 0                   | 1884         | 2527         | N      |
| 20211221 | MNKD    | 900                 | 8858         | 25624        | N      |
| 20211221 | MNMD    | 5100                | 25048        | 35237        | N      |
| 20211221 | MNOV    | 0                   | 3458         | 7740         | N      |
| 20211221 | MNP     | 0                   | 6542         | 13275        | N      |
| 20211221 | MNR     | 85                  | 65939        | 102747       | N      |
| 20211221 | MNR PRC | 0                   | 570          | 676          | N      |
| 20211221 | MNRL    | 51                  | 41625        | 83083        | N      |
| 20211221 | MNRO    | 100                 | 1976         | 2753         | N      |
| 20211221 | MNSO    | 3                   | 129172       | 491423       | N      |
| 20211221 | MNST    | 0                   | 8899         | 14981        | N      |
| 20211221 | MNTK    | 0                   | 203          | 203          | N      |
| 20211221 | MNTS    | 0                   | 1637         | 3626         | N      |
| 20211221 | MNTSW   | 0                   | 0            | 64200        | N      |
| 20211221 | MNTV    | 0                   | 2182         | 6027         | N      |
| 20211221 | MO      | 9402                | 821869       | 1836572      | N      |
| 20211221 | MOAT    | 0                   | 7462         | 10056        | N      |
| 20211221 | MOBQ    | 0                   | 0            | 46           | N      |
| 20211221 | MOD     | 251                 | 43739        | 80961        | N      |
| 20211221 | MODN    | 559                 | 38140        | 67239        | N      |
| 20211221 | MODV    | 0                   | 100          | 115          | N      |
| 20211221 | MOFG    | 0                   | 0            | 2            | N      |
| 20211221 | MOG A   | 0                   | 23722        | 45414        | N      |
| 20211221 | MOGO    | 3800                | 59507        | 71379        | N      |
| 20211221 | MOGU    | 7017                | 8209         | 26790        | N      |
| 20211221 | MOH     | 107                 | 34554        | 86583        | N      |
| 20211221 | MOLN    | 0                   | 900          | 1352         | N      |
| 20211221 | MOMO    | 0                   | 20035        | 44484        | N      |
| 20211221 | MONCW   | 0                   | 0            | 600          | N      |
| 20211221 | MOO     | 0                   | 37           | 245          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | MOON    | 0                   | 0            | 70           | N      |
| 20211221 | MOR     | 0                   | 200          | 900          | N      |
| 20211221 | MORF    | 0                   | 1220         | 1526         | N      |
| 20211221 | MORN    | 0                   | 551          | 655          | N      |
| 20211221 | MORT    | 0                   | 610          | 610          | N      |
| 20211221 | MOS     | 6215                | 377400       | 1391579      | N      |
| 20211221 | MOTV    | 0                   | 20           | 120          | N      |
| 20211221 | MOTV WS | 0                   | 1300         | 2100         | N      |
| 20211221 | MOV     | 31                  | 17590        | 40165        | N      |
| 20211221 | MOVE    | 0                   | 0            | 100          | N      |
| 20211221 | MP      | 1764                | 239445       | 350177       | N      |
| 20211221 | MPA     | 0                   | 1074         | 2082         | N      |
| 20211221 | MPAA    | 0                   | 946          | 1263         | N      |
| 20211221 | MPAC    | 0                   | 0            | 7            | N      |
| 20211221 | MPACW   | 0                   | 0            | 210          | N      |
| 20211221 | MPB     | 0                   | 207          | 311          | N      |
| 20211221 | MPC     | 4786                | 555979       | 1223964      | N      |
| 20211221 | MPLN    | 666                 | 595120       | 900388       | N      |
| 20211221 | MPLN WS | 0                   | 90           | 1150         | N      |
| 20211221 | MPLX    | 1311                | 208432       | 398988       | N      |
| 20211221 | MPRO    | 0                   | 100          | 100          | N      |
| 20211221 | MPV     | 0                   | 100          | 630          | N      |
| 20211221 | MPW     | 4774                | 647884       | 909327       | N      |
| 20211221 | MPWR    | 0                   | 2775         | 3716         | N      |
| 20211221 | MPX     | 0                   | 5503         | 10964        | N      |
| 20211221 | MQ      | 0                   | 23266        | 72678        | N      |
| 20211221 | MQT     | 0                   | 823          | 7072         | N      |
| 20211221 | MQY     | 0                   | 2287         | 7821         | N      |
| 20211221 | MRAI    | 500                 | 4678         | 6458         | N      |
| 20211221 | MRAM    | 0                   | 1616         | 11695        | N      |
| 20211221 | MRBK    | 0                   | 0            | 6            | N      |
| 20211221 | MRC     | 1083                | 51719        | 287870       | N      |
| 20211221 | MRCC    | 0                   | 141          | 406          | N      |
| 20211221 | MRCY    | 0                   | 7408         | 9226         | N      |
| 20211221 | MREO    | 0                   | 3000         | 5200         | N      |
| 20211221 | MRIN    | 0                   | 1200         | 3561         | N      |
| 20211221 | MRK     | 6349                | 884050       | 3652409      | N      |
| 20211221 | MRKR    | 0                   | 0            | 2200         | N      |
| 20211221 | MRLN    | 0                   | 23           | 23           | N      |
| 20211221 | MRNA    | 373                 | 60303        | 95004        | N      |
| 20211221 | MRNS    | 0                   | 1070         | 1193         | N      |
| 20211221 | MRO     | 39808               | 1634874      | 2871334      | N      |
| 20211221 | MRSN    | 0                   | 5581         | 10773        | N      |
| 20211221 | MRTN    | 0                   | 149          | 313          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | MRTX    | 0                   | 2148         | 2922         | N      |
| 20211221 | MRUS    | 0                   | 4372         | 5048         | N      |
| 20211221 | MRVI    | 0                   | 13400        | 21973        | N      |
| 20211221 | MRVL    | 0                   | 31376        | 49932        | N      |
| 20211221 | MS      | 180753              | 1039406      | 2125166      | N      |
| 20211221 | MS PRA  | 400                 | 3650         | 7085         | N      |
| 20211221 | MS PRE  | 0                   | 1387         | 4460         | N      |
| 20211221 | MS PRF  | 0                   | 6963         | 13827        | N      |
| 20211221 | MS PRI  | 0                   | 411          | 4434         | N      |
| 20211221 | MS PRK  | 0                   | 1274         | 5075         | N      |
| 20211221 | MS PRL  | 0                   | 483          | 6507         | N      |
| 20211221 | MS PRO  | 0                   | 65740        | 108120       | N      |
| 20211221 | MSA     | 61                  | 14682        | 29323        | N      |
| 20211221 | MSAC    | 0                   | 100          | 100          | N      |
| 20211221 | MSB     | 0                   | 5212         | 6249         | N      |
| 20211221 | MSBI    | 0                   | 403          | 733          | N      |
| 20211221 | MSC     | 0                   | 520          | 1480         | N      |
| 20211221 | MSCI    | 160                 | 32027        | 86709        | N      |
| 20211221 | MSD     | 0                   | 3202         | 7470         | N      |
| 20211221 | MSEX    | 0                   | 3157         | 3397         | N      |
| 20211221 | MSFT    | 1771                | 267383       | 573471       | N      |
| 20211221 | MSGE    | 334                 | 29759        | 64058        | N      |
| 20211221 | MSGG    | 69                  | 22350        | 59975        | N      |
| 20211221 | MSI     | 406                 | 145847       | 357034       | N      |
| 20211221 | MSM     | 41                  | 79933        | 148531       | N      |
| 20211221 | MSOS    | 300                 | 4055         | 6752         | N      |
| 20211221 | MSP     | 0                   | 41669        | 327865       | N      |
| 20211221 | MSTR    | 0                   | 4535         | 5393         | N      |
| 20211221 | MT      | 2476                | 565424       | 737632       | N      |
| 20211221 | MTA     | 0                   | 13           | 426          | N      |
| 20211221 | MTACU   | 0                   | 0            | 26           | N      |
| 20211221 | MTACW   | 0                   | 0            | 110          | N      |
| 20211221 | MTAL WS | 0                   | 100          | 4907         | N      |
| 20211221 | MTB     | 505                 | 113065       | 243554       | N      |
| 20211221 | MTC     | 0                   | 0            | 300          | N      |
| 20211221 | MTCH    | 0                   | 20803        | 30909        | N      |
| 20211221 | MTCN    | 0                   | 302          | 1043         | N      |
| 20211221 | MTCR    | 500                 | 6815         | 19603        | N      |
| 20211221 | MTD     | 8                   | 12672        | 30849        | N      |
| 20211221 | MTDR    | 880                 | 186596       | 535752       | N      |
| 20211221 | MTEM    | 0                   | 233          | 669          | N      |
| 20211221 | MTEX    | 0                   | 1            | 4            | N      |
| 20211221 | MTG     | 3582                | 265634       | 1043614      | N      |
| 20211221 | MTH     | 238                 | 42053        | 85260        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | MTL    | 47                  | 31575        | 98513        | N      |
| 20211221 | MTL PR | 1700                | 4128         | 9498         | N      |
| 20211221 | MTLS   | 82                  | 1063         | 1095         | N      |
| 20211221 | MTN    | 526                 | 44910        | 84410        | N      |
| 20211221 | MTNB   | 0                   | 3228         | 4921         | N      |
| 20211221 | MTOR   | 0                   | 70136        | 136800       | N      |
| 20211221 | MTR    | 0                   | 946          | 1326         | N      |
| 20211221 | MTRN   | 23                  | 11896        | 30051        | N      |
| 20211221 | MTRX   | 0                   | 2603         | 6359         | N      |
| 20211221 | MTSI   | 0                   | 1113         | 2682         | N      |
| 20211221 | MTTR   | 534                 | 45327        | 79137        | N      |
| 20211221 | MTTRW  | 912                 | 1112         | 2279         | N      |
| 20211221 | MTUM   | 0                   | 4950         | 7079         | N      |
| 20211221 | MTVC U | 0                   | 2495         | 13095        | N      |
| 20211221 | MTW    | 5                   | 40187        | 68008        | N      |
| 20211221 | MTX    | 91                  | 46196        | 67706        | N      |
| 20211221 | MTZ    | 197                 | 103193       | 177267       | N      |
| 20211221 | MU     | 754                 | 401451       | 601326       | N      |
| 20211221 | MUA    | 0                   | 21906        | 30964        | N      |
| 20211221 | MUB    | 0                   | 17073        | 35374        | N      |
| 20211221 | MUC    | 0                   | 13891        | 21494        | N      |
| 20211221 | MUDS   | 0                   | 1000         | 1400         | N      |
| 20211221 | MUE    | 0                   | 332          | 4189         | N      |
| 20211221 | MUFG   | 117                 | 189363       | 290610       | N      |
| 20211221 | MUI    | 950                 | 2850         | 9869         | N      |
| 20211221 | MUJ    | 0                   | 2888         | 5104         | N      |
| 20211221 | MULN   | 500                 | 947          | 1755         | N      |
| 20211221 | MUR    | 3792                | 220764       | 453802       | N      |
| 20211221 | MUSA   | 143                 | 21746        | 43472        | N      |
| 20211221 | MUST   | 0                   | 0            | 300          | N      |
| 20211221 | MUX    | 53561               | 113315       | 188479       | N      |
| 20211221 | MVBF   | 0                   | 200          | 200          | N      |
| 20211221 | MVF    | 0                   | 4950         | 13284        | N      |
| 20211221 | MVIS   | 520                 | 27507        | 45401        | N      |
| 20211221 | MVO    | 1800                | 4510         | 6050         | N      |
| 20211221 | MVST   | 0                   | 5517         | 5635         | N      |
| 20211221 | MVSTW  | 0                   | 0            | 10           | N      |
| 20211221 | MVT    | 0                   | 2644         | 4984         | N      |
| 20211221 | MVV    | 0                   | 0            | 2            | N      |
| 20211221 | MWA    | 0                   | 205004       | 374121       | N      |
| 20211221 | MX     | 733                 | 79435        | 181196       | N      |
| 20211221 | MXCT   | 0                   | 767          | 2920         | N      |
| 20211221 | MXE    | 0                   | 199          | 300          | N      |
| 20211221 | MXF    | 0                   | 291          | 873          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | MXI    | 0                   | 100          | 200          | N      |
| 20211221 | MXL    | 0                   | 5359         | 14389        | N      |
| 20211221 | MYC    | 0                   | 1340         | 19258        | N      |
| 20211221 | MYD    | 0                   | 9051         | 22901        | N      |
| 20211221 | MYE    | 144                 | 11497        | 27747        | N      |
| 20211221 | MYFW   | 0                   | 0            | 100          | N      |
| 20211221 | MYGN   | 0                   | 1635         | 1958         | N      |
| 20211221 | MYI    | 0                   | 14984        | 21605        | N      |
| 20211221 | MYJ    | 0                   | 3244         | 5986         | N      |
| 20211221 | MYMD   | 0                   | 86           | 302          | N      |
| 20211221 | MYN    | 901                 | 5644         | 10106        | N      |
| 20211221 | MYNZ   | 0                   | 0            | 40           | N      |
| 20211221 | MYO    | 0                   | 200          | 200          | N      |
| 20211221 | MYOV   | 800                 | 80327        | 129099       | N      |
| 20211221 | MYPS   | 0                   | 685          | 1205         | N      |
| 20211221 | MYPSW  | 0                   | 0            | 300          | N      |
| 20211221 | MYRG   | 0                   | 322          | 418          | N      |
| 20211221 | MYTE   | 0                   | 12306        | 21587        | N      |
| 20211221 | NAAC   | 0                   | 0            | 68           | N      |
| 20211221 | NABL   | 2                   | 121527       | 285810       | N      |
| 20211221 | NAC    | 1400                | 5300         | 29421        | N      |
| 20211221 | NAD    | 0                   | 7183         | 34237        | N      |
| 20211221 | NAIL   | 0                   | 100          | 200          | N      |
| 20211221 | NAIL   | 0                   | 120          | 750          | N      |
| 20211221 | NAK    | 100                 | 1429         | 1771         | N      |
| 20211221 | NAKD   | 5900                | 392293       | 436274       | N      |
| 20211221 | NAN    | 0                   | 635          | 6127         | N      |
| 20211221 | NAOV   | 0                   | 800          | 900          | N      |
| 20211221 | NAPA   | 12                  | 62734        | 83743        | N      |
| 20211221 | NARI   | 0                   | 3046         | 3433         | N      |
| 20211221 | NAT    | 5679                | 333285       | 425322       | N      |
| 20211221 | NATH   | 0                   | 15           | 57           | N      |
| 20211221 | NATI   | 0                   | 3655         | 5286         | N      |
| 20211221 | NATR   | 0                   | 132          | 504          | N      |
| 20211221 | NAUT   | 0                   | 1122         | 2636         | N      |
| 20211221 | NAVI   | 173                 | 28590        | 34907        | N      |
| 20211221 | NAZ    | 1200                | 4977         | 5179         | N      |
| 20211221 | NBB    | 100                 | 1530         | 2551         | N      |
| 20211221 | NBEV   | 0                   | 2193         | 6711         | N      |
| 20211221 | NBHC   | 361                 | 72602        | 96074        | N      |
| 20211221 | NBIX   | 0                   | 2230         | 3942         | N      |
| 20211221 | NBN    | 0                   | 4            | 525          | N      |
| 20211221 | NBR    | 53                  | 13691        | 25613        | N      |
| 20211221 | NBRV   | 0                   | 100          | 100          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | NBSE    | 0                   | 100          | 439          | N      |
| 20211221 | NBST    | 0                   | 0            | 300          | N      |
| 20211221 | NBTB    | 0                   | 827          | 1412         | N      |
| 20211221 | NBXG    | 1200                | 39114        | 191706       | N      |
| 20211221 | NBY     | 0                   | 4600         | 4800         | N      |
| 20211221 | NC      | 0                   | 1958         | 3996         | N      |
| 20211221 | NCA     | 0                   | 1070         | 13706        | N      |
| 20211221 | NCACU   | 0                   | 19           | 1019         | N      |
| 20211221 | NCACW   | 0                   | 0            | 500          | N      |
| 20211221 | NCBS    | 177                 | 739          | 1241         | N      |
| 20211221 | NCLH    | 35649               | 1410858      | 2345578      | N      |
| 20211221 | NCMI    | 0                   | 8545         | 10716        | N      |
| 20211221 | NCNA    | 0                   | 200          | 1252         | N      |
| 20211221 | NCNO    | 0                   | 6021         | 7892         | N      |
| 20211221 | NCR     | 466                 | 199526       | 306354       | N      |
| 20211221 | NCSM    | 0                   | 0            | 1            | N      |
| 20211221 | NCTY    | 0                   | 1966         | 2220         | N      |
| 20211221 | NCV     | 0                   | 46064        | 87311        | N      |
| 20211221 | NCZ     | 8                   | 45881        | 126533       | N      |
| 20211221 | NCZ PRA | 0                   | 0            | 200          | N      |
| 20211221 | NDAQ    | 2                   | 4485         | 5855         | N      |
| 20211221 | NDLS    | 0                   | 2268         | 4747         | N      |
| 20211221 | NDMO    | 0                   | 9850         | 21713        | N      |
| 20211221 | NDP     | 0                   | 564          | 2059         | N      |
| 20211221 | NDSN    | 0                   | 1169         | 2035         | N      |
| 20211221 | NE      | 562                 | 84062        | 111789       | N      |
| 20211221 | NEA     | 1500                | 37241        | 54328        | N      |
| 20211221 | NEAR    | 0                   | 1100         | 1900         | N      |
| 20211221 | NECB    | 0                   | 64           | 64           | N      |
| 20211221 | NEE     | 2075                | 671820       | 1422034      | N      |
| 20211221 | NEE PRK | 0                   | 23           | 802          | N      |
| 20211221 | NEE PRN | 0                   | 4123         | 11218        | N      |
| 20211221 | NEE PRO | 0                   | 289          | 1453         | N      |
| 20211221 | NEE PRP | 0                   | 521          | 1432         | N      |
| 20211221 | NEE PRQ | 0                   | 5568         | 5601         | N      |
| 20211221 | NEGG    | 0                   | 359          | 509          | N      |
| 20211221 | NEM     | 4906                | 675148       | 1513496      | N      |
| 20211221 | NEO     | 0                   | 5992         | 8907         | N      |
| 20211221 | NEOG    | 0                   | 8399         | 9381         | N      |
| 20211221 | NEON    | 0                   | 13           | 253          | N      |
| 20211221 | NEP     | 180                 | 44037        | 84146        | N      |
| 20211221 | NEPH    | 0                   | 0            | 1            | N      |
| 20211221 | NEPT    | 0                   | 8736         | 10808        | N      |
| 20211221 | NERV    | 0                   | 0            | 78           | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | NES     | 1100                | 2207         | 3107         | N      |
| 20211221 | NESR    | 0                   | 1689         | 5664         | N      |
| 20211221 | NET     | 2985                | 418795       | 997003       | N      |
| 20211221 | NETI    | 2094                | 44549        | 96820        | N      |
| 20211221 | NEU     | 4                   | 3058         | 11177        | N      |
| 20211221 | NEV     | 0                   | 1967         | 15539        | N      |
| 20211221 | NEW     | 2900                | 112814       | 155772       | N      |
| 20211221 | NEWP    | 0                   | 2880         | 3512         | N      |
| 20211221 | NEWR    | 10483               | 176524       | 340250       | N      |
| 20211221 | NEWT    | 0                   | 1342         | 1631         | N      |
| 20211221 | NEX     | 2486                | 807113       | 1384405      | N      |
| 20211221 | NEXA    | 0                   | 10191        | 16766        | N      |
| 20211221 | NEXI    | 0                   | 200          | 407          | N      |
| 20211221 | NEXT    | 0                   | 605          | 2638         | N      |
| 20211221 | NFBK    | 0                   | 1227         | 6617         | N      |
| 20211221 | NFE     | 0                   | 6971         | 11570        | N      |
| 20211221 | NFG     | 142                 | 49240        | 110682       | N      |
| 20211221 | NFGC    | 0                   | 300          | 300          | N      |
| 20211221 | NFH     | 0                   | 96027        | 341664       | N      |
| 20211221 | NFJ     | 60                  | 22954        | 51296        | N      |
| 20211221 | NFLX    | 5                   | 13987        | 22090        | N      |
| 20211221 | NFNT U  | 0                   | 1            | 19936        | N      |
| 20211221 | NFRA    | 0                   | 50           | 50           | N      |
| 20211221 | NFYS    | 0                   | 0            | 200          | N      |
| 20211221 | NG      | 100                 | 24389        | 44566        | N      |
| 20211221 | NGC     | 0                   | 300          | 29115        | N      |
| 20211221 | NGC WS  | 0                   | 200          | 310          | N      |
| 20211221 | NGCA    | 0                   | 5305         | 8878         | N      |
| 20211221 | NGCAW   | 10                  | 10           | 80           | N      |
| 20211221 | NGD     | 0                   | 153682       | 311722       | N      |
| 20211221 | NGG     | 14770               | 94384        | 111341       | N      |
| 20211221 | NGL     | 2000                | 61940        | 234864       | N      |
| 20211221 | NGL PRB | 0                   | 1745         | 2683         | N      |
| 20211221 | NGL PRC | 0                   | 0            | 9173         | N      |
| 20211221 | NGM     | 0                   | 3554         | 6082         | N      |
| 20211221 | NGMS    | 0                   | 219          | 591          | N      |
| 20211221 | NGS     | 250                 | 3649         | 12280        | N      |
| 20211221 | NGVC    | 8                   | 10966        | 19535        | N      |
| 20211221 | NGVT    | 71                  | 28147        | 103187       | N      |
| 20211221 | NH      | 0                   | 100          | 100          | N      |
| 20211221 | NHC     | 0                   | 99           | 179          | N      |
| 20211221 | NHI     | 284                 | 47964        | 72203        | N      |
| 20211221 | NHS     | 0                   | 100          | 100          | N      |
| 20211221 | NI      | 425                 | 710276       | 1365722      | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | NI PRB  | 0                   | 5616         | 9435         | N      |
| 20211221 | NICE    | 0                   | 1359         | 1471         | N      |
| 20211221 | NICK    | 0                   | 84           | 84           | N      |
| 20211221 | NID     | 0                   | 7702         | 14413        | N      |
| 20211221 | NIE     | 7                   | 9573         | 30485        | N      |
| 20211221 | NILE    | 80                  | 10571        | 17942        | N      |
| 20211221 | NIM     | 0                   | 2296         | 3386         | N      |
| 20211221 | NIMC    | 0                   | 1732         | 14478        | N      |
| 20211221 | NINE    | 900                 | 16440        | 53196        | N      |
| 20211221 | NIO     | 95910               | 2244501      | 6071002      | N      |
| 20211221 | NIQ     | 100                 | 200          | 466          | N      |
| 20211221 | NISN    | 0                   | 2304         | 3192         | N      |
| 20211221 | NIU     | 0                   | 6672         | 11291        | N      |
| 20211221 | NJR     | 51                  | 73192        | 115914       | N      |
| 20211221 | NKE     | 9845                | 842459       | 2665788      | N      |
| 20211221 | NKG     | 0                   | 0            | 300          | N      |
| 20211221 | NKLA    | 587                 | 322175       | 400604       | N      |
| 20211221 | NKTR    | 0                   | 47527        | 72054        | N      |
| 20211221 | NKTX    | 0                   | 1270         | 4525         | N      |
| 20211221 | NKX     | 200                 | 3186         | 35983        | N      |
| 20211221 | NL      | 0                   | 4022         | 8542         | N      |
| 20211221 | NLOK    | 0                   | 10978        | 40687        | N      |
| 20211221 | NLS     | 0                   | 72617        | 150222       | N      |
| 20211221 | NLSN    | 1476                | 764161       | 1595939      | N      |
| 20211221 | NLSP    | 0                   | 0            | 200          | N      |
| 20211221 | NLTX    | 0                   | 5            | 209          | N      |
| 20211221 | NLY     | 17455               | 2706732      | 7039563      | N      |
| 20211221 | NLY PRF | 0                   | 1257         | 7184         | N      |
| 20211221 | NLY PRG | 0                   | 737          | 3329         | N      |
| 20211221 | NLY PRI | 99                  | 3401         | 5484         | N      |
| 20211221 | NM      | 1110                | 11162        | 34799        | N      |
| 20211221 | NM PRH  | 0                   | 0            | 100          | N      |
| 20211221 | NMAI    | 4301                | 12379        | 29620        | N      |
| 20211221 | NMCO    | 0                   | 12870        | 28142        | N      |
| 20211221 | NMFC    | 0                   | 2046         | 3981         | N      |
| 20211221 | NMG     | 1200                | 16016        | 23432        | N      |
| 20211221 | NMI     | 0                   | 300          | 1433         | N      |
| 20211221 | NMIH    | 0                   | 5274         | 13394        | N      |
| 20211221 | NMK PRB | 0                   | 19           | 19           | N      |
| 20211221 | NMK PRC | 0                   | 0            | 123          | N      |
| 20211221 | NML     | 0                   | 1600         | 2409         | N      |
| 20211221 | NMM     | 1673                | 22476        | 72571        | N      |
| 20211221 | NMR     | 43                  | 137038       | 250587       | N      |
| 20211221 | NMRK    | 0                   | 46150        | 62138        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | NMS     | 0                   | 0            | 250          | N      |
| 20211221 | NMT     | 1                   | 401          | 3715         | N      |
| 20211221 | NMTC    | 0                   | 185          | 282          | N      |
| 20211221 | NMTR    | 0                   | 9393         | 14906        | N      |
| 20211221 | NMZ     | 1705                | 8613         | 27469        | N      |
| 20211221 | NN      | 0                   | 85           | 352          | N      |
| 20211221 | NNBR    | 0                   | 866          | 2171         | N      |
| 20211221 | NNDM    | 1126                | 17794        | 45125        | N      |
| 20211221 | NNI     | 0                   | 23870        | 37474        | N      |
| 20211221 | NNN     | 504                 | 143520       | 214482       | N      |
| 20211221 | NNOX    | 0                   | 3897         | 5222         | N      |
| 20211221 | NNVC    | 0                   | 50           | 125          | N      |
| 20211221 | NNY     | 10                  | 210          | 1104         | N      |
| 20211221 | NOA     | 2366                | 9046         | 11844        | N      |
| 20211221 | NOAC    | 0                   | 0            | 6            | N      |
| 20211221 | NOAH    | 0                   | 31571        | 44682        | N      |
| 20211221 | NOBL    | 0                   | 10363        | 10569        | N      |
| 20211221 | NOC     | 700                 | 139339       | 199137       | N      |
| 20211221 | NOG     | 0                   | 6189         | 14396        | N      |
| 20211221 | NOK     | 20171               | 990323       | 1621358      | N      |
| 20211221 | NOM     | 0                   | 0            | 1800         | N      |
| 20211221 | NOMD    | 321                 | 69707        | 188251       | N      |
| 20211221 | NORW    | 0                   | 183          | 183          | N      |
| 20211221 | NOTV    | 23                  | 1009         | 1292         | N      |
| 20211221 | NOV     | 5120                | 273900       | 522363       | N      |
| 20211221 | NOVA    | 5481                | 307869       | 693278       | N      |
| 20211221 | NOVN    | 0                   | 201          | 360          | N      |
| 20211221 | NOVT    | 0                   | 998          | 1601         | N      |
| 20211221 | NOW     | 965                 | 132469       | 332156       | N      |
| 20211221 | NP      | 0                   | 13792        | 19901        | N      |
| 20211221 | NPCE    | 0                   | 34           | 139          | N      |
| 20211221 | NPCT    | 811                 | 55477        | 114140       | N      |
| 20211221 | NPFD    | 0                   | 1600         | 54736        | N      |
| 20211221 | NPK     | 0                   | 4465         | 12388        | N      |
| 20211221 | NPO     | 11                  | 18521        | 31693        | N      |
| 20211221 | NPTN    | 20                  | 68329        | 179405       | N      |
| 20211221 | NPV     | 0                   | 1540         | 1943         | N      |
| 20211221 | NQP     | 0                   | 3129         | 6388         | N      |
| 20211221 | NR      | 1300                | 51309        | 73410        | N      |
| 20211221 | NRC     | 0                   | 104          | 414          | N      |
| 20211221 | NRDS    | 0                   | 5633         | 8227         | N      |
| 20211221 | NRDY    | 13                  | 353360       | 657412       | N      |
| 20211221 | NRDY WS | 0                   | 400          | 1770         | N      |
| 20211221 | NREF    | 400                 | 4273         | 19911        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | NREF PRA | 0                   | 0            | 663          | N      |
| 20211221 | NRG      | 2040                | 845604       | 1263703      | N      |
| 20211221 | NRGD     | 0                   | 2635         | 3348         | N      |
| 20211221 | NRGU     | 216                 | 773          | 911          | N      |
| 20211221 | NRGX     | 0                   | 2646         | 16261        | N      |
| 20211221 | NRIM     | 0                   | 276          | 508          | N      |
| 20211221 | NRIX     | 0                   | 2572         | 3872         | N      |
| 20211221 | NRK      | 5799                | 15099        | 27474        | N      |
| 20211221 | NRO      | 0                   | 0            | 100          | N      |
| 20211221 | NRP      | 30                  | 1660         | 3505         | N      |
| 20211221 | NRT      | 0                   | 2519         | 4050         | N      |
| 20211221 | NRUC     | 0                   | 0            | 1825         | N      |
| 20211221 | NRXP     | 0                   | 1193         | 1381         | N      |
| 20211221 | NRZ      | 10594               | 525218       | 1388211      | N      |
| 20211221 | NRZ PRA  | 0                   | 1316         | 1557         | N      |
| 20211221 | NRZ PRB  | 8                   | 123          | 7590         | N      |
| 20211221 | NRZ PRC  | 0                   | 3658         | 18485        | N      |
| 20211221 | NRZ PRD  | 100                 | 3554         | 8511         | N      |
| 20211221 | NS       | 819                 | 50301        | 91905        | N      |
| 20211221 | NS PRA   | 0                   | 3333         | 6563         | N      |
| 20211221 | NS PRB   | 180                 | 4017         | 8869         | N      |
| 20211221 | NS PRC   | 0                   | 3691         | 3918         | N      |
| 20211221 | NSA      | 148                 | 115116       | 236509       | N      |
| 20211221 | NSA PRA  | 0                   | 201          | 661          | N      |
| 20211221 | NSC      | 589                 | 107598       | 325874       | N      |
| 20211221 | NSIT     | 0                   | 948          | 1201         | N      |
| 20211221 | NSL      | 45                  | 11286        | 24814        | N      |
| 20211221 | NSP      | 327                 | 15932        | 34518        | N      |
| 20211221 | NSR      | 10                  | 478          | 1021         | N      |
| 20211221 | NSS      | 0                   | 1393         | 2425         | N      |
| 20211221 | NSSC     | 0                   | 26           | 263          | N      |
| 20211221 | NSTB     | 0                   | 302          | 1224         | N      |
| 20211221 | NSTB U   | 0                   | 37           | 122          | N      |
| 20211221 | NSTB WS  | 0                   | 300          | 2480         | N      |
| 20211221 | NSTC     | 0                   | 100          | 200          | N      |
| 20211221 | NSTC U   | 0                   | 0            | 2            | N      |
| 20211221 | NSTD     | 0                   | 2748         | 6575         | N      |
| 20211221 | NSTD U   | 0                   | 1            | 2            | N      |
| 20211221 | NSTD WS  | 0                   | 34           | 34           | N      |
| 20211221 | NSTG     | 0                   | 5139         | 6088         | N      |
| 20211221 | NTAP     | 0                   | 12535        | 27839        | N      |
| 20211221 | NTB      | 1000                | 26080        | 41805        | N      |
| 20211221 | NTCO     | 1679                | 191667       | 303931       | N      |
| 20211221 | NTCT     | 0                   | 1161         | 4006         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | NTES   | 0                   | 42638        | 63879        | N      |
| 20211221 | NTG    | 0                   | 1002         | 2321         | N      |
| 20211221 | NTGR   | 0                   | 668          | 710          | N      |
| 20211221 | NTIC   | 0                   | 0            | 305          | N      |
| 20211221 | NTLA   | 0                   | 7961         | 11235        | N      |
| 20211221 | NTNX   | 100                 | 17678        | 32420        | N      |
| 20211221 | NTP    | 2                   | 29316        | 52444        | N      |
| 20211221 | NTR    | 12935               | 308757       | 697498       | N      |
| 20211221 | NTRA   | 0                   | 4149         | 8420         | N      |
| 20211221 | NTRB   | 300                 | 300          | 500          | N      |
| 20211221 | NTRS   | 0                   | 2879         | 3912         | N      |
| 20211221 | NTST   | 0                   | 46078        | 103260       | N      |
| 20211221 | NTUS   | 0                   | 1675         | 2310         | N      |
| 20211221 | NTWK   | 0                   | 0            | 100          | N      |
| 20211221 | NTZ    | 0                   | 786          | 1736         | N      |
| 20211221 | NU     | 102294              | 815712       | 1215576      | N      |
| 20211221 | NUAG   | 0                   | 0            | 100          | N      |
| 20211221 | NUAN   | 0                   | 312845       | 615516       | N      |
| 20211221 | NUBD   | 0                   | 600          | 1200         | N      |
| 20211221 | NUE    | 1735                | 263462       | 571472       | N      |
| 20211221 | NUGT   | 0                   | 2966         | 3389         | N      |
| 20211221 | NULC   | 0                   | 500          | 500          | N      |
| 20211221 | NULG   | 0                   | 2900         | 3200         | N      |
| 20211221 | NULV   | 0                   | 1472         | 1996         | N      |
| 20211221 | NUMG   | 0                   | 2320         | 3405         | N      |
| 20211221 | NUMV   | 0                   | 1535         | 1935         | N      |
| 20211221 | NUO    | 0                   | 1200         | 1395         | N      |
| 20211221 | NURO   | 0                   | 572          | 1491         | N      |
| 20211221 | NUS    | 186                 | 100403       | 174433       | N      |
| 20211221 | NUSC   | 0                   | 3181         | 3281         | N      |
| 20211221 | NUSI   | 0                   | 2475         | 3025         | N      |
| 20211221 | NUV    | 2700                | 25376        | 75422        | N      |
| 20211221 | NUVA   | 0                   | 8114         | 10759        | N      |
| 20211221 | NUVB   | 16676               | 120372       | 537182       | N      |
| 20211221 | NUVL   | 0                   | 688          | 918          | N      |
| 20211221 | NUW    | 0                   | 568          | 2679         | N      |
| 20211221 | NUWE   | 0                   | 0            | 137          | N      |
| 20211221 | NUZE   | 0                   | 600          | 3569         | N      |
| 20211221 | NVACU  | 0                   | 0            | 4132         | N      |
| 20211221 | NVAX   | 2131                | 26544        | 56925        | N      |
| 20211221 | NVCN   | 0                   | 0            | 500          | N      |
| 20211221 | NVCR   | 0                   | 2666         | 5881         | N      |
| 20211221 | NVDA   | 797                 | 240883       | 437294       | N      |
| 20211221 | NVEC   | 0                   | 125          | 326          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | NVEE     | 0                   | 347          | 489          | N      |
| 20211221 | NVEI     | 0                   | 6334         | 10238        | N      |
| 20211221 | NVG      | 554                 | 18923        | 27871        | N      |
| 20211221 | NVGS     | 400                 | 22256        | 74758        | N      |
| 20211221 | NVMI     | 0                   | 258          | 467          | N      |
| 20211221 | NVO      | 3025                | 163236       | 289667       | N      |
| 20211221 | NVR      | 13                  | 2980         | 7869         | N      |
| 20211221 | NVRO     | 126                 | 43011        | 72302        | N      |
| 20211221 | NVS      | 5900                | 181427       | 472745       | N      |
| 20211221 | NVSAW    | 0                   | 0            | 100          | N      |
| 20211221 | NVST     | 235                 | 124883       | 196125       | N      |
| 20211221 | NVT      | 127                 | 102001       | 290037       | N      |
| 20211221 | NVTA     | 85532               | 476629       | 1053012      | N      |
| 20211221 | NVTS     | 451                 | 4649         | 15238        | N      |
| 20211221 | NVTSW    | 0                   | 94           | 3076         | N      |
| 20211221 | NVVE     | 0                   | 107          | 412          | N      |
| 20211221 | NWBI     | 0                   | 4021         | 4755         | N      |
| 20211221 | NWE      | 0                   | 2784         | 5789         | N      |
| 20211221 | NWFL     | 0                   | 0            | 26           | N      |
| 20211221 | NWG      | 2458                | 162472       | 260826       | N      |
| 20211221 | NWL      | 100                 | 60009        | 76551        | N      |
| 20211221 | NWLI     | 0                   | 1            | 1            | N      |
| 20211221 | NWN      | 210                 | 32497        | 69933        | N      |
| 20211221 | NWPX     | 0                   | 219          | 222          | N      |
| 20211221 | NWS      | 0                   | 22988        | 38453        | N      |
| 20211221 | NWSA     | 0                   | 14230        | 28049        | N      |
| 20211221 | NX       | 0                   | 26006        | 56765        | N      |
| 20211221 | NXC      | 867                 | 1922         | 3043         | N      |
| 20211221 | NXDT     | 0                   | 2967         | 5140         | N      |
| 20211221 | NXDT PRA | 0                   | 5881         | 7623         | N      |
| 20211221 | NXE      | 1905                | 48245        | 61546        | N      |
| 20211221 | NXGN     | 0                   | 1173         | 1722         | N      |
| 20211221 | NXJ      | 7392                | 11636        | 25468        | N      |
| 20211221 | NXN      | 0                   | 43           | 589          | N      |
| 20211221 | NXP      | 500                 | 6372         | 24638        | N      |
| 20211221 | NXPI     | 25                  | 10863        | 15349        | N      |
| 20211221 | NXRT     | 43                  | 18442        | 37529        | N      |
| 20211221 | NXST     | 0                   | 831          | 2134         | N      |
| 20211221 | NXTC     | 0                   | 2073         | 3822         | N      |
| 20211221 | NXTD     | 500                 | 1491         | 2406         | N      |
| 20211221 | NXTP     | 0                   | 3824         | 7684         | N      |
| 20211221 | NXU      | 6                   | 348          | 548          | N      |
| 20211221 | NXU WS   | 0                   | 2626         | 23876        | N      |
| 20211221 | NYC      | 800                 | 26769        | 45705        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | NYCB     | 10129               | 565441       | 1083370      | N      |
| 20211221 | NYCB PRA | 0                   | 125          | 10584        | N      |
| 20211221 | NYCB PRU | 0                   | 0            | 51           | N      |
| 20211221 | NYMT     | 546                 | 77730        | 85476        | N      |
| 20211221 | NYMTM    | 0                   | 200          | 200          | N      |
| 20211221 | NYMX     | 0                   | 100          | 300          | N      |
| 20211221 | NYT      | 392                 | 168765       | 259184       | N      |
| 20211221 | NZF      | 0                   | 17679        | 24213        | N      |
| 20211221 | O        | 2796                | 288660       | 1791671      | N      |
| 20211221 | OACB     | 0                   | 600          | 24012        | N      |
| 20211221 | OACB WS  | 0                   | 140          | 240          | N      |
| 20211221 | OAK PRA  | 0                   | 2100         | 3837         | N      |
| 20211221 | OAK PRB  | 0                   | 11           | 592          | N      |
| 20211221 | OAS      | 0                   | 1867         | 6165         | N      |
| 20211221 | OB       | 0                   | 302          | 317          | N      |
| 20211221 | OBLG     | 0                   | 0            | 96           | N      |
| 20211221 | OBNK     | 0                   | 2            | 166          | N      |
| 20211221 | OBSV     | 0                   | 2717         | 7889         | N      |
| 20211221 | OBT      | 0                   | 2            | 2            | N      |
| 20211221 | OC       | 200                 | 127777       | 281711       | N      |
| 20211221 | OCA      | 0                   | 248          | 248          | N      |
| 20211221 | OCA U    | 0                   | 149          | 149          | N      |
| 20211221 | OCA WS   | 0                   | 1430         | 86441        | N      |
| 20211221 | OCC      | 200                 | 200          | 202          | N      |
| 20211221 | OCDX     | 0                   | 2712         | 3444         | N      |
| 20211221 | OCFC     | 0                   | 1339         | 3555         | N      |
| 20211221 | OCFT     | 45126               | 159522       | 432424       | N      |
| 20211221 | OCG      | 0                   | 100          | 200          | N      |
| 20211221 | OCGN     | 279                 | 69016        | 87919        | N      |
| 20211221 | OCN      | 167                 | 8274         | 13247        | N      |
| 20211221 | OCSL     | 0                   | 25942        | 39674        | N      |
| 20211221 | OCUL     | 0                   | 2256         | 4210         | N      |
| 20211221 | OCUP     | 0                   | 1320         | 1532         | N      |
| 20211221 | OCX      | 0                   | 7107         | 8670         | N      |
| 20211221 | ODC      | 0                   | 2762         | 5711         | N      |
| 20211221 | ODFL     | 0                   | 6245         | 10318        | N      |
| 20211221 | ODP      | 0                   | 1699         | 3015         | N      |
| 20211221 | ODT      | 0                   | 250          | 1687         | N      |
| 20211221 | OEC      | 0                   | 48613        | 92045        | N      |
| 20211221 | OEF      | 0                   | 4097         | 5737         | N      |
| 20211221 | OEG      | 300                 | 33339        | 36986        | N      |
| 20211221 | OESX     | 0                   | 342          | 613          | N      |
| 20211221 | OFC      | 80                  | 98158        | 169757       | N      |
| 20211221 | OFG      | 5154                | 29886        | 119486       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | OFIX   | 0                   | 1405         | 1693         | N      |
| 20211221 | OFLX   | 0                   | 0            | 32           | N      |
| 20211221 | OFS    | 0                   | 0            | 100          | N      |
| 20211221 | OG     | 100                 | 3129         | 4871         | N      |
| 20211221 | OGE    | 132                 | 185506       | 280381       | N      |
| 20211221 | OGEN   | 500                 | 27803        | 34458        | N      |
| 20211221 | OGI    | 0                   | 277682       | 333427       | N      |
| 20211221 | OGN    | 1742                | 100865       | 388564       | N      |
| 20211221 | OGS    | 27                  | 51252        | 90587        | N      |
| 20211221 | OHI    | 9127                | 202823       | 393056       | N      |
| 20211221 | OI     | 106                 | 113011       | 286923       | N      |
| 20211221 | OIA    | 0                   | 3793         | 9465         | N      |
| 20211221 | OIH    | 60                  | 10297        | 15899        | N      |
| 20211221 | OII    | 1848                | 100270       | 218147       | N      |
| 20211221 | OIIM   | 200                 | 504          | 604          | N      |
| 20211221 | OILU   | 0                   | 1005         | 1006         | N      |
| 20211221 | OIS    | 635                 | 156985       | 252773       | N      |
| 20211221 | OKE    | 2320                | 275953       | 680987       | N      |
| 20211221 | OKTA   | 0                   | 24441        | 36425        | N      |
| 20211221 | OLB    | 100                 | 301          | 1098         | N      |
| 20211221 | OLED   | 0                   | 2771         | 7262         | N      |
| 20211221 | OLK    | 0                   | 1960         | 2208         | N      |
| 20211221 | OLLI   | 0                   | 9645         | 11803        | N      |
| 20211221 | OLMA   | 0                   | 3274         | 4926         | N      |
| 20211221 | OLN    | 1271                | 169229       | 361837       | N      |
| 20211221 | OLO    | 8719                | 477724       | 739244       | N      |
| 20211221 | OLP    | 400                 | 18539        | 25728        | N      |
| 20211221 | OLPX   | 0                   | 7611         | 12433        | N      |
| 20211221 | OM     | 0                   | 16338        | 17751        | N      |
| 20211221 | OMAB   | 0                   | 100          | 100          | N      |
| 20211221 | OMC    | 975                 | 329753       | 767650       | N      |
| 20211221 | OMCL   | 0                   | 1246         | 2047         | N      |
| 20211221 | OMER   | 0                   | 3545         | 4773         | N      |
| 20211221 | OMF    | 1000                | 222045       | 383919       | N      |
| 20211221 | OMGA   | 0                   | 514          | 614          | N      |
| 20211221 | OMI    | 118                 | 115918       | 173529       | N      |
| 20211221 | OMIC   | 100                 | 3389         | 4183         | N      |
| 20211221 | OMP    | 0                   | 73           | 233          | N      |
| 20211221 | OMQS   | 0                   | 0            | 3            | N      |
| 20211221 | ON     | 0                   | 38251        | 46948        | N      |
| 20211221 | ONB    | 0                   | 13625        | 16642        | N      |
| 20211221 | ONCR   | 0                   | 105          | 105          | N      |
| 20211221 | ONCS   | 0                   | 518          | 818          | N      |
| 20211221 | ONCT   | 302                 | 1976         | 2727         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | ONCY    | 99                  | 1900         | 2300         | N      |
| 20211221 | ONDS    | 2400                | 5913         | 6646         | N      |
| 20211221 | ONEM    | 116                 | 42917        | 85334        | N      |
| 20211221 | ONEQ    | 0                   | 1700         | 2108         | N      |
| 20211221 | ONEW    | 0                   | 54           | 54           | N      |
| 20211221 | ONL     | 819                 | 38601        | 98002        | N      |
| 20211221 | ONON    | 2950                | 158041       | 247490       | N      |
| 20211221 | ONTF    | 0                   | 116133       | 195699       | N      |
| 20211221 | ONTO    | 358                 | 40717        | 65396        | N      |
| 20211221 | ONTX    | 0                   | 0            | 204          | N      |
| 20211221 | ONVO    | 0                   | 0            | 600          | N      |
| 20211221 | ONYXU   | 0                   | 0            | 600          | N      |
| 20211221 | OOMA    | 2355                | 7386         | 23429        | N      |
| 20211221 | OOTO    | 0                   | 0            | 300          | N      |
| 20211221 | OP      | 0                   | 872          | 3782         | N      |
| 20211221 | OPA     | 0                   | 209          | 210          | N      |
| 20211221 | OPA WS  | 0                   | 200          | 200          | N      |
| 20211221 | OPAD    | 388                 | 656835       | 684588       | N      |
| 20211221 | OPAD WS | 60                  | 2353         | 10517        | N      |
| 20211221 | OPBK    | 0                   | 0            | 26           | N      |
| 20211221 | OPCH    | 0                   | 7036         | 21687        | N      |
| 20211221 | OPEN    | 0                   | 56701        | 97103        | N      |
| 20211221 | OPFI    | 16710               | 77103        | 115623       | N      |
| 20211221 | OPFI WS | 73002               | 77060        | 121035       | N      |
| 20211221 | OPGN    | 0                   | 8590         | 15308        | N      |
| 20211221 | OPI     | 0                   | 278          | 279          | N      |
| 20211221 | OPINL   | 0                   | 0            | 237          | N      |
| 20211221 | OPK     | 800                 | 15161        | 50257        | N      |
| 20211221 | OPNT    | 100                 | 189          | 390          | N      |
| 20211221 | OPOF    | 0                   | 83           | 100          | N      |
| 20211221 | OPP     | 0                   | 7380         | 15002        | N      |
| 20211221 | OPP PRA | 0                   | 251          | 2315         | N      |
| 20211221 | OPP PRB | 0                   | 120          | 11188        | N      |
| 20211221 | OPRA    | 0                   | 0            | 100          | N      |
| 20211221 | OPRT    | 0                   | 315          | 382          | N      |
| 20211221 | OPRX    | 109                 | 2171         | 3162         | N      |
| 20211221 | OPTN    | 0                   | 100          | 2094         | N      |
| 20211221 | OPTT    | 0                   | 7517         | 9317         | N      |
| 20211221 | OPY     | 0                   | 11192        | 43554        | N      |
| 20211221 | OR      | 300                 | 126964       | 240473       | N      |
| 20211221 | ORA     | 179                 | 59733        | 96460        | N      |
| 20211221 | ORAN    | 5130                | 257660       | 482061       | N      |
| 20211221 | ORC     | 7554                | 515330       | 813784       | N      |
| 20211221 | ORCC    | 41                  | 81724        | 252697       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | ORCL    | 14710               | 1609247      | 4226333      | N      |
| 20211221 | ORGN    | 0                   | 8662         | 17279        | N      |
| 20211221 | ORGNW   | 0                   | 10           | 2065         | N      |
| 20211221 | ORGO    | 0                   | 1537         | 3546         | N      |
| 20211221 | ORI     | 279                 | 203438       | 390481       | N      |
| 20211221 | ORIC    | 0                   | 2094         | 2142         | N      |
| 20211221 | ORLA    | 0                   | 2758         | 7461         | N      |
| 20211221 | ORLY    | 0                   | 1552         | 2930         | N      |
| 20211221 | ORMP    | 0                   | 2359         | 8286         | N      |
| 20211221 | ORN     | 6300                | 15992        | 50440        | N      |
| 20211221 | ORPH    | 0                   | 944          | 1044         | N      |
| 20211221 | ORRF    | 0                   | 70           | 232          | N      |
| 20211221 | ORTX    | 0                   | 4252         | 7853         | N      |
| 20211221 | OSBC    | 0                   | 71           | 338          | N      |
| 20211221 | OSCR    | 240                 | 1023984      | 1785171      | N      |
| 20211221 | OSG     | 300                 | 7292         | 74304        | N      |
| 20211221 | OSH     | 38                  | 278101       | 504284       | N      |
| 20211221 | OSI     | 0                   | 0            | 1417         | N      |
| 20211221 | OSIS    | 0                   | 161          | 346          | N      |
| 20211221 | OSK     | 131                 | 81060        | 150444       | N      |
| 20211221 | OSPN    | 0                   | 1179         | 2206         | N      |
| 20211221 | OSS     | 0                   | 102          | 102          | N      |
| 20211221 | OSTK    | 0                   | 12505        | 17905        | N      |
| 20211221 | OSUR    | 0                   | 6342         | 8048         | N      |
| 20211221 | OSW     | 0                   | 2691         | 8355         | N      |
| 20211221 | OTEX    | 901                 | 19754        | 35681        | N      |
| 20211221 | OTIC    | 0                   | 0            | 100          | N      |
| 20211221 | OTIS    | 178                 | 197344       | 473975       | N      |
| 20211221 | OTLK    | 0                   | 1696         | 4303         | N      |
| 20211221 | OTLY    | 300                 | 12923        | 35182        | N      |
| 20211221 | OTRK    | 0                   | 2516         | 2563         | N      |
| 20211221 | OTRKP   | 0                   | 0            | 180          | N      |
| 20211221 | OTTR    | 0                   | 739          | 1021         | N      |
| 20211221 | OUNZ    | 0                   | 9680         | 11981        | N      |
| 20211221 | OUSA    | 0                   | 1548         | 1548         | N      |
| 20211221 | OUST    | 4500                | 379595       | 543109       | N      |
| 20211221 | OUST WS | 1600                | 1700         | 4450         | N      |
| 20211221 | OUT     | 359                 | 104314       | 206308       | N      |
| 20211221 | OVID    | 0                   | 4            | 51           | N      |
| 20211221 | OVV     | 1293                | 418009       | 943165       | N      |
| 20211221 | OWL     | 398                 | 197786       | 466036       | N      |
| 20211221 | OWL WS  | 0                   | 0            | 310          | N      |
| 20211221 | OWLT    | 800                 | 116584       | 149812       | N      |
| 20211221 | OWLT WS | 2870                | 2870         | 27294        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | OXBRW  | 0                   | 0            | 10           | N      |
| 20211221 | OXLC   | 0                   | 9562         | 17774        | N      |
| 20211221 | OXLCO  | 0                   | 0            | 42           | N      |
| 20211221 | OXM    | 19                  | 13894        | 28750        | N      |
| 20211221 | OXSQ   | 0                   | 205          | 705          | N      |
| 20211221 | OXY    | 9397                | 703109       | 2304312      | N      |
| 20211221 | OXY WS | 945                 | 32791        | 104592       | N      |
| 20211221 | OYST   | 0                   | 2010         | 2108         | N      |
| 20211221 | OZ     | 0                   | 0            | 519          | N      |
| 20211221 | OZK    | 0                   | 9536         | 12238        | N      |
| 20211221 | OZON   | 0                   | 4559         | 9490         | N      |
| 20211221 | PAA    | 200                 | 9881         | 38884        | N      |
| 20211221 | PAAS   | 600                 | 24991        | 52363        | N      |
| 20211221 | PAC    | 1124                | 5751         | 7611         | N      |
| 20211221 | PACB   | 347                 | 23445        | 33125        | N      |
| 20211221 | PACI U | 0                   | 1700         | 37706        | N      |
| 20211221 | PACK   | 0                   | 260394       | 351980       | N      |
| 20211221 | PACW   | 0                   | 8742         | 14240        | N      |
| 20211221 | PAE    | 0                   | 1800         | 2100         | N      |
| 20211221 | PAG    | 155                 | 140059       | 197655       | N      |
| 20211221 | PAGP   | 0                   | 32363        | 80751        | N      |
| 20211221 | PAGS   | 59                  | 376971       | 602460       | N      |
| 20211221 | PAHC   | 0                   | 7            | 587          | N      |
| 20211221 | PAI    | 0                   | 369          | 1706         | N      |
| 20211221 | PAICW  | 0                   | 100          | 600          | N      |
| 20211221 | PALI   | 100                 | 100          | 1252         | N      |
| 20211221 | PALL   | 0                   | 0            | 300          | N      |
| 20211221 | PALT   | 0                   | 86           | 186          | N      |
| 20211221 | PAM    | 1337                | 14258        | 36787        | N      |
| 20211221 | PANL   | 0                   | 259          | 810          | N      |
| 20211221 | PANW   | 0                   | 24747        | 26543        | N      |
| 20211221 | PAQC   | 0                   | 2            | 102          | N      |
| 20211221 | PAQCU  | 0                   | 100          | 100          | N      |
| 20211221 | PAR    | 308                 | 123427       | 145711       | N      |
| 20211221 | PARR   | 299                 | 79713        | 131852       | N      |
| 20211221 | PASG   | 0                   | 1078         | 1188         | N      |
| 20211221 | PATH   | 29271               | 524717       | 1562279      | N      |
| 20211221 | PATK   | 0                   | 906          | 1037         | N      |
| 20211221 | PAVE   | 0                   | 3705         | 6895         | N      |
| 20211221 | PAVM   | 0                   | 7543         | 30060        | N      |
| 20211221 | PAX    | 0                   | 539          | 844          | N      |
| 20211221 | PAY    | 3                   | 98080        | 133354       | N      |
| 20211221 | PAYA   | 0                   | 1117         | 2262         | N      |
| 20211221 | PAYC   | 222                 | 31653        | 79118        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | PAYO    | 0                   | 10590        | 25453        | N      |
| 20211221 | PAYS    | 0                   | 462          | 5785         | N      |
| 20211221 | PAYX    | 0                   | 11873        | 15532        | N      |
| 20211221 | PB      | 471                 | 48190        | 110444       | N      |
| 20211221 | PBA     | 4418                | 214381       | 315787       | N      |
| 20211221 | PBCT    | 0                   | 53479        | 104841       | N      |
| 20211221 | PBCTP   | 0                   | 100          | 773          | N      |
| 20211221 | PBD     | 0                   | 175          | 250          | N      |
| 20211221 | PBF     | 5894                | 561114       | 1163027      | N      |
| 20211221 | PBFS    | 0                   | 1            | 2            | N      |
| 20211221 | PBFX    | 0                   | 11201        | 32753        | N      |
| 20211221 | PBH     | 184                 | 24213        | 68288        | N      |
| 20211221 | PBI     | 6                   | 206944       | 503673       | N      |
| 20211221 | PBI PRB | 0                   | 1045         | 2511         | N      |
| 20211221 | PBIP    | 0                   | 0            | 12           | N      |
| 20211221 | PBJ     | 0                   | 0            | 300          | N      |
| 20211221 | PBLA    | 0                   | 100          | 300          | N      |
| 20211221 | PBP     | 0                   | 0            | 8            | N      |
| 20211221 | PBR     | 5765                | 1326338      | 2967740      | N      |
| 20211221 | PBR A   | 4900                | 390076       | 1211289      | N      |
| 20211221 | PBS     | 0                   | 200          | 500          | N      |
| 20211221 | PBT     | 21                  | 4181         | 12425        | N      |
| 20211221 | PBTS    | 500                 | 13726        | 33398        | N      |
| 20211221 | PBW     | 0                   | 1825         | 4293         | N      |
| 20211221 | PBYI    | 0                   | 100          | 363          | N      |
| 20211221 | PCAR    | 0                   | 9335         | 12734        | N      |
| 20211221 | PCB     | 0                   | 6            | 6            | N      |
| 20211221 | PCEF    | 0                   | 300          | 500          | N      |
| 20211221 | PCF     | 140                 | 10558        | 15044        | N      |
| 20211221 | PCG     | 9486                | 1942703      | 3248079      | N      |
| 20211221 | PCGU    | 0                   | 98           | 176          | N      |
| 20211221 | PCH     | 0                   | 4909         | 6353         | N      |
| 20211221 | PCK     | 0                   | 1159         | 3809         | N      |
| 20211221 | PCM     | 0                   | 537          | 2939         | N      |
| 20211221 | PCN     | 0                   | 21425        | 41989        | N      |
| 20211221 | PCOM    | 0                   | 0            | 200          | N      |
| 20211221 | PCOR    | 5199                | 975119       | 1396263      | N      |
| 20211221 | PCPC WS | 0                   | 0            | 500          | N      |
| 20211221 | PCQ     | 0                   | 1298         | 3549         | N      |
| 20211221 | PCRX    | 100                 | 2345         | 3336         | N      |
| 20211221 | PCSA    | 0                   | 0            | 100          | N      |
| 20211221 | PCSB    | 0                   | 100          | 100          | N      |
| 20211221 | PCT     | 0                   | 5077         | 7634         | N      |
| 20211221 | PCTI    | 0                   | 0            | 418          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | PCTY    | 0                   | 1376         | 1789         | N      |
| 20211221 | PCVX    | 0                   | 237          | 369          | N      |
| 20211221 | PCY     | 0                   | 7647         | 25319        | N      |
| 20211221 | PCYG    | 0                   | 106          | 106          | N      |
| 20211221 | PD      | 2361                | 250933       | 362887       | N      |
| 20211221 | PDBC    | 0                   | 179223       | 227712       | N      |
| 20211221 | PDCE    | 0                   | 6105         | 10669        | N      |
| 20211221 | PDCO    | 0                   | 4073         | 8233         | N      |
| 20211221 | PDD     | 0                   | 16384        | 36363        | N      |
| 20211221 | PDEX    | 0                   | 100          | 100          | N      |
| 20211221 | PDFS    | 0                   | 60           | 60           | N      |
| 20211221 | PDI     | 7154                | 51619        | 150643       | N      |
| 20211221 | PDM     | 460                 | 84193        | 173163       | N      |
| 20211221 | PDN     | 0                   | 100          | 500          | N      |
| 20211221 | PDO     | 3550                | 35845        | 94129        | N      |
| 20211221 | PDOT    | 0                   | 227          | 802          | N      |
| 20211221 | PDOT U  | 0                   | 400          | 3873         | N      |
| 20211221 | PDOT WS | 0                   | 8037         | 11805        | N      |
| 20211221 | PDS     | 2412                | 25306        | 55508        | N      |
| 20211221 | PDSB    | 0                   | 250          | 1086         | N      |
| 20211221 | PDT     | 0                   | 1738         | 8644         | N      |
| 20211221 | PEAK    | 188                 | 418112       | 728392       | N      |
| 20211221 | PEAR    | 0                   | 1016         | 4587         | N      |
| 20211221 | PEARW   | 0                   | 0            | 16           | N      |
| 20211221 | PEB     | 328                 | 159795       | 405243       | N      |
| 20211221 | PEB PRE | 126                 | 126          | 126          | N      |
| 20211221 | PEB PRG | 0                   | 869          | 2861         | N      |
| 20211221 | PEB PRH | 4000                | 4100         | 8496         | N      |
| 20211221 | PEBO    | 0                   | 710          | 1987         | N      |
| 20211221 | PECO    | 0                   | 1619         | 2335         | N      |
| 20211221 | PED     | 0                   | 121          | 422          | N      |
| 20211221 | PEG     | 684                 | 185851       | 519824       | N      |
| 20211221 | PEGA    | 0                   | 6697         | 9062         | N      |
| 20211221 | PEI     | 11533               | 171680       | 316553       | N      |
| 20211221 | PEI PRB | 0                   | 3620         | 6514         | N      |
| 20211221 | PEI PRC | 0                   | 1114         | 1489         | N      |
| 20211221 | PEI PRD | 0                   | 1775         | 9555         | N      |
| 20211221 | PEJ     | 0                   | 989          | 1719         | N      |
| 20211221 | PEN     | 124                 | 51371        | 59741        | N      |
| 20211221 | PENN    | 196                 | 12524        | 32690        | N      |
| 20211221 | PEO     | 401                 | 18404        | 21888        | N      |
| 20211221 | PEP     | 0                   | 11017        | 17088        | N      |
| 20211221 | PEPL    | 0                   | 200          | 200          | N      |
| 20211221 | PEPLW   | 0                   | 0            | 300          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | PERI   | 0                   | 2449         | 5520         | N      |
| 20211221 | PETQ   | 0                   | 4788         | 6616         | N      |
| 20211221 | PETS   | 0                   | 1612         | 1752         | N      |
| 20211221 | PETV   | 0                   | 917          | 1834         | N      |
| 20211221 | PETZ   | 0                   | 200          | 400          | N      |
| 20211221 | PEY    | 0                   | 504          | 1375         | N      |
| 20211221 | PFBC   | 0                   | 310          | 323          | N      |
| 20211221 | PFC    | 0                   | 2592         | 3189         | N      |
| 20211221 | PFD    | 1235                | 2966         | 7416         | N      |
| 20211221 | PFDRU  | 0                   | 0            | 8            | N      |
| 20211221 | PFDRW  | 0                   | 100          | 100          | N      |
| 20211221 | PFE    | 51405               | 4854836      | 10205718     | N      |
| 20211221 | PFF    | 0                   | 93243        | 107680       | N      |
| 20211221 | PFFD   | 0                   | 6777         | 7177         | N      |
| 20211221 | PFFV   | 0                   | 100          | 200          | N      |
| 20211221 | PFG    | 8                   | 16566        | 18516        | N      |
| 20211221 | PFGC   | 1442                | 216913       | 453135       | N      |
| 20211221 | PFH    | 0                   | 4607         | 9823         | N      |
| 20211221 | PFHD   | 0                   | 2            | 400          | N      |
| 20211221 | PFIS   | 0                   | 30           | 30           | N      |
| 20211221 | PFIX   | 0                   | 106          | 106          | N      |
| 20211221 | PFL    | 0                   | 5986         | 27581        | N      |
| 20211221 | PFLT   | 0                   | 109          | 109          | N      |
| 20211221 | PFMT   | 0                   | 4690         | 5462         | N      |
| 20211221 | PFN    | 653                 | 22260        | 40673        | N      |
| 20211221 | PFO    | 0                   | 13           | 1108         | N      |
| 20211221 | PFS    | 67                  | 58750        | 105061       | N      |
| 20211221 | PFSI   | 174                 | 67504        | 153658       | N      |
| 20211221 | PFSW   | 0                   | 404          | 767          | N      |
| 20211221 | PFXF   | 0                   | 101          | 101          | N      |
| 20211221 | PG     | 10824               | 1028839      | 2209069      | N      |
| 20211221 | PGC    | 0                   | 53           | 156          | N      |
| 20211221 | PGEN   | 0                   | 6957         | 12598        | N      |
| 20211221 | PGF    | 0                   | 2232         | 6695         | N      |
| 20211221 | PGHY   | 0                   | 0            | 100          | N      |
| 20211221 | PGJ    | 0                   | 103          | 109          | N      |
| 20211221 | PGNY   | 100                 | 6285         | 7801         | N      |
| 20211221 | PGP    | 0                   | 4560         | 8900         | N      |
| 20211221 | PGR    | 1020                | 350379       | 921956       | N      |
| 20211221 | PGRE   | 0                   | 251845       | 512647       | N      |
| 20211221 | PGSS   | 0                   | 0            | 298          | N      |
| 20211221 | PGTI   | 80                  | 66430        | 100792       | N      |
| 20211221 | PGX    | 0                   | 23494        | 42283        | N      |
| 20211221 | PGZ    | 0                   | 898          | 3562         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | PH      | 856                 | 70303        | 184459       | N      |
| 20211221 | PHAS    | 105                 | 105          | 412          | N      |
| 20211221 | PHAT    | 0                   | 171          | 610          | N      |
| 20211221 | PHB     | 0                   | 1973         | 1992         | N      |
| 20211221 | PHD     | 1                   | 5119         | 10725        | N      |
| 20211221 | PHG     | 4696                | 69318        | 229922       | N      |
| 20211221 | PHI     | 0                   | 2293         | 4880         | N      |
| 20211221 | PHK     | 5944                | 15436        | 37556        | N      |
| 20211221 | PHM     | 392                 | 246834       | 520532       | N      |
| 20211221 | PHO     | 0                   | 247          | 247          | N      |
| 20211221 | PHR     | 288                 | 53950        | 108959       | N      |
| 20211221 | PHT     | 0                   | 8821         | 28312        | N      |
| 20211221 | PHUN    | 400                 | 139648       | 211679       | N      |
| 20211221 | PHVS    | 0                   | 2            | 65           | N      |
| 20211221 | PHX     | 0                   | 13190        | 31864        | N      |
| 20211221 | PHYS    | 5500                | 22853        | 35210        | N      |
| 20211221 | PHYT U  | 0                   | 0            | 40           | N      |
| 20211221 | PHYT WS | 0                   | 700          | 3000         | N      |
| 20211221 | PI      | 0                   | 1250         | 3164         | N      |
| 20211221 | PIAI    | 0                   | 0            | 2019         | N      |
| 20211221 | PIAI U  | 0                   | 0            | 1            | N      |
| 20211221 | PIAI WS | 0                   | 300          | 1884         | N      |
| 20211221 | PICB    | 0                   | 40           | 140          | N      |
| 20211221 | PICC U  | 806                 | 806          | 1006         | N      |
| 20211221 | PICK    | 0                   | 785          | 1370         | N      |
| 20211221 | PID     | 0                   | 0            | 28           | N      |
| 20211221 | PII     | 72                  | 64359        | 167831       | N      |
| 20211221 | PIII    | 0                   | 3400         | 3640         | N      |
| 20211221 | PIIIW   | 0                   | 0            | 1775         | N      |
| 20211221 | PIK     | 0                   | 430          | 430          | N      |
| 20211221 | PILL    | 0                   | 215          | 228          | N      |
| 20211221 | PIM     | 0                   | 860          | 16276        | N      |
| 20211221 | PIN     | 0                   | 3            | 103          | N      |
| 20211221 | PINC    | 0                   | 1073         | 1394         | N      |
| 20211221 | PINE    | 0                   | 5731         | 15759        | N      |
| 20211221 | PING    | 2548                | 120807       | 315177       | N      |
| 20211221 | PINK    | 0                   | 100          | 100          | N      |
| 20211221 | PINS    | 5771                | 1621281      | 3108488      | N      |
| 20211221 | PIPP    | 5891                | 7749         | 14922        | N      |
| 20211221 | PIPP U  | 0                   | 0            | 300          | N      |
| 20211221 | PIPP WS | 0                   | 329          | 1104         | N      |
| 20211221 | PIPR    | 92                  | 14936        | 28111        | N      |
| 20211221 | PIRS    | 0                   | 3979         | 5407         | N      |
| 20211221 | PIXY    | 0                   | 100          | 1312         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | PJT    | 686                 | 25499        | 50256        | N      |
| 20211221 | PJUL   | 0                   | 100          | 100          | N      |
| 20211221 | PK     | 1387                | 394921       | 755757       | N      |
| 20211221 | PKBK   | 0                   | 0            | 20           | N      |
| 20211221 | PKE    | 16                  | 11434        | 19510        | N      |
| 20211221 | PKG    | 88                  | 154829       | 338447       | N      |
| 20211221 | PKI    | 546                 | 640743       | 871957       | N      |
| 20211221 | PKOH   | 0                   | 40           | 114          | N      |
| 20211221 | PKW    | 0                   | 200          | 200          | N      |
| 20211221 | PKX    | 32                  | 29464        | 58142        | N      |
| 20211221 | PL     | 5653                | 122962       | 629211       | N      |
| 20211221 | PL WS  | 0                   | 3461         | 47627        | N      |
| 20211221 | PLAB   | 0                   | 2116         | 7472         | N      |
| 20211221 | PLAN   | 1028                | 152622       | 345311       | N      |
| 20211221 | PLAY   | 0                   | 17688        | 25534        | N      |
| 20211221 | PLBC   | 0                   | 6            | 378          | N      |
| 20211221 | PLBY   | 200                 | 22659        | 34457        | N      |
| 20211221 | PLCE   | 100                 | 4087         | 5395         | N      |
| 20211221 | PLD    | 1561                | 239430       | 684451       | N      |
| 20211221 | PLG    | 0                   | 1521         | 2721         | N      |
| 20211221 | PLIN   | 0                   | 200          | 200          | N      |
| 20211221 | PLL    | 0                   | 1943         | 2180         | N      |
| 20211221 | PLM    | 0                   | 1938         | 2948         | N      |
| 20211221 | PLMIW  | 0                   | 0            | 10           | N      |
| 20211221 | PLMR   | 0                   | 192          | 701          | N      |
| 20211221 | PLNT   | 349                 | 97280        | 187933       | N      |
| 20211221 | PLOW   | 0                   | 19708        | 48182        | N      |
| 20211221 | PLPC   | 0                   | 108          | 109          | N      |
| 20211221 | PLRX   | 0                   | 34           | 692          | N      |
| 20211221 | PLSE   | 0                   | 231          | 303          | N      |
| 20211221 | PLTK   | 0                   | 5403         | 9934         | N      |
| 20211221 | PLTR   | 40200               | 3077195      | 6665975      | N      |
| 20211221 | PLUG   | 0                   | 376338       | 710278       | N      |
| 20211221 | PLUS   | 0                   | 419          | 1086         | N      |
| 20211221 | PLX    | 0                   | 7655         | 8155         | N      |
| 20211221 | PLXP   | 0                   | 1464         | 1964         | N      |
| 20211221 | PLXS   | 87                  | 836          | 1188         | N      |
| 20211221 | PLYA   | 0                   | 3131         | 11430        | N      |
| 20211221 | PLYM   | 0                   | 63409        | 114928       | N      |
| 20211221 | PM     | 1529                | 616655       | 1255156      | N      |
| 20211221 | PMCB   | 0                   | 200          | 200          | N      |
| 20211221 | PMF    | 0                   | 1603         | 4275         | N      |
| 20211221 | PML    | 0                   | 6759         | 22203        | N      |
| 20211221 | PMM    | 0                   | 16731        | 33406        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | PMO     | 0                   | 9614         | 18589        | N      |
| 20211221 | PMT     | 4014                | 237653       | 498264       | N      |
| 20211221 | PMT PRA | 0                   | 0            | 796          | N      |
| 20211221 | PMT PRB | 0                   | 0            | 1077         | N      |
| 20211221 | PMT PRC | 5000                | 8303         | 26912        | N      |
| 20211221 | PMTS    | 0                   | 20           | 24           | N      |
| 20211221 | PMVC    | 0                   | 0            | 72           | N      |
| 20211221 | PMVP    | 0                   | 7097         | 9663         | N      |
| 20211221 | PMX     | 0                   | 5378         | 9521         | N      |
| 20211221 | PNC     | 1879                | 320753       | 836940       | N      |
| 20211221 | PNC PRP | 237                 | 3169         | 12283        | N      |
| 20211221 | PNF     | 74                  | 377          | 1763         | N      |
| 20211221 | PNFP    | 0                   | 2124         | 3931         | N      |
| 20211221 | PNI     | 0                   | 172          | 4133         | N      |
| 20211221 | PNM     | 156                 | 45598        | 115083       | N      |
| 20211221 | PNNT    | 300                 | 800          | 2003         | N      |
| 20211221 | PNQI    | 0                   | 0            | 11           | N      |
| 20211221 | PNR     | 7                   | 243867       | 541675       | N      |
| 20211221 | PNRG    | 0                   | 0            | 14           | N      |
| 20211221 | PNT     | 0                   | 905          | 1113         | N      |
| 20211221 | PNTG    | 0                   | 549          | 763          | N      |
| 20211221 | PNTM    | 0                   | 409          | 37161        | N      |
| 20211221 | PNTM U  | 0                   | 1243         | 1894         | N      |
| 20211221 | PNTM WS | 1533                | 5100         | 18884        | N      |
| 20211221 | PNW     | 1253                | 107905       | 274206       | N      |
| 20211221 | POAI    | 0                   | 700          | 700          | N      |
| 20211221 | PODD    | 0                   | 3365         | 4930         | N      |
| 20211221 | POLA    | 0                   | 1            | 13           | N      |
| 20211221 | POLY    | 666                 | 90919        | 129819       | N      |
| 20211221 | POND WS | 0                   | 0            | 1200         | N      |
| 20211221 | POOL    | 0                   | 2514         | 3242         | N      |
| 20211221 | POR     | 7239                | 60184        | 129093       | N      |
| 20211221 | POSH    | 30                  | 2789         | 5923         | N      |
| 20211221 | POST    | 687                 | 44623        | 88563        | N      |
| 20211221 | POWI    | 0                   | 2204         | 10283        | N      |
| 20211221 | POWW    | 100                 | 11376        | 23215        | N      |
| 20211221 | PPBI    | 0                   | 4219         | 5844         | N      |
| 20211221 | PPC     | 0                   | 320          | 1806         | N      |
| 20211221 | PPG     | 181                 | 199388       | 292486       | N      |
| 20211221 | PPGH    | 0                   | 326          | 2907         | N      |
| 20211221 | PPL     | 1895                | 708052       | 1747318      | N      |
| 20211221 | PPSI    | 16199               | 21800        | 36684        | N      |
| 20211221 | PPT     | 9                   | 10330        | 32129        | N      |
| 20211221 | PPTA    | 82                  | 318          | 567          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | PPTY     | 0                   | 1            | 1            | N      |
| 20211221 | PQDI     | 0                   | 9            | 9            | N      |
| 20211221 | PRA      | 0                   | 41886        | 72295        | N      |
| 20211221 | PRAA     | 0                   | 1797         | 2347         | N      |
| 20211221 | PRAX     | 0                   | 3496         | 4641         | N      |
| 20211221 | PRBM     | 0                   | 0            | 1            | N      |
| 20211221 | PRBM U   | 0                   | 173          | 173          | N      |
| 20211221 | PRBM WS  | 0                   | 0            | 1000         | N      |
| 20211221 | PRCH     | 0                   | 7248         | 14249        | N      |
| 20211221 | PRCT     | 0                   | 3046         | 3298         | N      |
| 20211221 | PRDO     | 0                   | 4845         | 8483         | N      |
| 20211221 | PRE PRJ  | 0                   | 2492         | 3908         | N      |
| 20211221 | PREF     | 0                   | 100          | 100          | N      |
| 20211221 | PRF      | 0                   | 800          | 800          | N      |
| 20211221 | PRFT     | 0                   | 3207         | 4968         | N      |
| 20211221 | PRG      | 210                 | 137165       | 163801       | N      |
| 20211221 | PRGO     | 1735                | 397707       | 705941       | N      |
| 20211221 | PRGS     | 0                   | 1911         | 3886         | N      |
| 20211221 | PRI      | 217                 | 23821        | 50202        | N      |
| 20211221 | PRIF PRG | 0                   | 0            | 100          | N      |
| 20211221 | PRIF PRJ | 0                   | 100          | 100          | N      |
| 20211221 | PRIF PRK | 0                   | 854          | 1123         | N      |
| 20211221 | PRIM     | 0                   | 3392         | 4479         | N      |
| 20211221 | PRK      | 0                   | 189          | 192          | N      |
| 20211221 | PRLB     | 372                 | 41511        | 78586        | N      |
| 20211221 | PRLD     | 0                   | 3596         | 5035         | N      |
| 20211221 | PRLHU    | 0                   | 0            | 300          | N      |
| 20211221 | PRM      | 0                   | 40606        | 65040        | N      |
| 20211221 | PRMW     | 99                  | 38359        | 200647       | N      |
| 20211221 | PRN      | 0                   | 100          | 100          | N      |
| 20211221 | PRNT     | 0                   | 100          | 100          | N      |
| 20211221 | PRO      | 0                   | 53192        | 88464        | N      |
| 20211221 | PROG     | 44004               | 137033       | 222739       | N      |
| 20211221 | PRPB     | 0                   | 3243         | 83410        | N      |
| 20211221 | PRPB WS  | 0                   | 2798         | 4278         | N      |
| 20211221 | PRPC U   | 0                   | 6            | 6            | N      |
| 20211221 | PRPC WS  | 0                   | 0            | 900          | N      |
| 20211221 | PRPH     | 0                   | 169          | 469          | N      |
| 20211221 | PRPL     | 400                 | 23546        | 28898        | N      |
| 20211221 | PRQR     | 0                   | 529          | 1039         | N      |
| 20211221 | PRS      | 0                   | 2342         | 8415         | N      |
| 20211221 | PRSO     | 0                   | 310          | 410          | N      |
| 20211221 | PRT      | 0                   | 1851         | 2660         | N      |
| 20211221 | PRTA     | 100                 | 1681         | 1945         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | PRTC     | 0                   | 0            | 5            | N      |
| 20211221 | PRTG     | 0                   | 11           | 111          | N      |
| 20211221 | PRTH     | 0                   | 48           | 48           | N      |
| 20211221 | PRTK     | 0                   | 762          | 1281         | N      |
| 20211221 | PRTS     | 0                   | 8900         | 13209        | N      |
| 20211221 | PRTY     | 2950                | 468290       | 676114       | N      |
| 20211221 | PRU      | 3813                | 424971       | 1002723      | N      |
| 20211221 | PRVA     | 0                   | 2233         | 4027         | N      |
| 20211221 | PRVB     | 0                   | 1910         | 2862         | N      |
| 20211221 | PSA      | 133                 | 100024       | 316014       | N      |
| 20211221 | PSA PRE  | 552                 | 1827         | 3341         | N      |
| 20211221 | PSA PRF  | 0                   | 258          | 1445         | N      |
| 20211221 | PSA PRG  | 0                   | 2905         | 4637         | N      |
| 20211221 | PSA PRH  | 0                   | 117          | 673          | N      |
| 20211221 | PSA PRI  | 92                  | 608          | 1309         | N      |
| 20211221 | PSA PRJ  | 0                   | 1403         | 3344         | N      |
| 20211221 | PSA PRK  | 0                   | 343          | 1305         | N      |
| 20211221 | PSA PRL  | 0                   | 1669         | 3230         | N      |
| 20211221 | PSA PRM  | 0                   | 962          | 1238         | N      |
| 20211221 | PSA PRN  | 0                   | 1229         | 1277         | N      |
| 20211221 | PSA PRO  | 0                   | 311          | 901          | N      |
| 20211221 | PSA PRP  | 90                  | 9606         | 11798        | N      |
| 20211221 | PSA PRQ  | 100                 | 450          | 56970        | N      |
| 20211221 | PSA PRR  | 1968                | 22834        | 28863        | N      |
| 20211221 | PSB      | 873                 | 28474        | 52019        | N      |
| 20211221 | PSB PRX  | 0                   | 150          | 291          | N      |
| 20211221 | PSB PRY  | 0                   | 587          | 701          | N      |
| 20211221 | PSB PRZ  | 0                   | 852          | 1941         | N      |
| 20211221 | PSCE     | 0                   | 31           | 37           | N      |
| 20211221 | PSEC     | 0                   | 20741        | 33538        | N      |
| 20211221 | PSEC PRA | 17210               | 24404        | 60814        | N      |
| 20211221 | PSF      | 0                   | 734          | 5077         | N      |
| 20211221 | PSFE     | 41784               | 702845       | 1487948      | N      |
| 20211221 | PSFE WS  | 43482               | 54882        | 519364       | N      |
| 20211221 | PSI      | 0                   | 70           | 100          | N      |
| 20211221 | PSK      | 0                   | 1448         | 1948         | N      |
| 20211221 | PSLV     | 15400               | 52470        | 99983        | N      |
| 20211221 | PSMG     | 0                   | 100          | 100          | N      |
| 20211221 | PSMT     | 0                   | 1263         | 1921         | N      |
| 20211221 | PSN      | 6                   | 102919       | 180815       | N      |
| 20211221 | PSNL     | 0                   | 2351         | 5177         | N      |
| 20211221 | PSO      | 1990                | 90051        | 161090       | N      |
| 20211221 | PSP      | 0                   | 100          | 200          | N      |
| 20211221 | PSPC     | 0                   | 0            | 4100         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | PSPC WS | 0                   | 1043         | 4861         | N      |
| 20211221 | PSQ     | 0                   | 104927       | 187869       | N      |
| 20211221 | PST     | 0                   | 700          | 700          | N      |
| 20211221 | PSTG    | 1974                | 234668       | 614027       | N      |
| 20211221 | PSTH    | 108                 | 32216        | 92483        | N      |
| 20211221 | PSTH WS | 0                   | 12780        | 26594        | N      |
| 20211221 | PSTI    | 0                   | 194          | 653          | N      |
| 20211221 | PSTL    | 300                 | 13559        | 33420        | N      |
| 20211221 | PSTX    | 0                   | 4664         | 9189         | N      |
| 20211221 | PSX     | 17421               | 412249       | 1115347      | N      |
| 20211221 | PSXP    | 0                   | 108010       | 172559       | N      |
| 20211221 | PTA     | 0                   | 5270         | 34197        | N      |
| 20211221 | PTC     | 0                   | 6501         | 7459         | N      |
| 20211221 | PTCT    | 100                 | 3011         | 3467         | N      |
| 20211221 | PTE     | 0                   | 100          | 100          | N      |
| 20211221 | PTEN    | 300                 | 45508        | 53076        | N      |
| 20211221 | PTGX    | 0                   | 2812         | 5298         | N      |
| 20211221 | PTIN    | 0                   | 37           | 37           | N      |
| 20211221 | PTIX    | 0                   | 93           | 93           | N      |
| 20211221 | PTLC    | 0                   | 400          | 800          | N      |
| 20211221 | PTLO    | 0                   | 14924        | 16507        | N      |
| 20211221 | PTN     | 0                   | 5587         | 7088         | N      |
| 20211221 | PTON    | 2003                | 18675        | 42081        | N      |
| 20211221 | PTPI    | 3039                | 96067        | 181348       | N      |
| 20211221 | PTR     | 95                  | 30963        | 55987        | N      |
| 20211221 | PTRA    | 0                   | 4608         | 12290        | N      |
| 20211221 | PTSI    | 0                   | 137          | 239          | N      |
| 20211221 | PTVE    | 0                   | 101          | 216          | N      |
| 20211221 | PTY     | 3258                | 23568        | 68283        | N      |
| 20211221 | PUBM    | 0                   | 2345         | 7683         | N      |
| 20211221 | PUK     | 2345                | 33594        | 126061       | N      |
| 20211221 | PUK PR  | 0                   | 961          | 6170         | N      |
| 20211221 | PUK PRA | 0                   | 605          | 5927         | N      |
| 20211221 | PULM    | 2800                | 3200         | 6600         | N      |
| 20211221 | PULS    | 22020               | 22020        | 26569        | N      |
| 20211221 | PUMP    | 1940                | 145294       | 235012       | N      |
| 20211221 | PUYI    | 0                   | 0            | 3700         | N      |
| 20211221 | PV      | 0                   | 1000         | 1258         | N      |
| 20211221 | PV U    | 0                   | 100          | 240          | N      |
| 20211221 | PV WS   | 3586                | 10521        | 11221        | N      |
| 20211221 | PVBC    | 0                   | 15           | 21           | N      |
| 20211221 | PVG     | 600                 | 116636       | 285125       | N      |
| 20211221 | PVH     | 1432                | 211809       | 359874       | N      |
| 20211221 | PVL     | 158                 | 3789         | 4173         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | PW      | 0                   | 26           | 28           | N      |
| 20211221 | PWFL    | 0                   | 301          | 759          | N      |
| 20211221 | PWP     | 0                   | 320          | 1008         | N      |
| 20211221 | PWR     | 817                 | 117288       | 254278       | N      |
| 20211221 | PWSC    | 400                 | 90593        | 233459       | N      |
| 20211221 | PWZ     | 0                   | 0            | 100          | N      |
| 20211221 | PX      | 107                 | 187979       | 368663       | N      |
| 20211221 | PXD     | 573                 | 304278       | 693560       | N      |
| 20211221 | PXF     | 0                   | 200          | 400          | N      |
| 20211221 | PXH     | 0                   | 7615         | 7715         | N      |
| 20211221 | PXI     | 0                   | 0            | 800          | N      |
| 20211221 | PXJ     | 0                   | 0            | 100          | N      |
| 20211221 | PXLW    | 0                   | 10746        | 14061        | N      |
| 20211221 | PXS     | 0                   | 100          | 100          | N      |
| 20211221 | PYCR    | 0                   | 2906         | 3336         | N      |
| 20211221 | PYN     | 0                   | 0            | 354          | N      |
| 20211221 | PYPD    | 0                   | 20           | 1000         | N      |
| 20211221 | PYPL    | 346                 | 285711       | 555579       | N      |
| 20211221 | PYR     | 0                   | 1700         | 2100         | N      |
| 20211221 | PYS     | 0                   | 1798         | 1865         | N      |
| 20211221 | PYT     | 0                   | 0            | 23           | N      |
| 20211221 | PYXS    | 0                   | 765          | 1054         | N      |
| 20211221 | PZA     | 0                   | 1200         | 1501         | N      |
| 20211221 | PZC     | 800                 | 1843         | 3614         | N      |
| 20211221 | PZN     | 0                   | 14431        | 20108        | N      |
| 20211221 | PZZA    | 0                   | 634          | 1042         | N      |
| 20211221 | QAI     | 0                   | 100          | 101          | N      |
| 20211221 | QCLN    | 0                   | 818          | 1118         | N      |
| 20211221 | QCOM    | 449                 | 43559        | 79724        | N      |
| 20211221 | QCRH    | 0                   | 179          | 293          | N      |
| 20211221 | QD      | 14100               | 147685       | 414892       | N      |
| 20211221 | QDEL    | 0                   | 12274        | 26197        | N      |
| 20211221 | QDF     | 0                   | 60           | 160          | N      |
| 20211221 | QFIN    | 0                   | 3410         | 9825         | N      |
| 20211221 | QFTA    | 0                   | 305          | 1005         | N      |
| 20211221 | QFTA WS | 0                   | 100          | 110649       | N      |
| 20211221 | QGEN    | 889                 | 53557        | 143686       | N      |
| 20211221 | QH      | 0                   | 100          | 100          | N      |
| 20211221 | QID     | 0                   | 178943       | 213921       | N      |
| 20211221 | QIPT    | 0                   | 0            | 100          | N      |
| 20211221 | QIWI    | 0                   | 590          | 823          | N      |
| 20211221 | QLD     | 0                   | 16768        | 26613        | N      |
| 20211221 | QLGN    | 200                 | 7527         | 8927         | N      |
| 20211221 | QLI     | 0                   | 0            | 166          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | QLTA   | 0                   | 200          | 700          | N      |
| 20211221 | QLYS   | 0                   | 1367         | 2434         | N      |
| 20211221 | QMAR   | 0                   | 100          | 100          | N      |
| 20211221 | QMCO   | 0                   | 526          | 1477         | N      |
| 20211221 | QNRX   | 28178               | 86115        | 134103       | N      |
| 20211221 | QNST   | 0                   | 2036         | 2800         | N      |
| 20211221 | QQEW   | 0                   | 300          | 1970         | N      |
| 20211221 | QQQ    | 200                 | 512156       | 667561       | N      |
| 20211221 | QQQE   | 0                   | 400          | 400          | N      |
| 20211221 | QQQM   | 0                   | 10327        | 13089        | N      |
| 20211221 | QQQX   | 0                   | 100          | 123          | N      |
| 20211221 | QRTEA  | 2305                | 17895        | 58871        | N      |
| 20211221 | QRTEP  | 0                   | 86           | 86           | N      |
| 20211221 | QRVO   | 0                   | 4038         | 8507         | N      |
| 20211221 | QS     | 16251               | 762105       | 1441747      | N      |
| 20211221 | QSI    | 2593                | 32148        | 40800        | N      |
| 20211221 | QSIAW  | 0                   | 139          | 158          | N      |
| 20211221 | QSPT   | 0                   | 1200         | 1200         | N      |
| 20211221 | QSR    | 7872                | 202246       | 306543       | N      |
| 20211221 | QTEC   | 0                   | 488          | 605          | N      |
| 20211221 | QTNT   | 0                   | 10854        | 17315        | N      |
| 20211221 | QTRX   | 0                   | 3151         | 5629         | N      |
| 20211221 | QTT    | 0                   | 580          | 900          | N      |
| 20211221 | QTWO   | 25                  | 54779        | 101706       | N      |
| 20211221 | QUAD   | 1307                | 12238        | 38932        | N      |
| 20211221 | QUAL   | 0                   | 18151        | 28912        | N      |
| 20211221 | QUBT   | 0                   | 1434         | 2267         | N      |
| 20211221 | QUIK   | 0                   | 0            | 100          | N      |
| 20211221 | QUMU   | 0                   | 0            | 789          | N      |
| 20211221 | QUOT   | 92                  | 144183       | 242405       | N      |
| 20211221 | QURE   | 0                   | 4292         | 6971         | N      |
| 20211221 | QVCC   | 0                   | 1380         | 2973         | N      |
| 20211221 | QVCD   | 0                   | 933          | 1763         | N      |
| 20211221 | QYLD   | 0                   | 47404        | 52335        | N      |
| 20211221 | R      | 1682                | 82547        | 153648       | N      |
| 20211221 | RA     | 1499                | 7257         | 36649        | N      |
| 20211221 | RAAS   | 600                 | 147470       | 199612       | N      |
| 20211221 | RACE   | 0                   | 33936        | 67547        | N      |
| 20211221 | RAD    | 33638               | 729398       | 1524234      | N      |
| 20211221 | RADA   | 0                   | 1506         | 10688        | N      |
| 20211221 | RADI   | 0                   | 6458         | 12454        | N      |
| 20211221 | RAIL   | 0                   | 600          | 702          | N      |
| 20211221 | RAIN   | 0                   | 268          | 693          | N      |
| 20211221 | RAMP   | 1300                | 164984       | 224283       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | RANI    | 0                   | 7            | 114          | N      |
| 20211221 | RAPT    | 0                   | 1834         | 2248         | N      |
| 20211221 | RARE    | 0                   | 2599         | 2756         | N      |
| 20211221 | RAVI    | 0                   | 0            | 100          | N      |
| 20211221 | RAYS    | 0                   | 500          | 500          | N      |
| 20211221 | RBA     | 2075                | 61167        | 148771       | N      |
| 20211221 | RBAC    | 0                   | 13358        | 23230        | N      |
| 20211221 | RBAC WS | 100                 | 564          | 4291         | N      |
| 20211221 | RBB     | 0                   | 0            | 1            | N      |
| 20211221 | RBBN    | 0                   | 1672         | 2983         | N      |
| 20211221 | RBCAA   | 0                   | 334          | 348          | N      |
| 20211221 | RBLX    | 12608               | 557020       | 1203033      | N      |
| 20211221 | RBOT    | 4015                | 218869       | 292798       | N      |
| 20211221 | RBOT WS | 1305                | 2265         | 26355        | N      |
| 20211221 | RC      | 1117                | 115486       | 240069       | N      |
| 20211221 | RC PRE  | 0                   | 4611         | 4966         | N      |
| 20211221 | RCA     | 0                   | 1863         | 2686         | N      |
| 20211221 | RCACU   | 0                   | 100          | 100          | N      |
| 20211221 | RCAT    | 100                 | 5157         | 8678         | N      |
| 20211221 | RCB     | 0                   | 6            | 206          | N      |
| 20211221 | RCC     | 0                   | 0            | 1226         | N      |
| 20211221 | RCD     | 0                   | 824          | 1024         | N      |
| 20211221 | RCEL    | 0                   | 166          | 309          | N      |
| 20211221 | RCG     | 0                   | 100          | 100          | N      |
| 20211221 | RCI     | 2228                | 103576       | 148462       | N      |
| 20211221 | RCII    | 62                  | 124821       | 146941       | N      |
| 20211221 | RCKT    | 0                   | 7807         | 15630        | N      |
| 20211221 | RCKY    | 0                   | 2            | 287          | N      |
| 20211221 | RCL     | 5669                | 563502       | 1221160      | N      |
| 20211221 | RCM     | 13                  | 2277         | 4222         | N      |
| 20211221 | RCMT    | 0                   | 200          | 200          | N      |
| 20211221 | RCON    | 200                 | 1100         | 1200         | N      |
| 20211221 | RCRT    | 0                   | 2523         | 5155         | N      |
| 20211221 | RCS     | 2161                | 54919        | 74532        | N      |
| 20211221 | RCUS    | 26845               | 211295       | 395943       | N      |
| 20211221 | RDBX    | 0                   | 999          | 1454         | N      |
| 20211221 | RDBXW   | 0                   | 0            | 10           | N      |
| 20211221 | RDCM    | 0                   | 0            | 5            | N      |
| 20211221 | RDFI    | 0                   | 100          | 100          | N      |
| 20211221 | RDFN    | 0                   | 4014         | 7941         | N      |
| 20211221 | RDHL    | 0                   | 1431         | 5215         | N      |
| 20211221 | RDIB    | 0                   | 0            | 5            | N      |
| 20211221 | RDN     | 247                 | 136174       | 370960       | N      |
| 20211221 | RDNT    | 0                   | 1054         | 1479         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | RDS A  | 3511                | 316863       | 690608       | N      |
| 20211221 | RDS B  | 1273                | 237363       | 389753       | N      |
| 20211221 | RDUS   | 0                   | 4920         | 7587         | N      |
| 20211221 | RDVT   | 0                   | 372          | 607          | N      |
| 20211221 | RDVY   | 0                   | 10423        | 15753        | N      |
| 20211221 | RDW    | 18503               | 72537        | 127111       | N      |
| 20211221 | RDW WS | 0                   | 0            | 2548         | N      |
| 20211221 | RDWR   | 0                   | 746          | 2979         | N      |
| 20211221 | RDY    | 0                   | 17572        | 25180        | N      |
| 20211221 | RE     | 24                  | 31181        | 85960        | N      |
| 20211221 | REAL   | 149                 | 23810        | 50924        | N      |
| 20211221 | REAX   | 300                 | 3576         | 3964         | N      |
| 20211221 | REDU   | 0                   | 100          | 100          | N      |
| 20211221 | REE    | 0                   | 4069         | 5128         | N      |
| 20211221 | REED   | 0                   | 0            | 3147         | N      |
| 20211221 | REET   | 1200                | 13456        | 17014        | N      |
| 20211221 | REFI   | 0                   | 100          | 1290         | N      |
| 20211221 | REG    | 0                   | 2891         | 3641         | N      |
| 20211221 | REGI   | 0                   | 4687         | 7932         | N      |
| 20211221 | REGN   | 0                   | 10205        | 14320        | N      |
| 20211221 | REI    | 0                   | 40623        | 55101        | N      |
| 20211221 | REKR   | 0                   | 6011         | 7106         | N      |
| 20211221 | RELI   | 76733               | 190121       | 246061       | N      |
| 20211221 | RELIW  | 1337                | 1537         | 19325        | N      |
| 20211221 | RELL   | 0                   | 203          | 203          | N      |
| 20211221 | RELX   | 20516               | 123434       | 160373       | N      |
| 20211221 | RELY   | 0                   | 4528         | 8019         | N      |
| 20211221 | REM    | 0                   | 4237         | 8944         | N      |
| 20211221 | REML   | 2100                | 3224         | 11298        | N      |
| 20211221 | REMX   | 0                   | 591          | 1316         | N      |
| 20211221 | RENN   | 87                  | 10787        | 20862        | N      |
| 20211221 | RENT   | 0                   | 4191         | 6776         | N      |
| 20211221 | REPH   | 0                   | 326          | 3379         | N      |
| 20211221 | REPL   | 0                   | 1653         | 3717         | N      |
| 20211221 | REPX   | 0                   | 84           | 164          | N      |
| 20211221 | RERE   | 0                   | 26570        | 52219        | N      |
| 20211221 | RES    | 86                  | 114075       | 193338       | N      |
| 20211221 | RESN   | 600                 | 10717        | 16884        | N      |
| 20211221 | RETA   | 0                   | 5138         | 7496         | N      |
| 20211221 | RETL   | 1597                | 2729         | 9493         | N      |
| 20211221 | RETO   | 0                   | 400          | 400          | N      |
| 20211221 | REV    | 0                   | 7557         | 16764        | N      |
| 20211221 | REVE   | 0                   | 2            | 2            | N      |
| 20211221 | REVG   | 0                   | 87369        | 155879       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | REVH     | 0                   | 5            | 205          | N      |
| 20211221 | REVHU    | 0                   | 0            | 63           | N      |
| 20211221 | REVHW    | 0                   | 0            | 10           | N      |
| 20211221 | REX      | 481                 | 4445         | 6814         | N      |
| 20211221 | REXR     | 2187                | 255546       | 406034       | N      |
| 20211221 | REXR PRB | 0                   | 217          | 217          | N      |
| 20211221 | REXR PRC | 0                   | 202          | 12577        | N      |
| 20211221 | REYN     | 0                   | 1562         | 1851         | N      |
| 20211221 | REZ      | 0                   | 500          | 528          | N      |
| 20211221 | REZI     | 200                 | 81209        | 201763       | N      |
| 20211221 | RF       | 3432                | 1124564      | 2258847      | N      |
| 20211221 | RF PRB   | 0                   | 1325         | 6682         | N      |
| 20211221 | RF PRC   | 0                   | 777          | 2168         | N      |
| 20211221 | RF PRE   | 377                 | 662          | 13524        | N      |
| 20211221 | RFDI     | 0                   | 40           | 40           | N      |
| 20211221 | RFFC     | 0                   | 2            | 2            | N      |
| 20211221 | RFI      | 742                 | 3228         | 5151         | N      |
| 20211221 | RFL      | 0                   | 48577        | 76517        | N      |
| 20211221 | RFM      | 180                 | 535          | 1040         | N      |
| 20211221 | RFMZ     | 951                 | 5800         | 12890        | N      |
| 20211221 | RFP      | 1824                | 81993        | 134157       | N      |
| 20211221 | RGA      | 167                 | 79385        | 142782       | N      |
| 20211221 | RGC      | 0                   | 0            | 6            | N      |
| 20211221 | RGCO     | 0                   | 0            | 251          | N      |
| 20211221 | RGEN     | 0                   | 3541         | 4646         | N      |
| 20211221 | RGF      | 0                   | 400          | 535          | N      |
| 20211221 | RGI      | 0                   | 200          | 220          | N      |
| 20211221 | RGLD     | 0                   | 889          | 1723         | N      |
| 20211221 | RGLS     | 200                 | 1817         | 2217         | N      |
| 20211221 | RGNX     | 140                 | 1296         | 1522         | N      |
| 20211221 | RGP      | 0                   | 100          | 540          | N      |
| 20211221 | RGR      | 364                 | 33782        | 44003        | N      |
| 20211221 | RGS      | 37279               | 144277       | 397043       | N      |
| 20211221 | RGT      | 1565                | 2975         | 5344         | N      |
| 20211221 | RH       | 1224                | 38448        | 66053        | N      |
| 20211221 | RHE      | 1136                | 1536         | 1636         | N      |
| 20211221 | RHI      | 85                  | 143520       | 252867       | N      |
| 20211221 | RHP      | 8                   | 64349        | 136672       | N      |
| 20211221 | RHS      | 0                   | 100          | 100          | N      |
| 20211221 | RIBT     | 0                   | 900          | 900          | N      |
| 20211221 | RICK     | 0                   | 400          | 1029         | N      |
| 20211221 | RIDE     | 400                 | 39203        | 70678        | N      |
| 20211221 | RIG      | 47678               | 963510       | 2183334      | N      |
| 20211221 | RIGL     | 138                 | 28902        | 34349        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | RILY    | 0                   | 852          | 1857         | N      |
| 20211221 | RILYK   | 0                   | 700          | 1153         | N      |
| 20211221 | RILYN   | 0                   | 0            | 100          | N      |
| 20211221 | RILYT   | 0                   | 0            | 92           | N      |
| 20211221 | RILYZ   | 0                   | 81           | 581          | N      |
| 20211221 | RIO     | 12592               | 275647       | 529527       | N      |
| 20211221 | RIOT    | 331                 | 157596       | 243497       | N      |
| 20211221 | RIV     | 0                   | 4680         | 7049         | N      |
| 20211221 | RIVN    | 141                 | 69933        | 80787        | N      |
| 20211221 | RJA     | 0                   | 549          | 880          | N      |
| 20211221 | RJAC U  | 0                   | 0            | 4950         | N      |
| 20211221 | RJF     | 149                 | 148197       | 273095       | N      |
| 20211221 | RJI     | 0                   | 2122         | 2122         | N      |
| 20211221 | RKDA    | 0                   | 115          | 375          | N      |
| 20211221 | RKLB    | 0                   | 9257         | 15938        | N      |
| 20211221 | RKLBW   | 0                   | 200          | 2092         | N      |
| 20211221 | RKLY    | 446                 | 31138        | 55820        | N      |
| 20211221 | RKLY WS | 0                   | 4110         | 4983         | N      |
| 20211221 | RKT     | 7025                | 564766       | 751172       | N      |
| 20211221 | RKTA    | 0                   | 1254         | 1405         | N      |
| 20211221 | RKTA WS | 0                   | 0            | 300          | N      |
| 20211221 | RL      | 435                 | 61741        | 132803       | N      |
| 20211221 | RLAY    | 0                   | 4140         | 4249         | N      |
| 20211221 | RLGT    | 0                   | 3291         | 3544         | N      |
| 20211221 | RLGY    | 1                   | 121617       | 257883       | N      |
| 20211221 | RLI     | 598                 | 21493        | 34914        | N      |
| 20211221 | RLJ     | 0                   | 227039       | 1060532      | N      |
| 20211221 | RLJ PRA | 0                   | 263          | 366          | N      |
| 20211221 | RLMD    | 0                   | 788          | 1322         | N      |
| 20211221 | RLX     | 37465               | 340507       | 1028072      | N      |
| 20211221 | RLYB    | 0                   | 0            | 8            | N      |
| 20211221 | RM      | 0                   | 8284         | 23734        | N      |
| 20211221 | RMAX    | 45                  | 46172        | 59641        | N      |
| 20211221 | RMBL    | 0                   | 904          | 960          | N      |
| 20211221 | RMBS    | 0                   | 8201         | 14129        | N      |
| 20211221 | RMD     | 4                   | 91559        | 201801       | N      |
| 20211221 | RMED    | 0                   | 1139         | 1264         | N      |
| 20211221 | RMI     | 0                   | 122          | 1448         | N      |
| 20211221 | RMM     | 0                   | 2130         | 3091         | N      |
| 20211221 | RMNI    | 0                   | 574          | 7011         | N      |
| 20211221 | RMO     | 17245               | 327603       | 418752       | N      |
| 20211221 | RMR     | 0                   | 366          | 1080         | N      |
| 20211221 | RMT     | 0                   | 3995         | 17807        | N      |
| 20211221 | RMTI    | 0                   | 300          | 1558         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | RNA     | 24                  | 803          | 822          | N      |
| 20211221 | RNAZ    | 0                   | 100          | 100          | N      |
| 20211221 | RNDB    | 0                   | 0            | 1            | N      |
| 20211221 | RNG     | 95                  | 240968       | 390600       | N      |
| 20211221 | RNGR    | 0                   | 1720         | 3930         | N      |
| 20211221 | RNLX    | 0                   | 941          | 2171         | N      |
| 20211221 | RNP     | 99                  | 2200         | 4620         | N      |
| 20211221 | RNR     | 693                 | 86924        | 156048       | N      |
| 20211221 | RNR PRF | 0                   | 634          | 2739         | N      |
| 20211221 | RNR PRG | 0                   | 1020         | 5767         | N      |
| 20211221 | RNST    | 0                   | 604          | 972          | N      |
| 20211221 | RNW     | 500                 | 3589         | 7346         | N      |
| 20211221 | RNWWW   | 0                   | 9            | 19           | N      |
| 20211221 | RNXT    | 0                   | 300          | 1377         | N      |
| 20211221 | ROAD    | 0                   | 2348         | 2864         | N      |
| 20211221 | ROBO    | 0                   | 200          | 800          | N      |
| 20211221 | ROCC    | 36                  | 4543         | 6531         | N      |
| 20211221 | ROCGU   | 0                   | 0            | 1            | N      |
| 20211221 | ROCK    | 110                 | 1215         | 5031         | N      |
| 20211221 | ROCRW   | 0                   | 0            | 10           | N      |
| 20211221 | RODM    | 0                   | 400          | 400          | N      |
| 20211221 | ROG     | 76                  | 25183        | 113979       | N      |
| 20211221 | ROIC    | 0                   | 9161         | 12837        | N      |
| 20211221 | ROIV    | 0                   | 1520         | 3398         | N      |
| 20211221 | ROIVW   | 0                   | 0            | 610          | N      |
| 20211221 | ROK     | 223                 | 60302        | 141272       | N      |
| 20211221 | ROKU    | 223                 | 10943        | 18534        | N      |
| 20211221 | ROL     | 63                  | 190578       | 854734       | N      |
| 20211221 | ROLL    | 0                   | 672          | 685          | N      |
| 20211221 | ROM     | 0                   | 0            | 100          | N      |
| 20211221 | RONI    | 0                   | 1061         | 9558         | N      |
| 20211221 | RONI U  | 0                   | 2101         | 2201         | N      |
| 20211221 | RONI WS | 0                   | 101          | 152          | N      |
| 20211221 | ROOF    | 0                   | 100          | 100          | N      |
| 20211221 | ROOT    | 1000                | 16430        | 41676        | N      |
| 20211221 | ROP     | 152                 | 47608        | 96567        | N      |
| 20211221 | ROSS    | 0                   | 1988         | 2238         | N      |
| 20211221 | ROSS U  | 0                   | 0            | 2307         | N      |
| 20211221 | ROSS WS | 0                   | 300          | 12700        | N      |
| 20211221 | ROST    | 0                   | 7571         | 15222        | N      |
| 20211221 | ROVR    | 0                   | 5622         | 8394         | N      |
| 20211221 | ROVRW   | 0                   | 0            | 19           | N      |
| 20211221 | RPAR    | 0                   | 154          | 254          | N      |
| 20211221 | RPAY    | 0                   | 3044         | 3906         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | RPD     | 0                   | 9453         | 12163        | N      |
| 20211221 | RPG     | 0                   | 838          | 1776         | N      |
| 20211221 | RPHM    | 0                   | 0            | 2            | N      |
| 20211221 | RPID    | 102                 | 903          | 1290         | N      |
| 20211221 | RPM     | 87                  | 87296        | 135816       | N      |
| 20211221 | RPRX    | 0                   | 13179        | 16656        | N      |
| 20211221 | RPT     | 323                 | 105725       | 196070       | N      |
| 20211221 | RPT PRD | 0                   | 0            | 46           | N      |
| 20211221 | RPTX    | 0                   | 656          | 1615         | N      |
| 20211221 | RPV     | 200                 | 28062        | 52757        | N      |
| 20211221 | RQI     | 1652                | 36377        | 50881        | N      |
| 20211221 | RRC     | 974                 | 342658       | 702981       | N      |
| 20211221 | RRD     | 157                 | 159542       | 303327       | N      |
| 20211221 | RRGB    | 0                   | 3717         | 5074         | N      |
| 20211221 | RRR     | 0                   | 7277         | 12030        | N      |
| 20211221 | RRX     | 76                  | 50524        | 110858       | N      |
| 20211221 | RS      | 52                  | 34334        | 65537        | N      |
| 20211221 | RSF     | 400                 | 983          | 2409         | N      |
| 20211221 | RSG     | 79                  | 122367       | 362810       | N      |
| 20211221 | RSI     | 761                 | 243407       | 402292       | N      |
| 20211221 | RSKD    | 365                 | 48964        | 147789       | N      |
| 20211221 | RSLS    | 0                   | 473          | 573          | N      |
| 20211221 | RSP     | 0                   | 154380       | 172900       | N      |
| 20211221 | RSVR    | 0                   | 192          | 559          | N      |
| 20211221 | RSX     | 0                   | 83028        | 168145       | N      |
| 20211221 | RTH     | 0                   | 0            | 100          | N      |
| 20211221 | RTLR    | 0                   | 15011        | 22195        | N      |
| 20211221 | RTX     | 3695                | 1217878      | 2318236      | N      |
| 20211221 | RUBY    | 1276                | 8375         | 12039        | N      |
| 20211221 | RUN     | 3244                | 15188        | 46401        | N      |
| 20211221 | RUSHA   | 0                   | 123          | 1217         | N      |
| 20211221 | RUSHB   | 0                   | 166          | 507          | N      |
| 20211221 | RUTH    | 0                   | 3697         | 3784         | N      |
| 20211221 | RVAC    | 0                   | 0            | 50000        | N      |
| 20211221 | RVI     | 1                   | 15189        | 54194        | N      |
| 20211221 | RVLV    | 2306                | 65652        | 272951       | N      |
| 20211221 | RVMD    | 0                   | 3166         | 5496         | N      |
| 20211221 | RVNC    | 0                   | 3343         | 6128         | N      |
| 20211221 | RVP     | 0                   | 463          | 595          | N      |
| 20211221 | RVPH    | 0                   | 7            | 1507         | N      |
| 20211221 | RVT     | 2500                | 54785        | 176431       | N      |
| 20211221 | RWAY    | 0                   | 355          | 598          | N      |
| 20211221 | RWJ     | 0                   | 0            | 400          | N      |
| 20211221 | RWL     | 0                   | 0            | 7            | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | RWLK     | 5499                | 16878        | 22877        | N      |
| 20211221 | RWM      | 0                   | 8398         | 12861        | N      |
| 20211221 | RWR      | 0                   | 504          | 509          | N      |
| 20211221 | RWT      | 2720                | 163545       | 430163       | N      |
| 20211221 | RWX      | 0                   | 0            | 200          | N      |
| 20211221 | Rwdx     | 0                   | 1128         | 1230         | N      |
| 20211221 | RXRA     | 0                   | 0            | 200          | N      |
| 20211221 | RXRX     | 1511                | 16205        | 21936        | N      |
| 20211221 | RXST     | 4                   | 108          | 223          | N      |
| 20211221 | RXT      | 0                   | 4255         | 5263         | N      |
| 20211221 | RY       | 9842                | 243859       | 407199       | N      |
| 20211221 | RY PRT   | 0                   | 1890         | 2290         | N      |
| 20211221 | RYAAY    | 0                   | 9326         | 11203        | N      |
| 20211221 | RYAM     | 1051                | 26401        | 76607        | N      |
| 20211221 | RYAN     | 85                  | 246872       | 268932       | N      |
| 20211221 | RYB      | 100                 | 1016         | 1730         | N      |
| 20211221 | RYE      | 0                   | 700          | 1700         | N      |
| 20211221 | RYF      | 0                   | 600          | 600          | N      |
| 20211221 | RYI      | 0                   | 12525        | 22367        | N      |
| 20211221 | RYLD     | 0                   | 605          | 1782         | N      |
| 20211221 | RYN      | 270                 | 131192       | 165146       | N      |
| 20211221 | RYT      | 0                   | 200          | 402          | N      |
| 20211221 | RYTM     | 0                   | 2691         | 4813         | N      |
| 20211221 | RZA      | 0                   | 6399         | 11708        | N      |
| 20211221 | RZB      | 0                   | 7821         | 7871         | N      |
| 20211221 | RZLT     | 0                   | 502          | 1102         | N      |
| 20211221 | S        | 4608                | 521826       | 735893       | N      |
| 20211221 | SA       | 8191                | 107624       | 153366       | N      |
| 20211221 | SABR     | 100                 | 41350        | 98500        | N      |
| 20211221 | SABS     | 0                   | 1422         | 2411         | N      |
| 20211221 | SABSW    | 0                   | 10           | 280          | N      |
| 20211221 | SACH     | 0                   | 11           | 270          | N      |
| 20211221 | SACH PRA | 0                   | 0            | 200          | N      |
| 20211221 | SAFE     | 27                  | 24452        | 56628        | N      |
| 20211221 | SAFM     | 0                   | 977          | 1538         | N      |
| 20211221 | SAFT     | 0                   | 352          | 847          | N      |
| 20211221 | SAGAU    | 0                   | 20050        | 21050        | N      |
| 20211221 | SAGE     | 0                   | 2560         | 3001         | N      |
| 20211221 | SAH      | 64                  | 28446        | 75090        | N      |
| 20211221 | SAIA     | 0                   | 1593         | 2605         | N      |
| 20211221 | SAIC     | 2291                | 81053        | 137783       | N      |
| 20211221 | SAIL     | 598                 | 88339        | 177609       | N      |
| 20211221 | SAK      | 0                   | 305          | 310          | N      |
| 20211221 | SALM     | 0                   | 100          | 300          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | SAM     | 151                 | 19515        | 39825        | N      |
| 20211221 | SAMA W  | 0                   | 100          | 100          | N      |
| 20211221 | SAMG    | 0                   | 0            | 105          | N      |
| 20211221 | SAN     | 194498              | 556008       | 966091       | N      |
| 20211221 | SANA    | 0                   | 14309        | 20074        | N      |
| 20211221 | SAND    | 12660               | 184234       | 388813       | N      |
| 20211221 | SANM    | 0                   | 1804         | 2854         | N      |
| 20211221 | SANW    | 500                 | 1326         | 2206         | N      |
| 20211221 | SAP     | 715                 | 67387        | 111605       | N      |
| 20211221 | SAR     | 0                   | 3189         | 12647        | N      |
| 20211221 | SARK    | 0                   | 30           | 115          | N      |
| 20211221 | SASR    | 0                   | 2182         | 2438         | N      |
| 20211221 | SATS    | 0                   | 2202         | 4159         | N      |
| 20211221 | SAVA    | 25098               | 50404        | 117911       | N      |
| 20211221 | SAVE    | 5147                | 434135       | 843158       | N      |
| 20211221 | SB      | 3197                | 86562        | 158792       | N      |
| 20211221 | SB PRC  | 0                   | 65           | 324          | N      |
| 20211221 | SB PRD  | 0                   | 0            | 150          | N      |
| 20211221 | SBAC    | 0                   | 6607         | 10539        | N      |
| 20211221 | SBBA    | 0                   | 4            | 4            | N      |
| 20211221 | SBCF    | 0                   | 994          | 1502         | N      |
| 20211221 | SBEA    | 0                   | 100          | 513          | N      |
| 20211221 | SBEAW   | 0                   | 10           | 10           | N      |
| 20211221 | SBET    | 0                   | 1101         | 1577         | N      |
| 20211221 | SBFG    | 0                   | 27           | 27           | N      |
| 20211221 | SBGI    | 0                   | 2242         | 4221         | N      |
| 20211221 | SBH     | 696                 | 184916       | 315358       | N      |
| 20211221 | SBI     | 0                   | 1334         | 2519         | N      |
| 20211221 | SBII    | 0                   | 99           | 100          | N      |
| 20211221 | SBII WS | 0                   | 0            | 100          | N      |
| 20211221 | SBLK    | 0                   | 9335         | 23879        | N      |
| 20211221 | SB NY   | 0                   | 5888         | 7459         | N      |
| 20211221 | SBNYP   | 0                   | 500          | 800          | N      |
| 20211221 | SBOW    | 160                 | 39675        | 52472        | N      |
| 20211221 | SBR     | 30                  | 1011         | 1629         | N      |
| 20211221 | SBRA    | 0                   | 14387        | 28236        | N      |
| 20211221 | SBS     | 10411               | 151958       | 192863       | N      |
| 20211221 | SBSI    | 101                 | 219          | 479          | N      |
| 20211221 | SBSW    | 4046                | 175726       | 283350       | N      |
| 20211221 | SB TX   | 0                   | 421          | 797          | N      |
| 20211221 | SBUX    | 0                   | 23435        | 34391        | N      |
| 20211221 | SC      | 0                   | 27248        | 187488       | N      |
| 20211221 | SCCC    | 0                   | 300          | 400          | N      |
| 20211221 | SCCO    | 539                 | 136322       | 246831       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | SCD      | 0                   | 3626         | 5325         | N      |
| 20211221 | SCE PRG  | 0                   | 1217         | 2021         | N      |
| 20211221 | SCE PRH  | 0                   | 900          | 2268         | N      |
| 20211221 | SCE PRJ  | 0                   | 1072         | 2127         | N      |
| 20211221 | SCE PRK  | 0                   | 1149         | 1779         | N      |
| 20211221 | SCE PRL  | 1500                | 8199         | 9721         | N      |
| 20211221 | SCHA     | 0                   | 3853         | 4647         | N      |
| 20211221 | SCHB     | 0                   | 913          | 1287         | N      |
| 20211221 | SCHC     | 0                   | 1642         | 4833         | N      |
| 20211221 | SCHD     | 0                   | 28268        | 33361        | N      |
| 20211221 | SCHE     | 0                   | 37896        | 52196        | N      |
| 20211221 | SCHF     | 0                   | 49151        | 63046        | N      |
| 20211221 | SCHG     | 0                   | 500          | 503          | N      |
| 20211221 | SCHH     | 0                   | 6021         | 7661         | N      |
| 20211221 | SCHK     | 0                   | 600          | 753          | N      |
| 20211221 | SCHL     | 0                   | 689          | 835          | N      |
| 20211221 | SCHM     | 0                   | 900          | 1891         | N      |
| 20211221 | SCHN     | 0                   | 1294         | 2550         | N      |
| 20211221 | SCHO     | 0                   | 2950         | 47637        | N      |
| 20211221 | SCHP     | 0                   | 73974        | 93657        | N      |
| 20211221 | SCHR     | 0                   | 24635        | 39206        | N      |
| 20211221 | SCHV     | 200                 | 2458         | 3224         | N      |
| 20211221 | SCHW     | 3698                | 857794       | 1513468      | N      |
| 20211221 | SCHW PRD | 6827                | 10960        | 13680        | N      |
| 20211221 | SCHW PRJ | 600                 | 4793         | 20846        | N      |
| 20211221 | SCHX     | 0                   | 7315         | 18332        | N      |
| 20211221 | SCHY     | 0                   | 304          | 309          | N      |
| 20211221 | SCHZ     | 0                   | 1270         | 3856         | N      |
| 20211221 | SCI      | 420                 | 61870        | 233241       | N      |
| 20211221 | SCL      | 0                   | 12497        | 23009        | N      |
| 20211221 | SCLEW    | 0                   | 131          | 131          | N      |
| 20211221 | SCM      | 1400                | 9443         | 23507        | N      |
| 20211221 | SCO      | 0                   | 26005        | 57097        | N      |
| 20211221 | SCOA     | 0                   | 0            | 51           | N      |
| 20211221 | SCOB     | 0                   | 200          | 200          | N      |
| 20211221 | SCOBU    | 0                   | 0            | 31           | N      |
| 20211221 | SCOR     | 0                   | 1329         | 11341        | N      |
| 20211221 | SCPL     | 0                   | 2043         | 4651         | N      |
| 20211221 | SCPS     | 0                   | 400          | 400          | N      |
| 20211221 | SCS      | 0                   | 152004       | 361476       | N      |
| 20211221 | SCSC     | 0                   | 136          | 147          | N      |
| 20211221 | SCU      | 120                 | 58787        | 91931        | N      |
| 20211221 | SCUA U   | 0                   | 199          | 200          | N      |
| 20211221 | SCVL     | 0                   | 1272         | 2303         | N      |

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|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | SCVX    | 0                   | 11600        | 26533        | N      |
| 20211221 | SCVX U  | 0                   | 600          | 700          | N      |
| 20211221 | SCVX WS | 5500                | 7200         | 11463        | N      |
| 20211221 | SCWX    | 402                 | 894          | 2189         | N      |
| 20211221 | SCX     | 0                   | 684          | 2741         | N      |
| 20211221 | SCYX    | 0                   | 1401         | 1401         | N      |
| 20211221 | SCZ     | 0                   | 15415        | 23953        | N      |
| 20211221 | SD      | 459                 | 62304        | 101711       | N      |
| 20211221 | SDACW   | 0                   | 0            | 100          | N      |
| 20211221 | SDC     | 0                   | 154863       | 262173       | N      |
| 20211221 | SDGR    | 100                 | 10367        | 14020        | N      |
| 20211221 | SDHY    | 0                   | 2536         | 19416        | N      |
| 20211221 | SDIG    | 6567                | 10497        | 21430        | N      |
| 20211221 | SDIV    | 0                   | 4325         | 5581         | N      |
| 20211221 | SDOW    | 0                   | 34507        | 62933        | N      |
| 20211221 | SDPI    | 0                   | 200          | 200          | N      |
| 20211221 | SDS     | 0                   | 1889273      | 1912624      | N      |
| 20211221 | SDY     | 0                   | 7187         | 7757         | N      |
| 20211221 | SE      | 11833               | 526826       | 1676185      | N      |
| 20211221 | SEAC    | 134706              | 304508       | 343684       | N      |
| 20211221 | SEAH    | 8072                | 38658        | 71495        | N      |
| 20211221 | SEAH WS | 4235                | 6052         | 16677        | N      |
| 20211221 | SEAS    | 599                 | 86297        | 181963       | N      |
| 20211221 | SEAT    | 0                   | 5721         | 9823         | N      |
| 20211221 | SEATW   | 0                   | 47           | 47           | N      |
| 20211221 | SEB     | 0                   | 5            | 28           | N      |
| 20211221 | SECO    | 0                   | 400          | 763          | N      |
| 20211221 | SECT    | 0                   | 316          | 416          | N      |
| 20211221 | SEDA U  | 0                   | 100          | 1347         | N      |
| 20211221 | SEDG    | 228                 | 7017         | 12293        | N      |
| 20211221 | SEE     | 41                  | 134809       | 250822       | N      |
| 20211221 | SEED    | 0                   | 12           | 12           | N      |
| 20211221 | SEEL    | 100                 | 27343        | 43551        | N      |
| 20211221 | SEER    | 0                   | 5221         | 9045         | N      |
| 20211221 | SEF     | 0                   | 100          | 100          | N      |
| 20211221 | SEIC    | 0                   | 6493         | 12032        | N      |
| 20211221 | SELB    | 100                 | 30959        | 51810        | N      |
| 20211221 | SEM     | 349                 | 160649       | 265290       | N      |
| 20211221 | SEMR    | 570                 | 34459        | 60702        | N      |
| 20211221 | SENEA   | 0                   | 0            | 57           | N      |
| 20211221 | SENS    | 100                 | 143561       | 200629       | N      |
| 20211221 | SERA    | 0                   | 0            | 1            | N      |
| 20211221 | SESN    | 100                 | 17260        | 22504        | N      |
| 20211221 | SEV     | 1500                | 5417         | 15658        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | SEVN   | 0                   | 204          | 304          | N      |
| 20211221 | SF     | 178                 | 59425        | 128424       | N      |
| 20211221 | SF PRB | 0                   | 225          | 577          | N      |
| 20211221 | SF PRC | 0                   | 4046         | 8214         | N      |
| 20211221 | SF PRD | 100                 | 5308         | 5402         | N      |
| 20211221 | SFB    | 0                   | 314          | 1433         | N      |
| 20211221 | SFBC   | 0                   | 0            | 2            | N      |
| 20211221 | SFBS   | 122                 | 36013        | 50582        | N      |
| 20211221 | SFE    | 0                   | 6321         | 45029        | N      |
| 20211221 | SFET   | 0                   | 0            | 100          | N      |
| 20211221 | SFIX   | 376                 | 30545        | 54630        | N      |
| 20211221 | SFL    | 758                 | 102542       | 254473       | N      |
| 20211221 | SFM    | 100                 | 7989         | 16380        | N      |
| 20211221 | SFNC   | 0                   | 7661         | 9303         | N      |
| 20211221 | SFST   | 0                   | 323          | 344          | N      |
| 20211221 | SFT    | 0                   | 31594        | 80712        | N      |
| 20211221 | SFUN   | 0                   | 194          | 480          | N      |
| 20211221 | SFY    | 0                   | 7700         | 9300         | N      |
| 20211221 | SFYX   | 0                   | 2            | 2            | N      |
| 20211221 | SG     | 343                 | 47628        | 97297        | N      |
| 20211221 | SGBX   | 0                   | 455          | 455          | N      |
| 20211221 | SGC    | 0                   | 0            | 19           | N      |
| 20211221 | SGEN   | 0                   | 6525         | 9740         | N      |
| 20211221 | SGFY   | 22140               | 190785       | 336659       | N      |
| 20211221 | SGH    | 0                   | 6458         | 7177         | N      |
| 20211221 | SGHT   | 0                   | 2228         | 3782         | N      |
| 20211221 | SGMA   | 929                 | 2934         | 6989         | N      |
| 20211221 | SGMO   | 100                 | 5246         | 12614        | N      |
| 20211221 | SGMS   | 0                   | 2035         | 2661         | N      |
| 20211221 | SGOL   | 0                   | 2000         | 3103         | N      |
| 20211221 | SGRP   | 0                   | 201          | 201          | N      |
| 20211221 | SGRY   | 30                  | 3424         | 12887        | N      |
| 20211221 | SGTX   | 103                 | 134          | 2194         | N      |
| 20211221 | SGU    | 0                   | 2978         | 6332         | N      |
| 20211221 | SH     | 0                   | 349931       | 364065       | N      |
| 20211221 | SHAK   | 299                 | 102614       | 174054       | N      |
| 20211221 | SHAP U | 0                   | 0            | 2600         | N      |
| 20211221 | SHBI   | 0                   | 539          | 930          | N      |
| 20211221 | SHC    | 0                   | 6767         | 7422         | N      |
| 20211221 | SHCR   | 1632                | 5025         | 6339         | N      |
| 20211221 | SHCRW  | 0                   | 600          | 600          | N      |
| 20211221 | SHEN   | 0                   | 773          | 1243         | N      |
| 20211221 | SHG    | 0                   | 14229        | 39489        | N      |
| 20211221 | SHI    | 481                 | 1132         | 6805         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | SHIP     | 0                   | 600          | 1439         | N      |
| 20211221 | SHLS     | 0                   | 12238        | 14114        | N      |
| 20211221 | SHLX     | 3235                | 168107       | 372396       | N      |
| 20211221 | SHM      | 0                   | 1306         | 4106         | N      |
| 20211221 | SHO      | 211                 | 358387       | 541777       | N      |
| 20211221 | SHO PRH  | 0                   | 100          | 1598         | N      |
| 20211221 | SHO PRI  | 0                   | 0            | 794          | N      |
| 20211221 | SHOO     | 0                   | 5604         | 12601        | N      |
| 20211221 | SHOP     | 1829                | 99708        | 164600       | N      |
| 20211221 | SHPW     | 100                 | 115663       | 165375       | N      |
| 20211221 | SHPW WS  | 0                   | 391          | 2091         | N      |
| 20211221 | SHQA     | 0                   | 0            | 16           | N      |
| 20211221 | SHV      | 0                   | 8559         | 9017         | N      |
| 20211221 | SHW      | 691                 | 185307       | 365166       | N      |
| 20211221 | SHY      | 4600                | 18208        | 22423        | N      |
| 20211221 | SHYF     | 100                 | 664          | 1808         | N      |
| 20211221 | SHYG     | 0                   | 13976        | 29611        | N      |
| 20211221 | SI       | 1990                | 77142        | 170297       | N      |
| 20211221 | SI PRA   | 0                   | 5066         | 12781        | N      |
| 20211221 | SIBN     | 0                   | 2296         | 3971         | N      |
| 20211221 | SID      | 994                 | 310314       | 363079       | N      |
| 20211221 | SIDU     | 3824                | 6822         | 13732        | N      |
| 20211221 | SIEN     | 0                   | 1067         | 9294         | N      |
| 20211221 | SIERU    | 0                   | 0            | 100          | N      |
| 20211221 | SIF      | 0                   | 100          | 100          | N      |
| 20211221 | SIFY     | 0                   | 0            | 300          | N      |
| 20211221 | SIG      | 14994               | 170426       | 283298       | N      |
| 20211221 | SIGA     | 0                   | 1145         | 1942         | N      |
| 20211221 | SIGI     | 0                   | 1533         | 1722         | N      |
| 20211221 | SIGIP    | 0                   | 123          | 123          | N      |
| 20211221 | SII      | 100                 | 3395         | 4686         | N      |
| 20211221 | SIL      | 0                   | 500          | 927          | N      |
| 20211221 | SILJ     | 0                   | 820          | 5183         | N      |
| 20211221 | SILK     | 0                   | 1158         | 1284         | N      |
| 20211221 | SILV     | 0                   | 6179         | 10792        | N      |
| 20211221 | SIMO     | 0                   | 2542         | 3568         | N      |
| 20211221 | SIMS     | 0                   | 0            | 68           | N      |
| 20211221 | SINO     | 0                   | 500          | 700          | N      |
| 20211221 | SINT     | 0                   | 445          | 2621         | N      |
| 20211221 | SIOX     | 0                   | 11046        | 16488        | N      |
| 20211221 | SIRI     | 5500                | 299275       | 515307       | N      |
| 20211221 | SISI     | 0                   | 800          | 800          | N      |
| 20211221 | SITC     | 187                 | 105268       | 254204       | N      |
| 20211221 | SITC PRA | 0                   | 242          | 545          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | SITE    | 50                  | 20670        | 43252        | N      |
| 20211221 | SITM    | 0                   | 1279         | 1844         | N      |
| 20211221 | SIVB    | 6                   | 2120         | 3831         | N      |
| 20211221 | SIVBP   | 0                   | 0            | 780          | N      |
| 20211221 | SIVR    | 0                   | 10606        | 12412        | N      |
| 20211221 | SIX     | 1712                | 253610       | 457097       | N      |
| 20211221 | SIXO    | 0                   | 500          | 500          | N      |
| 20211221 | SIZE    | 0                   | 0            | 200          | N      |
| 20211221 | SJB     | 0                   | 500          | 1600         | N      |
| 20211221 | SJI     | 344                 | 66411        | 228438       | N      |
| 20211221 | SJIJ    | 0                   | 5            | 223          | N      |
| 20211221 | SJIV    | 0                   | 599          | 3091         | N      |
| 20211221 | SJM     | 248                 | 151792       | 325376       | N      |
| 20211221 | SJNK    | 0                   | 169829       | 219541       | N      |
| 20211221 | SJR     | 4250                | 70171        | 113367       | N      |
| 20211221 | SJT     | 1889                | 34919        | 124547       | N      |
| 20211221 | SJW     | 113                 | 13136        | 55270        | N      |
| 20211221 | SKE     | 600                 | 2267         | 8115         | N      |
| 20211221 | SKIL    | 0                   | 61618        | 78443        | N      |
| 20211221 | SKIL WS | 0                   | 24798        | 34149        | N      |
| 20211221 | SKIN    | 0                   | 8961         | 13446        | N      |
| 20211221 | SKLZ    | 19704               | 1318520      | 1845278      | N      |
| 20211221 | SKM     | 27                  | 7293         | 19195        | N      |
| 20211221 | SKT     | 527                 | 101092       | 180823       | N      |
| 20211221 | SKX     | 919                 | 406890       | 548364       | N      |
| 20211221 | SKY     | 332                 | 192322       | 420849       | N      |
| 20211221 | SKYT    | 0                   | 2674         | 2786         | N      |
| 20211221 | SKYW    | 0                   | 1073         | 1957         | N      |
| 20211221 | SKYY    | 0                   | 1655         | 2145         | N      |
| 20211221 | SLAB    | 0                   | 3086         | 4629         | N      |
| 20211221 | SLAC    | 0                   | 2900         | 3000         | N      |
| 20211221 | SLAC U  | 0                   | 0            | 23           | N      |
| 20211221 | SLAC WS | 0                   | 25           | 25           | N      |
| 20211221 | SLAMU   | 0                   | 200          | 300          | N      |
| 20211221 | SLB     | 28069               | 1069525      | 2269129      | N      |
| 20211221 | SLCA    | 3690                | 97683        | 138427       | N      |
| 20211221 | SLCRW   | 0                   | 0            | 300          | N      |
| 20211221 | SLDB    | 0                   | 927          | 1671         | N      |
| 20211221 | SLDP    | 100                 | 10417        | 12983        | N      |
| 20211221 | SLDPW   | 0                   | 19           | 37           | N      |
| 20211221 | SLF     | 5847                | 210957       | 246312       | N      |
| 20211221 | SLG     | 1278                | 82449        | 195212       | N      |
| 20211221 | SLG PRI | 0                   | 0            | 129          | N      |
| 20211221 | SLGC    | 0                   | 12126        | 21867        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | SLGCW  | 0                   | 0            | 10           | N      |
| 20211221 | SLGG   | 0                   | 412          | 504          | N      |
| 20211221 | SLGL   | 0                   | 100          | 100          | N      |
| 20211221 | SLGN   | 0                   | 3609         | 4288         | N      |
| 20211221 | SLI    | 100                 | 6525         | 9397         | N      |
| 20211221 | SLM    | 0                   | 22813        | 27181        | N      |
| 20211221 | SLNH   | 200                 | 1252         | 1256         | N      |
| 20211221 | SLNHP  | 0                   | 0            | 100          | N      |
| 20211221 | SLP    | 0                   | 346          | 618          | N      |
| 20211221 | SLQD   | 0                   | 500          | 2100         | N      |
| 20211221 | SLQT   | 819                 | 115531       | 271970       | N      |
| 20211221 | SLRC   | 0                   | 697          | 2365         | N      |
| 20211221 | SLRX   | 0                   | 100          | 100          | N      |
| 20211221 | SLS    | 0                   | 374          | 600          | N      |
| 20211221 | SLV    | 0                   | 283364       | 516038       | N      |
| 20211221 | SLVM   | 440                 | 77041        | 117269       | N      |
| 20211221 | SLVO   | 0                   | 500          | 500          | N      |
| 20211221 | SLX    | 0                   | 120          | 120          | N      |
| 20211221 | SLYG   | 0                   | 200          | 200          | N      |
| 20211221 | SLYV   | 0                   | 769          | 769          | N      |
| 20211221 | SM     | 3593                | 314225       | 964793       | N      |
| 20211221 | SMAP   | 0                   | 0            | 5100         | N      |
| 20211221 | SMAR   | 262                 | 208447       | 297258       | N      |
| 20211221 | SMB    | 0                   | 400          | 400          | N      |
| 20211221 | SMBC   | 0                   | 134          | 169          | N      |
| 20211221 | SMBK   | 0                   | 0            | 169          | N      |
| 20211221 | SMCI   | 0                   | 1729         | 2188         | N      |
| 20211221 | SMDV   | 0                   | 0            | 292          | N      |
| 20211221 | SMED   | 0                   | 100          | 143          | N      |
| 20211221 | SMFG   | 7125                | 309402       | 551300       | N      |
| 20211221 | SMFR   | 0                   | 7282         | 19125        | N      |
| 20211221 | SMFRW  | 0                   | 22           | 59           | N      |
| 20211221 | SMG    | 1108                | 44417        | 68078        | N      |
| 20211221 | SMH    | 0                   | 37723        | 63911        | N      |
| 20211221 | SMHI   | 6                   | 2401         | 12392        | N      |
| 20211221 | SMLF   | 0                   | 400          | 400          | N      |
| 20211221 | SMLP   | 0                   | 13436        | 18574        | N      |
| 20211221 | SMLR   | 0                   | 310          | 318          | N      |
| 20211221 | SMM    | 100                 | 3837         | 13394        | N      |
| 20211221 | SMMD   | 0                   | 0            | 500          | N      |
| 20211221 | SMMF   | 0                   | 61           | 66           | N      |
| 20211221 | SMMT   | 717                 | 5271         | 6640         | N      |
| 20211221 | SMP    | 0                   | 10572        | 24975        | N      |
| 20211221 | SMPL   | 0                   | 4387         | 5926         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | SMRT    | 1705                | 150743       | 330498       | N      |
| 20211221 | SMSI    | 0                   | 4201         | 6407         | N      |
| 20211221 | SMTC    | 0                   | 1644         | 2299         | N      |
| 20211221 | SMTS    | 0                   | 19095        | 22195        | N      |
| 20211221 | SMWB    | 37                  | 24634        | 54265        | N      |
| 20211221 | SNA     | 1208                | 35897        | 89339        | N      |
| 20211221 | SNAP    | 15467               | 849722       | 2168402      | N      |
| 20211221 | SNAX    | 100                 | 9079         | 13354        | N      |
| 20211221 | SNBR    | 0                   | 1258         | 1774         | N      |
| 20211221 | SNCE    | 0                   | 537          | 637          | N      |
| 20211221 | SNCR    | 0                   | 705          | 2932         | N      |
| 20211221 | SNCRL   | 0                   | 100          | 100          | N      |
| 20211221 | SNCY    | 0                   | 2049         | 2463         | N      |
| 20211221 | SNDA    | 0                   | 1349         | 13804        | N      |
| 20211221 | SNDL    | 2300                | 210908       | 450484       | N      |
| 20211221 | SNDR    | 23                  | 128478       | 207588       | N      |
| 20211221 | SNDX    | 0                   | 4977         | 7305         | N      |
| 20211221 | SNEX    | 0                   | 109          | 314          | N      |
| 20211221 | SNII    | 0                   | 6947         | 38730        | N      |
| 20211221 | SNII U  | 0                   | 301          | 1438         | N      |
| 20211221 | SNII WS | 0                   | 2681         | 3888         | N      |
| 20211221 | SNLN    | 0                   | 1001         | 1001         | N      |
| 20211221 | SNMP    | 500                 | 1400         | 3019         | N      |
| 20211221 | SNN     | 1827                | 55387        | 97044        | N      |
| 20211221 | SNOW    | 528                 | 287207       | 490696       | N      |
| 20211221 | SNP     | 63                  | 18654        | 40402        | N      |
| 20211221 | SNPE    | 0                   | 200          | 1071         | N      |
| 20211221 | SNPO    | 0                   | 228          | 228          | N      |
| 20211221 | SNPS    | 43                  | 34152        | 53451        | N      |
| 20211221 | SNRHW   | 0                   | 10           | 10           | N      |
| 20211221 | SNSE    | 0                   | 0            | 100          | N      |
| 20211221 | SNSR    | 0                   | 0            | 628          | N      |
| 20211221 | SNT     | 0                   | 0            | 200          | N      |
| 20211221 | SNV     | 675                 | 111614       | 253066       | N      |
| 20211221 | SNV PRD | 0                   | 1430         | 2232         | N      |
| 20211221 | SNV PRE | 0                   | 1492         | 1752         | N      |
| 20211221 | SNX     | 160                 | 65003        | 124427       | N      |
| 20211221 | SNY     | 268                 | 27539        | 43221        | N      |
| 20211221 | SO      | 3045                | 1250918      | 1905501      | N      |
| 20211221 | SOFI    | 0                   | 525430       | 760539       | N      |
| 20211221 | SOHU    | 0                   | 386          | 2720         | N      |
| 20211221 | SOI     | 1100                | 19531        | 49849        | N      |
| 20211221 | SOJC    | 0                   | 369          | 2150         | N      |
| 20211221 | SOJD    | 800                 | 4183         | 16411        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | SOJE    | 995                 | 5079         | 6114         | N      |
| 20211221 | SOL     | 37807               | 266810       | 406421       | N      |
| 20211221 | SOLN    | 0                   | 2041         | 2886         | N      |
| 20211221 | SOLO    | 0                   | 28858        | 43463        | N      |
| 20211221 | SON     | 1300                | 196905       | 418309       | N      |
| 20211221 | SONM    | 0                   | 400          | 1200         | N      |
| 20211221 | SONN    | 0                   | 600          | 600          | N      |
| 20211221 | SONO    | 474                 | 18173        | 24504        | N      |
| 20211221 | SONX    | 1500                | 40404        | 70141        | N      |
| 20211221 | SONY    | 341                 | 91619        | 286901       | N      |
| 20211221 | SOPA    | 25499               | 80932        | 114130       | N      |
| 20211221 | SOPH    | 0                   | 1            | 146          | N      |
| 20211221 | SOR     | 100                 | 1151         | 2459         | N      |
| 20211221 | SOS     | 52746               | 295149       | 495402       | N      |
| 20211221 | SOTK    | 86                  | 207          | 207          | N      |
| 20211221 | SOVO    | 0                   | 15033        | 19623        | N      |
| 20211221 | SOXL    | 1200                | 167546       | 214755       | N      |
| 20211221 | SOXQ    | 0                   | 0            | 3            | N      |
| 20211221 | SOXS    | 270                 | 122252       | 244811       | N      |
| 20211221 | SOXX    | 0                   | 1270         | 2546         | N      |
| 20211221 | SOYB    | 0                   | 0            | 100          | N      |
| 20211221 | SP      | 0                   | 186          | 297          | N      |
| 20211221 | SPAB    | 0                   | 18676        | 28125        | N      |
| 20211221 | SPAQ    | 0                   | 1674         | 2095         | N      |
| 20211221 | SPAQ U  | 0                   | 0            | 100          | N      |
| 20211221 | SPAQ WS | 0                   | 57           | 2107         | N      |
| 20211221 | SPB     | 78                  | 44032        | 100609       | N      |
| 20211221 | SPBC    | 0                   | 7            | 7            | N      |
| 20211221 | SPBO    | 0                   | 0            | 160          | N      |
| 20211221 | SPCB    | 0                   | 0            | 838          | N      |
| 20211221 | SPCE    | 68044               | 800452       | 2048841      | N      |
| 20211221 | SPCX    | 0                   | 100          | 211          | N      |
| 20211221 | SPDN    | 0                   | 8442         | 8542         | N      |
| 20211221 | SPDW    | 0                   | 20554        | 27960        | N      |
| 20211221 | SPE     | 0                   | 529          | 1900         | N      |
| 20211221 | SPEM    | 0                   | 30018        | 30518        | N      |
| 20211221 | SPEU    | 0                   | 100          | 10552        | N      |
| 20211221 | SPFF    | 0                   | 1100         | 1100         | N      |
| 20211221 | SPFI    | 0                   | 132          | 1436         | N      |
| 20211221 | SPG     | 1674                | 235712       | 487222       | N      |
| 20211221 | SPG PRJ | 0                   | 1327         | 2228         | N      |
| 20211221 | SPGI    | 1039                | 129791       | 251101       | N      |
| 20211221 | SPGS    | 0                   | 83           | 892          | N      |
| 20211221 | SPGS U  | 0                   | 0            | 300          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | SPGS WS  | 29026               | 34770        | 66919        | N      |
| 20211221 | SPH      | 45508               | 57604        | 95897        | N      |
| 20211221 | SPHB     | 0                   | 16424        | 40020        | N      |
| 20211221 | SPHD     | 0                   | 3865         | 4677         | N      |
| 20211221 | SPHQ     | 0                   | 4428         | 6630         | N      |
| 20211221 | SPHY     | 0                   | 574          | 5017         | N      |
| 20211221 | SPI      | 0                   | 871          | 1271         | N      |
| 20211221 | SPIB     | 0                   | 12359        | 28087        | N      |
| 20211221 | SPIP     | 0                   | 12109        | 19301        | N      |
| 20211221 | SPIR     | 9                   | 89826        | 249277       | N      |
| 20211221 | SPIR WS  | 0                   | 0            | 5550         | N      |
| 20211221 | SPK      | 0                   | 0            | 98           | N      |
| 20211221 | SPLB     | 0                   | 12625        | 28425        | N      |
| 20211221 | SPLG     | 0                   | 37966        | 40224        | N      |
| 20211221 | SPLK     | 28                  | 30456        | 40695        | N      |
| 20211221 | SPLP     | 0                   | 438          | 2001         | N      |
| 20211221 | SPLP PRA | 0                   | 101          | 3843         | N      |
| 20211221 | SPLV     | 0                   | 40054        | 69758        | N      |
| 20211221 | SPMB     | 0                   | 3360         | 8345         | N      |
| 20211221 | SPMD     | 0                   | 10165        | 18188        | N      |
| 20211221 | SPNE     | 0                   | 758          | 1074         | N      |
| 20211221 | SPNS     | 0                   | 509          | 1074         | N      |
| 20211221 | SPNT     | 0                   | 65709        | 97672        | N      |
| 20211221 | SPNT PRB | 900                 | 2084         | 10651        | N      |
| 20211221 | SPOK     | 0                   | 511          | 3472         | N      |
| 20211221 | SPOT     | 468                 | 85033        | 191682       | N      |
| 20211221 | SPPI     | 100                 | 10905        | 22249        | N      |
| 20211221 | SPR      | 9994                | 282657       | 480073       | N      |
| 20211221 | SPRB     | 5108                | 15632        | 21607        | N      |
| 20211221 | SPRO     | 0                   | 196          | 656          | N      |
| 20211221 | SPSB     | 0                   | 21103        | 23003        | N      |
| 20211221 | SPSC     | 0                   | 110          | 227          | N      |
| 20211221 | SPSM     | 0                   | 18516        | 24442        | N      |
| 20211221 | SPT      | 774                 | 5246         | 6879         | N      |
| 20211221 | SPTI     | 0                   | 75322        | 81222        | N      |
| 20211221 | SPTK     | 0                   | 200          | 200          | N      |
| 20211221 | SPTKW    | 0                   | 310          | 310          | N      |
| 20211221 | SPTL     | 0                   | 91868        | 112237       | N      |
| 20211221 | SPTM     | 0                   | 2896         | 4966         | N      |
| 20211221 | SPTN     | 0                   | 2204         | 3127         | N      |
| 20211221 | SPTS     | 0                   | 30035        | 30882        | N      |
| 20211221 | SPUC     | 0                   | 600          | 600          | N      |
| 20211221 | SPUS     | 0                   | 932          | 932          | N      |
| 20211221 | SPWH     | 0                   | 20501        | 42428        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | SPWR    | 239                 | 7719         | 25711        | N      |
| 20211221 | SPXC    | 86                  | 53778        | 103584       | N      |
| 20211221 | SPXL    | 1170                | 105841       | 176820       | N      |
| 20211221 | SPXS    | 0                   | 71531        | 240168       | N      |
| 20211221 | SPXU    | 0                   | 628744       | 878418       | N      |
| 20211221 | SPXX    | 0                   | 2282         | 9317         | N      |
| 20211221 | SPY     | 1010                | 1569532      | 2894621      | N      |
| 20211221 | SPYD    | 0                   | 7214         | 11978        | N      |
| 20211221 | SPYG    | 300                 | 17468        | 31147        | N      |
| 20211221 | SPYV    | 0                   | 51366        | 86312        | N      |
| 20211221 | SPYX    | 0                   | 300          | 1486         | N      |
| 20211221 | SQ      | 12916               | 584617       | 1368663      | N      |
| 20211221 | SQFT    | 0                   | 0            | 160          | N      |
| 20211221 | SQM     | 28492               | 307229       | 670089       | N      |
| 20211221 | SQNS    | 0                   | 2719         | 14834        | N      |
| 20211221 | SQQQ    | 0                   | 3978872      | 6440120      | N      |
| 20211221 | SQSP    | 6                   | 23548        | 55677        | N      |
| 20211221 | SQZ     | 197                 | 12855        | 17497        | N      |
| 20211221 | SR      | 233                 | 54906        | 94642        | N      |
| 20211221 | SR PRA  | 0                   | 881          | 1290         | N      |
| 20211221 | SRAD    | 0                   | 2133         | 2405         | N      |
| 20211221 | SRAZ    | 0                   | 100          | 100          | N      |
| 20211221 | SRC     | 105                 | 133407       | 265771       | N      |
| 20211221 | SRC PRA | 0                   | 0            | 2028         | N      |
| 20211221 | SRCE    | 0                   | 18           | 58           | N      |
| 20211221 | SRCL    | 0                   | 4614         | 5289         | N      |
| 20211221 | SRDX    | 0                   | 219          | 240          | N      |
| 20211221 | SRE     | 449                 | 234748       | 607737       | N      |
| 20211221 | SREA    | 0                   | 4855         | 10622        | N      |
| 20211221 | SRET    | 0                   | 243          | 273          | N      |
| 20211221 | SREV    | 0                   | 200          | 1620         | N      |
| 20211221 | SRG     | 17                  | 44426        | 113248       | N      |
| 20211221 | SRGA    | 0                   | 1400         | 7529         | N      |
| 20211221 | SRI     | 0                   | 32538        | 63790        | N      |
| 20211221 | SRL     | 0                   | 459          | 1471         | N      |
| 20211221 | SRLN    | 0                   | 54766        | 67508        | N      |
| 20211221 | SRLP    | 0                   | 1740         | 7132         | N      |
| 20211221 | SRNE    | 0                   | 16216        | 25192        | N      |
| 20211221 | SRPT    | 0                   | 5062         | 8236         | N      |
| 20211221 | SRRA    | 0                   | 491          | 540          | N      |
| 20211221 | SRRK    | 0                   | 1461         | 1945         | N      |
| 20211221 | SRT     | 815                 | 18070        | 68044        | N      |
| 20211221 | SRTS    | 0                   | 121          | 121          | N      |
| 20211221 | SRTY    | 0                   | 152254       | 177560       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | SRV      | 0                   | 0            | 709          | N      |
| 20211221 | SRVR     | 0                   | 400          | 400          | N      |
| 20211221 | SRZN     | 301                 | 306          | 406          | N      |
| 20211221 | SRZNW    | 0                   | 0            | 110          | N      |
| 20211221 | SSB      | 0                   | 2165         | 3463         | N      |
| 20211221 | SSBI     | 0                   | 108          | 108          | N      |
| 20211221 | SSD      | 36                  | 44956        | 57891        | N      |
| 20211221 | SSL      | 34                  | 58361        | 89249        | N      |
| 20211221 | SSNC     | 0                   | 8394         | 11587        | N      |
| 20211221 | SSO      | 0                   | 26425        | 37658        | N      |
| 20211221 | SSP      | 0                   | 1954         | 4498         | N      |
| 20211221 | SSRM     | 3218                | 34350        | 77121        | N      |
| 20211221 | SSSS     | 0                   | 1272         | 1716         | N      |
| 20211221 | SSTI     | 0                   | 400          | 697          | N      |
| 20211221 | SSTK     | 78                  | 29060        | 65943        | N      |
| 20211221 | SSU      | 104                 | 9850         | 36110        | N      |
| 20211221 | SSU WS   | 0                   | 0            | 12750        | N      |
| 20211221 | SSYS     | 61                  | 1169         | 2866         | N      |
| 20211221 | ST       | 82                  | 121123       | 162797       | N      |
| 20211221 | STAA     | 0                   | 1872         | 5536         | N      |
| 20211221 | STAB     | 0                   | 0            | 303          | N      |
| 20211221 | STAG     | 1179                | 209729       | 423878       | N      |
| 20211221 | STAR     | 1494                | 50554        | 214971       | N      |
| 20211221 | STAR PRI | 500                 | 588          | 708          | N      |
| 20211221 | STBA     | 0                   | 430          | 432          | N      |
| 20211221 | STC      | 25                  | 24125        | 55243        | N      |
| 20211221 | STE      | 119                 | 86153        | 129254       | N      |
| 20211221 | STEM     | 8572                | 401713       | 750845       | N      |
| 20211221 | STEP     | 100                 | 2949         | 4099         | N      |
| 20211221 | STER     | 0                   | 2165         | 3397         | N      |
| 20211221 | STET U   | 0                   | 0            | 8200         | N      |
| 20211221 | STFC     | 0                   | 1431         | 2202         | N      |
| 20211221 | STG      | 502                 | 3654         | 13008        | N      |
| 20211221 | STGW     | 0                   | 4181         | 6064         | N      |
| 20211221 | STIM     | 0                   | 2            | 171          | N      |
| 20211221 | STIP     | 0                   | 10468        | 13930        | N      |
| 20211221 | STK      | 90                  | 3981         | 5124         | N      |
| 20211221 | STKL     | 2025                | 21515        | 29813        | N      |
| 20211221 | STKS     | 0                   | 119          | 1961         | N      |
| 20211221 | STL      | 630                 | 150034       | 297771       | N      |
| 20211221 | STL PRA  | 0                   | 385          | 1109         | N      |
| 20211221 | STLA     | 1830                | 294814       | 350306       | N      |
| 20211221 | STLD     | 0                   | 2514         | 5098         | N      |
| 20211221 | STM      | 1310                | 381737       | 590457       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | STN     | 1125                | 18974        | 35822        | N      |
| 20211221 | STNE    | 0                   | 23458        | 68700        | N      |
| 20211221 | STNG    | 4100                | 83518        | 227810       | N      |
| 20211221 | STOK    | 0                   | 2838         | 3734         | N      |
| 20211221 | STON    | 0                   | 22528        | 32709        | N      |
| 20211221 | STOR    | 420                 | 221586       | 415246       | N      |
| 20211221 | STPZ    | 0                   | 1700         | 1700         | N      |
| 20211221 | STRA    | 0                   | 654          | 1022         | N      |
| 20211221 | STRC    | 0                   | 2716         | 3242         | N      |
| 20211221 | STRE    | 0                   | 100          | 1850         | N      |
| 20211221 | STRE U  | 0                   | 0            | 13           | N      |
| 20211221 | STRE WS | 0                   | 100          | 200          | N      |
| 20211221 | STRL    | 0                   | 1287         | 1907         | N      |
| 20211221 | STRN    | 1100                | 1404         | 3274         | N      |
| 20211221 | STRNW   | 4200                | 4200         | 4300         | N      |
| 20211221 | STRO    | 0                   | 3920         | 6348         | N      |
| 20211221 | STRS    | 0                   | 1            | 2            | N      |
| 20211221 | STRT    | 0                   | 1            | 1            | N      |
| 20211221 | STSA    | 0                   | 200          | 200          | N      |
| 20211221 | STT     | 263                 | 444442       | 808771       | N      |
| 20211221 | STT PRD | 0                   | 1778         | 6940         | N      |
| 20211221 | STT PRG | 0                   | 1064         | 2542         | N      |
| 20211221 | STTK    | 0                   | 120          | 147          | N      |
| 20211221 | STVN    | 0                   | 31312        | 39464        | N      |
| 20211221 | STWD    | 4334                | 681837       | 1444993      | N      |
| 20211221 | STX     | 0                   | 12388        | 19127        | N      |
| 20211221 | STXB    | 0                   | 711          | 1563         | N      |
| 20211221 | STXS    | 0                   | 500          | 2269         | N      |
| 20211221 | STZ     | 181                 | 95914        | 259668       | N      |
| 20211221 | STZ B   | 0                   | 100          | 101          | N      |
| 20211221 | SU      | 23046               | 504444       | 875055       | N      |
| 20211221 | SUAC U  | 0                   | 515          | 519          | N      |
| 20211221 | SUB     | 0                   | 400          | 630          | N      |
| 20211221 | SUI     | 271                 | 70482        | 223208       | N      |
| 20211221 | SUM     | 438                 | 111209       | 200108       | N      |
| 20211221 | SUMO    | 300                 | 17654        | 78565        | N      |
| 20211221 | SUN     | 1381                | 11693        | 37802        | N      |
| 20211221 | SUNL    | 624                 | 130867       | 322184       | N      |
| 20211221 | SUNL WS | 300                 | 400          | 27600        | N      |
| 20211221 | SUNS    | 0                   | 200          | 200          | N      |
| 20211221 | SUNW    | 0                   | 2976         | 8669         | N      |
| 20211221 | SUP     | 0                   | 5048         | 20776        | N      |
| 20211221 | SUPN    | 100                 | 4124         | 5527         | N      |
| 20211221 | SUPV    | 0                   | 24613        | 31389        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | SURF    | 0                   | 395          | 1363         | N      |
| 20211221 | SURG    | 0                   | 200          | 200          | N      |
| 20211221 | SUSA    | 0                   | 400          | 512          | N      |
| 20211221 | SUSB    | 0                   | 500          | 1500         | N      |
| 20211221 | SUSC    | 0                   | 0            | 300          | N      |
| 20211221 | SUZ     | 1900                | 190231       | 223533       | N      |
| 20211221 | SV      | 0                   | 100          | 101          | N      |
| 20211221 | SVC     | 126                 | 8660         | 13856        | N      |
| 20211221 | SVFA    | 0                   | 1200         | 1400         | N      |
| 20211221 | SVFAW   | 0                   | 0            | 20           | N      |
| 20211221 | SVFC    | 0                   | 200          | 6207         | N      |
| 20211221 | SVM     | 1100                | 33813        | 55339        | N      |
| 20211221 | SVRA    | 0                   | 225          | 625          | N      |
| 20211221 | SVT     | 0                   | 0            | 100          | N      |
| 20211221 | SVXY    | 100                 | 46281        | 123358       | N      |
| 20211221 | SWAN    | 0                   | 2150         | 2950         | N      |
| 20211221 | SWAV    | 0                   | 2037         | 2254         | N      |
| 20211221 | SWBI    | 0                   | 3780         | 8107         | N      |
| 20211221 | SWCH    | 184                 | 481865       | 678115       | N      |
| 20211221 | SWI     | 719                 | 101273       | 169595       | N      |
| 20211221 | SWIM    | 0                   | 5294         | 6264         | N      |
| 20211221 | SWIR    | 200                 | 4163         | 6408         | N      |
| 20211221 | SWK     | 402                 | 570624       | 1008843      | N      |
| 20211221 | SWKS    | 0                   | 5325         | 9557         | N      |
| 20211221 | SWM     | 801                 | 31779        | 58652        | N      |
| 20211221 | SWN     | 11538               | 2498368      | 3225804      | N      |
| 20211221 | SWT     | 0                   | 38           | 58           | N      |
| 20211221 | SWTX    | 0                   | 3243         | 3972         | N      |
| 20211221 | SWX     | 1031                | 98539        | 203696       | N      |
| 20211221 | SWZ     | 0                   | 407          | 597          | N      |
| 20211221 | SXC     | 400                 | 83967        | 166674       | N      |
| 20211221 | SXI     | 11                  | 5521         | 14735        | N      |
| 20211221 | SXT     | 29                  | 27228        | 52574        | N      |
| 20211221 | SXTC    | 300                 | 400          | 589          | N      |
| 20211221 | SY      | 0                   | 3514         | 5194         | N      |
| 20211221 | SYBT    | 0                   | 1097         | 1107         | N      |
| 20211221 | SYBX    | 0                   | 245          | 517          | N      |
| 20211221 | SYF     | 3362                | 544809       | 1649014      | N      |
| 20211221 | SYF PRA | 0                   | 3416         | 5075         | N      |
| 20211221 | SYK     | 2362                | 222839       | 469177       | N      |
| 20211221 | SYN     | 0                   | 1100         | 7355         | N      |
| 20211221 | SYNA    | 0                   | 2208         | 2299         | N      |
| 20211221 | SYNH    | 0                   | 1777         | 4053         | N      |
| 20211221 | SYPR    | 0                   | 100          | 200          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | SYRS   | 0                   | 2499         | 4026         | N      |
| 20211221 | SYTA   | 0                   | 500          | 705          | N      |
| 20211221 | SYTAW  | 8                   | 895          | 1197         | N      |
| 20211221 | SYY    | 1114                | 464852       | 1191594      | N      |
| 20211221 | SZC    | 0                   | 1247         | 1855         | N      |
| 20211221 | T      | 61933               | 6462340      | 14440083     | N      |
| 20211221 | T PRA  | 0                   | 5877         | 23780        | N      |
| 20211221 | T PRC  | 1117                | 19356        | 24079        | N      |
| 20211221 | TA     | 0                   | 429          | 713          | N      |
| 20211221 | TAC    | 506                 | 26916        | 43799        | N      |
| 20211221 | TACA   | 0                   | 0            | 1            | N      |
| 20211221 | TACO   | 0                   | 40628        | 66241        | N      |
| 20211221 | TAK    | 627                 | 158836       | 331441       | N      |
| 20211221 | TAL    | 18818               | 467731       | 1428761      | N      |
| 20211221 | TALK   | 1495                | 17071        | 17771        | N      |
| 20211221 | TALO   | 1323                | 121757       | 355782       | N      |
| 20211221 | TALS   | 0                   | 1066         | 1067         | N      |
| 20211221 | TAN    | 110                 | 15290        | 22350        | N      |
| 20211221 | TANH   | 69                  | 18542        | 20038        | N      |
| 20211221 | TANNL  | 0                   | 39           | 39           | N      |
| 20211221 | TAOP   | 0                   | 0            | 100          | N      |
| 20211221 | TAP    | 764                 | 168757       | 576113       | N      |
| 20211221 | TAP A  | 0                   | 2            | 2            | N      |
| 20211221 | TARA   | 0                   | 14           | 32           | N      |
| 20211221 | TARO   | 19                  | 1531         | 2828         | N      |
| 20211221 | TARS   | 0                   | 0            | 24           | N      |
| 20211221 | TASK   | 0                   | 3109         | 5890         | N      |
| 20211221 | TAST   | 0                   | 3446         | 14180        | N      |
| 20211221 | TAXF   | 0                   | 0            | 400          | N      |
| 20211221 | TBB    | 6436                | 11516        | 27618        | N      |
| 20211221 | TBBK   | 0                   | 1263         | 2731         | N      |
| 20211221 | TBC    | 0                   | 1386         | 17037        | N      |
| 20211221 | TBCPU  | 0                   | 0            | 1            | N      |
| 20211221 | TBF    | 0                   | 20549        | 33641        | N      |
| 20211221 | TBI    | 400                 | 22798        | 57077        | N      |
| 20211221 | TBK    | 0                   | 1328         | 2075         | N      |
| 20211221 | TBLA   | 0                   | 2021         | 2820         | N      |
| 20211221 | TBLAW  | 0                   | 36           | 65           | N      |
| 20211221 | TBLD   | 700                 | 1280         | 6663         | N      |
| 20211221 | TBLT   | 0                   | 7200         | 8520         | N      |
| 20211221 | TBNK   | 0                   | 100          | 1307         | N      |
| 20211221 | TBPH   | 0                   | 9362         | 23850        | N      |
| 20211221 | TBT    | 0                   | 144211       | 232174       | N      |
| 20211221 | TCACU  | 0                   | 0            | 1600         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | TCACW   | 0                   | 200          | 610          | N      |
| 20211221 | TCBI    | 6                   | 2009         | 3694         | N      |
| 20211221 | TCBIO   | 0                   | 237          | 237          | N      |
| 20211221 | TCBK    | 0                   | 288          | 288          | N      |
| 20211221 | TCBX    | 0                   | 349          | 375          | N      |
| 20211221 | TCDA    | 0                   | 1008         | 2611         | N      |
| 20211221 | TCHP    | 0                   | 2139         | 2239         | N      |
| 20211221 | TCI     | 0                   | 1            | 115          | N      |
| 20211221 | TCMD    | 0                   | 2754         | 3564         | N      |
| 20211221 | TCN     | 0                   | 24292        | 56857        | N      |
| 20211221 | TCOA U  | 0                   | 0            | 200          | N      |
| 20211221 | TCOM    | 0                   | 59333        | 109496       | N      |
| 20211221 | TCON    | 0                   | 1            | 748          | N      |
| 20211221 | TCPC    | 0                   | 2309         | 8579         | N      |
| 20211221 | TCRR    | 0                   | 2850         | 12765        | N      |
| 20211221 | TCRX    | 0                   | 0            | 106          | N      |
| 20211221 | TCS     | 0                   | 119647       | 186427       | N      |
| 20211221 | TCVA    | 0                   | 0            | 300          | N      |
| 20211221 | TCX     | 0                   | 25           | 55           | N      |
| 20211221 | TD      | 11160               | 298901       | 449386       | N      |
| 20211221 | TDC     | 165                 | 119609       | 238624       | N      |
| 20211221 | TDCX    | 0                   | 50164        | 73781        | N      |
| 20211221 | TDF     | 700                 | 11607        | 28885        | N      |
| 20211221 | TDG     | 587                 | 54474        | 92899        | N      |
| 20211221 | TDOC    | 20139               | 327988       | 746656       | N      |
| 20211221 | TDS     | 1027                | 240631       | 356809       | N      |
| 20211221 | TDS PRU | 300                 | 634          | 2042         | N      |
| 20211221 | TDS PRV | 0                   | 1992         | 3613         | N      |
| 20211221 | TDSD    | 0                   | 200          | 200          | N      |
| 20211221 | TDSE    | 0                   | 0            | 100          | N      |
| 20211221 | TDTF    | 0                   | 1500         | 1700         | N      |
| 20211221 | TDTT    | 0                   | 302          | 6392         | N      |
| 20211221 | TDUP    | 36                  | 14717        | 17642        | N      |
| 20211221 | TDW     | 2012                | 23236        | 39646        | N      |
| 20211221 | TDW WSA | 0                   | 195          | 801          | N      |
| 20211221 | TDW WSB | 16                  | 216          | 225          | N      |
| 20211221 | TDY     | 10                  | 25126        | 57735        | N      |
| 20211221 | TEAF    | 584                 | 3239         | 4297         | N      |
| 20211221 | TEAM    | 96                  | 18930        | 28840        | N      |
| 20211221 | TECB    | 0                   | 0            | 727          | N      |
| 20211221 | TECH    | 0                   | 1316         | 1876         | N      |
| 20211221 | TECK    | 9313                | 587366       | 1019982      | N      |
| 20211221 | TECL    | 194                 | 15080        | 20491        | N      |
| 20211221 | TECS    | 0                   | 309          | 1209         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | TEDU    | 0                   | 0            | 200          | N      |
| 20211221 | TEF     | 3775                | 123641       | 265174       | N      |
| 20211221 | TEI     | 670                 | 8372         | 38353        | N      |
| 20211221 | TEL     | 232                 | 111858       | 333171       | N      |
| 20211221 | TELL    | 132                 | 449477       | 665721       | N      |
| 20211221 | TEN     | 1422                | 70360        | 173155       | N      |
| 20211221 | TENB    | 0                   | 4178         | 9429         | N      |
| 20211221 | TENX    | 0                   | 0            | 300          | N      |
| 20211221 | TEO     | 0                   | 5837         | 18015        | N      |
| 20211221 | TER     | 0                   | 8825         | 14303        | N      |
| 20211221 | TERN    | 0                   | 614          | 2517         | N      |
| 20211221 | TESS    | 0                   | 309          | 818          | N      |
| 20211221 | TEVA    | 25039               | 1060622      | 2413034      | N      |
| 20211221 | TEX     | 37                  | 62366        | 135025       | N      |
| 20211221 | TFC     | 7887                | 678392       | 1203122      | N      |
| 20211221 | TFC PRI | 0                   | 210          | 1153         | N      |
| 20211221 | TFC PRO | 74                  | 18324        | 20423        | N      |
| 20211221 | TFC PRR | 0                   | 7349         | 14894        | N      |
| 20211221 | TFFP    | 0                   | 1068         | 1241         | N      |
| 20211221 | TFI     | 0                   | 1406         | 3671         | N      |
| 20211221 | TFII    | 780                 | 18002        | 28438        | N      |
| 20211221 | TFLO    | 0                   | 164          | 1764         | N      |
| 20211221 | TFSA    | 0                   | 0            | 100          | N      |
| 20211221 | TFSL    | 0                   | 926          | 1439         | N      |
| 20211221 | TFX     | 53                  | 58652        | 105224       | N      |
| 20211221 | TG      | 0                   | 29084        | 176755       | N      |
| 20211221 | TGA     | 400                 | 19823        | 25561        | N      |
| 20211221 | TGAAU   | 0                   | 0            | 500          | N      |
| 20211221 | TGB     | 318                 | 26093        | 31248        | N      |
| 20211221 | TGH     | 1001                | 35611        | 115539       | N      |
| 20211221 | TGH PRA | 0                   | 0            | 1220         | N      |
| 20211221 | TGH PRB | 0                   | 120          | 2826         | N      |
| 20211221 | TGI     | 5211                | 115817       | 168513       | N      |
| 20211221 | TGLS    | 0                   | 1400         | 2536         | N      |
| 20211221 | TGNA    | 148                 | 122960       | 416827       | N      |
| 20211221 | TGP     | 5480                | 37701        | 73890        | N      |
| 20211221 | TGP PRA | 0                   | 102          | 252          | N      |
| 20211221 | TGP PRB | 110                 | 2110         | 4025         | N      |
| 20211221 | TGS     | 0                   | 4292         | 15728        | N      |
| 20211221 | TGT     | 2094                | 354965       | 930776       | N      |
| 20211221 | TGTX    | 0                   | 8527         | 11482        | N      |
| 20211221 | TGVC    | 0                   | 112          | 5112         | N      |
| 20211221 | TH      | 0                   | 155          | 347          | N      |
| 20211221 | THC     | 1303                | 125251       | 245827       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | THD     | 0                   | 561          | 1284         | N      |
| 20211221 | THFF    | 0                   | 175          | 207          | N      |
| 20211221 | THG     | 35                  | 16242        | 49386        | N      |
| 20211221 | THMO    | 1145                | 1953         | 2261         | N      |
| 20211221 | THO     | 6973                | 114650       | 180365       | N      |
| 20211221 | THQ     | 0                   | 7759         | 10356        | N      |
| 20211221 | THR     | 0                   | 14146        | 27601        | N      |
| 20211221 | THRM    | 0                   | 1403         | 2043         | N      |
| 20211221 | THRN    | 0                   | 1735         | 2288         | N      |
| 20211221 | THRX    | 0                   | 671          | 978          | N      |
| 20211221 | THRY    | 0                   | 2509         | 3815         | N      |
| 20211221 | THS     | 10                  | 88750        | 126367       | N      |
| 20211221 | THTX    | 0                   | 400          | 636          | N      |
| 20211221 | THW     | 1                   | 3267         | 4633         | N      |
| 20211221 | THWWW   | 16                  | 26           | 26           | N      |
| 20211221 | TIG     | 0                   | 107          | 369          | N      |
| 20211221 | TIGO    | 0                   | 246          | 492          | N      |
| 20211221 | TIGR    | 0                   | 163082       | 247953       | N      |
| 20211221 | TIL     | 300                 | 5930         | 6362         | N      |
| 20211221 | TILE    | 0                   | 3508         | 4365         | N      |
| 20211221 | TIMB    | 35                  | 109791       | 165984       | N      |
| 20211221 | TINV    | 0                   | 0            | 401          | N      |
| 20211221 | TINV WS | 0                   | 1600         | 7020         | N      |
| 20211221 | TINY    | 0                   | 0            | 197          | N      |
| 20211221 | TIP     | 0                   | 46845        | 60883        | N      |
| 20211221 | TIPT    | 0                   | 20           | 30           | N      |
| 20211221 | TIPX    | 0                   | 14238        | 14340        | N      |
| 20211221 | TIPZ    | 0                   | 200          | 200          | N      |
| 20211221 | TIRX    | 0                   | 3            | 3            | N      |
| 20211221 | TISI    | 6347                | 12161        | 43328        | N      |
| 20211221 | TITN    | 0                   | 309          | 521          | N      |
| 20211221 | TIVC    | 100                 | 661          | 1281         | N      |
| 20211221 | TIXT    | 1900                | 45551        | 64266        | N      |
| 20211221 | TJX     | 897                 | 560396       | 1479300      | N      |
| 20211221 | TK      | 28                  | 89918        | 135848       | N      |
| 20211221 | TKAT    | 0                   | 1773         | 1968         | N      |
| 20211221 | TKC     | 36066               | 203122       | 428868       | N      |
| 20211221 | TKNO    | 0                   | 80           | 219          | N      |
| 20211221 | TKR     | 277                 | 98578        | 143986       | N      |
| 20211221 | TLH     | 0                   | 720          | 900          | N      |
| 20211221 | TLIS    | 0                   | 3            | 5            | N      |
| 20211221 | TLK     | 45                  | 61510        | 87037        | N      |
| 20211221 | TLMD    | 0                   | 918          | 2827         | N      |
| 20211221 | TLRY    | 20868               | 527938       | 824232       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | TLS     | 0                   | 1803         | 8526         | N      |
| 20211221 | TLSA    | 0                   | 520          | 732          | N      |
| 20211221 | TLT     | 700                 | 412085       | 574623       | N      |
| 20211221 | TLYS    | 200                 | 55651        | 119690       | N      |
| 20211221 | TM      | 291                 | 40847        | 61228        | N      |
| 20211221 | TMAC    | 0                   | 1167         | 1167         | N      |
| 20211221 | TMAC WS | 0                   | 100          | 4100         | N      |
| 20211221 | TMBR    | 0                   | 3149         | 3149         | N      |
| 20211221 | TMC     | 300                 | 53433        | 62594        | N      |
| 20211221 | TMCI    | 0                   | 1127         | 3721         | N      |
| 20211221 | TMCWW   | 0                   | 0            | 20           | N      |
| 20211221 | TMDI    | 0                   | 1231         | 2531         | N      |
| 20211221 | TMDX    | 0                   | 1121         | 1233         | N      |
| 20211221 | TME     | 6359                | 1009059      | 2943587      | N      |
| 20211221 | TMF     | 0                   | 74485        | 158385       | N      |
| 20211221 | TMHC    | 595                 | 147204       | 260131       | N      |
| 20211221 | TMKRW   | 0                   | 290          | 990          | N      |
| 20211221 | TMO     | 94                  | 169701       | 414758       | N      |
| 20211221 | TMP     | 0                   | 343          | 680          | N      |
| 20211221 | TMQ     | 0                   | 8850         | 16810        | N      |
| 20211221 | TMST    | 1674                | 162175       | 330111       | N      |
| 20211221 | TMUS    | 0                   | 21867        | 47944        | N      |
| 20211221 | TMV     | 0                   | 2829         | 6204         | N      |
| 20211221 | TMX     | 100                 | 163784       | 466666       | N      |
| 20211221 | TNA     | 1155                | 288102       | 438715       | N      |
| 20211221 | TNC     | 180                 | 9256         | 27374        | N      |
| 20211221 | TNDM    | 0                   | 4272         | 8482         | N      |
| 20211221 | TNET    | 157                 | 15998        | 51078        | N      |
| 20211221 | TNGX    | 0                   | 2663         | 2952         | N      |
| 20211221 | TNK     | 100                 | 38790        | 71914        | N      |
| 20211221 | TNL     | 282                 | 91153        | 590832       | N      |
| 20211221 | TNP     | 1144                | 34021        | 130482       | N      |
| 20211221 | TNP PRD | 0                   | 0            | 2183         | N      |
| 20211221 | TNP PRE | 0                   | 212          | 3586         | N      |
| 20211221 | TNP PRF | 0                   | 2185         | 10121        | N      |
| 20211221 | TNXP    | 802                 | 20100        | 35361        | N      |
| 20211221 | TNYA    | 0                   | 550          | 571          | N      |
| 20211221 | TOI     | 96                  | 96           | 363          | N      |
| 20211221 | TOL     | 1464                | 180427       | 497869       | N      |
| 20211221 | TOMZ    | 200                 | 4560         | 10445        | N      |
| 20211221 | TOPS    | 0                   | 100          | 100          | N      |
| 20211221 | TOST    | 3736                | 229017       | 341934       | N      |
| 20211221 | TOTL    | 0                   | 8056         | 16050        | N      |
| 20211221 | TOUR    | 0                   | 100          | 300          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | TOWN    | 0                   | 458          | 979          | N      |
| 20211221 | TPB     | 0                   | 25395        | 57199        | N      |
| 20211221 | TPC     | 0                   | 31724        | 83157        | N      |
| 20211221 | TPGY    | 961                 | 38826        | 76750        | N      |
| 20211221 | TPGY U  | 0                   | 0            | 238          | N      |
| 20211221 | TPGY WS | 1476                | 4291         | 47702        | N      |
| 20211221 | TPH     | 89                  | 162657       | 328673       | N      |
| 20211221 | TPHD    | 0                   | 101          | 201          | N      |
| 20211221 | TPIC    | 6020                | 10754        | 24609        | N      |
| 20211221 | TPL     | 23                  | 3321         | 6476         | N      |
| 20211221 | TPR     | 37                  | 338877       | 642849       | N      |
| 20211221 | TPTX    | 0                   | 5211         | 6632         | N      |
| 20211221 | TPVG    | 490                 | 16636        | 26189        | N      |
| 20211221 | TPX     | 417                 | 199017       | 704947       | N      |
| 20211221 | TPYP    | 0                   | 100          | 200          | N      |
| 20211221 | TPZ     | 0                   | 1673         | 2520         | N      |
| 20211221 | TQQQ    | 300                 | 208071       | 412552       | N      |
| 20211221 | TR      | 16                  | 44066        | 66551        | N      |
| 20211221 | TRC     | 0                   | 11978        | 25186        | N      |
| 20211221 | TRCA WS | 0                   | 324          | 2941         | N      |
| 20211221 | TRDA    | 27                  | 601          | 1259         | N      |
| 20211221 | TREB    | 1100                | 13825        | 54959        | N      |
| 20211221 | TREB U  | 0                   | 499          | 499          | N      |
| 20211221 | TREB WS | 0                   | 5335         | 18535        | N      |
| 20211221 | TREC    | 0                   | 7243         | 19468        | N      |
| 20211221 | TREE    | 0                   | 3830         | 4528         | N      |
| 20211221 | TREX    | 5045                | 106431       | 176666       | N      |
| 20211221 | TRGP    | 1137                | 165347       | 491641       | N      |
| 20211221 | TRHC    | 0                   | 9722         | 18663        | N      |
| 20211221 | TRI     | 2290                | 69441        | 101578       | N      |
| 20211221 | TRIB    | 396                 | 396          | 407          | N      |
| 20211221 | TRIP    | 0                   | 23119        | 44650        | N      |
| 20211221 | TRIS    | 0                   | 0            | 200          | N      |
| 20211221 | TRIS WS | 1500                | 1700         | 1900         | N      |
| 20211221 | TRIT    | 0                   | 200          | 461          | N      |
| 20211221 | TRKA    | 100                 | 307          | 517          | N      |
| 20211221 | TRMB    | 39                  | 16867        | 22075        | N      |
| 20211221 | TRMD    | 0                   | 100          | 370          | N      |
| 20211221 | TRMK    | 0                   | 1290         | 1595         | N      |
| 20211221 | TRN     | 649                 | 119660       | 209245       | N      |
| 20211221 | TRNO    | 62                  | 41868        | 114166       | N      |
| 20211221 | TRNS    | 0                   | 138          | 193          | N      |
| 20211221 | TROW    | 29                  | 6006         | 8355         | N      |
| 20211221 | TROX    | 336                 | 116733       | 395769       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | TRP      | 3312                | 186584       | 418215       | N      |
| 20211221 | TRQ      | 2146                | 43458        | 103370       | N      |
| 20211221 | TRS      | 0                   | 1103         | 1203         | N      |
| 20211221 | TRST     | 0                   | 53           | 180          | N      |
| 20211221 | TRT      | 0                   | 6972         | 11068        | N      |
| 20211221 | TRTL     | 0                   | 0            | 100          | N      |
| 20211221 | TRTL U   | 0                   | 430          | 430          | N      |
| 20211221 | TRTN     | 1025                | 89407        | 172526       | N      |
| 20211221 | TRTN PRA | 0                   | 1265         | 3967         | N      |
| 20211221 | TRTN PRB | 0                   | 117          | 730          | N      |
| 20211221 | TRTN PRC | 0                   | 9            | 3212         | N      |
| 20211221 | TRTN PRD | 0                   | 5254         | 14993        | N      |
| 20211221 | TRTN PRE | 0                   | 18           | 5248         | N      |
| 20211221 | TRTX     | 992                 | 36023        | 170974       | N      |
| 20211221 | TRTX PRC | 0                   | 0            | 254          | N      |
| 20211221 | TRU      | 2                   | 117682       | 441561       | N      |
| 20211221 | TRUE     | 0                   | 2036         | 6134         | N      |
| 20211221 | TRUP     | 55                  | 2493         | 5020         | N      |
| 20211221 | TRV      | 1712                | 130113       | 409165       | N      |
| 20211221 | TRVG     | 0                   | 17264        | 34559        | N      |
| 20211221 | TRVI     | 0                   | 0            | 800          | N      |
| 20211221 | TRVN     | 0                   | 1840         | 2777         | N      |
| 20211221 | TRX      | 0                   | 0            | 3500         | N      |
| 20211221 | TS       | 1843                | 242021       | 396654       | N      |
| 20211221 | TSAT     | 0                   | 239          | 537          | N      |
| 20211221 | TSBK     | 0                   | 0            | 200          | N      |
| 20211221 | TSC      | 0                   | 852          | 1604         | N      |
| 20211221 | TSCBP    | 0                   | 9            | 9            | N      |
| 20211221 | TSCO     | 0                   | 5618         | 8957         | N      |
| 20211221 | TSE      | 0                   | 38083        | 64816        | N      |
| 20211221 | TSEM     | 0                   | 1891         | 2797         | N      |
| 20211221 | TSHA     | 0                   | 666          | 1434         | N      |
| 20211221 | TSI      | 775                 | 2140         | 2277         | N      |
| 20211221 | TSLA     | 1307                | 129371       | 201111       | N      |
| 20211221 | TSLX     | 447                 | 53513        | 101778       | N      |
| 20211221 | TSM      | 7848                | 695128       | 2099648      | N      |
| 20211221 | TSN      | 485                 | 279656       | 712595       | N      |
| 20211221 | TSP      | 0                   | 13679        | 15345        | N      |
| 20211221 | TSPQ     | 0                   | 89           | 820          | N      |
| 20211221 | TSQ      | 21                  | 3116         | 8756         | N      |
| 20211221 | TSVT     | 41                  | 9500         | 13891        | N      |
| 20211221 | TT       | 410                 | 107321       | 272013       | N      |
| 20211221 | TTC      | 450                 | 73787        | 196081       | N      |
| 20211221 | TTCF     | 0                   | 9012         | 10089        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | TTD     | 1362                | 32685        | 58288        | N      |
| 20211221 | TTE     | 2308                | 105364       | 199119       | N      |
| 20211221 | TTEC    | 0                   | 2313         | 2944         | N      |
| 20211221 | TTEK    | 0                   | 8776         | 12889        | N      |
| 20211221 | TTGT    | 0                   | 349          | 641          | N      |
| 20211221 | TTI     | 400                 | 99932        | 245787       | N      |
| 20211221 | TTM     | 782                 | 87751        | 223697       | N      |
| 20211221 | TTMI    | 634                 | 14208        | 16520        | N      |
| 20211221 | TTNP    | 268                 | 10609        | 13059        | N      |
| 20211221 | TTOO    | 0                   | 1595         | 5795         | N      |
| 20211221 | TTP     | 0                   | 536          | 3780         | N      |
| 20211221 | TTSH    | 0                   | 67           | 351          | N      |
| 20211221 | TTT     | 0                   | 675          | 1975         | N      |
| 20211221 | TTWO    | 0                   | 5804         | 9772         | N      |
| 20211221 | TU      | 42731               | 306876       | 377573       | N      |
| 20211221 | TUEM    | 0                   | 206          | 308          | N      |
| 20211221 | TUFN    | 2838                | 69866        | 114284       | N      |
| 20211221 | TUP     | 578                 | 81042        | 149005       | N      |
| 20211221 | TUR     | 5370                | 8873         | 64816        | N      |
| 20211221 | TUSK    | 0                   | 30           | 30           | N      |
| 20211221 | TUYA    | 45797               | 280580       | 596934       | N      |
| 20211221 | TV      | 1026                | 40525        | 85797        | N      |
| 20211221 | TVC     | 400                 | 537          | 3368         | N      |
| 20211221 | TVE     | 0                   | 99           | 3104         | N      |
| 20211221 | TVTX    | 100                 | 6301         | 9502         | N      |
| 20211221 | TVTY    | 0                   | 429          | 1040         | N      |
| 20211221 | TW      | 0                   | 10629        | 13439        | N      |
| 20211221 | TWI     | 0                   | 40130        | 69008        | N      |
| 20211221 | TWIN    | 0                   | 0            | 988          | N      |
| 20211221 | TWKS    | 0                   | 8230         | 15880        | N      |
| 20211221 | TWLO    | 1204                | 260848       | 410870       | N      |
| 20211221 | TWM     | 0                   | 13438        | 20991        | N      |
| 20211221 | TWN     | 100                 | 610          | 987          | N      |
| 20211221 | TWND    | 0                   | 20           | 125          | N      |
| 20211221 | TWND WS | 0                   | 807          | 1407         | N      |
| 20211221 | TWNI    | 0                   | 300          | 4395         | N      |
| 20211221 | TWNI WS | 0                   | 400          | 3192         | N      |
| 20211221 | TWNK    | 0                   | 37374        | 58233        | N      |
| 20211221 | TWNT    | 0                   | 100          | 1076         | N      |
| 20211221 | TWNT WS | 200                 | 563          | 25916        | N      |
| 20211221 | TWO     | 3839                | 577567       | 1210993      | N      |
| 20211221 | TWO PRA | 0                   | 306          | 1235         | N      |
| 20211221 | TWO PRB | 0                   | 1815         | 5497         | N      |
| 20211221 | TWO PRC | 300                 | 1001         | 2560         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | TWOA    | 0                   | 0            | 100          | N      |
| 20211221 | TWOU    | 283                 | 25816        | 29737        | N      |
| 20211221 | TWST    | 161                 | 8669         | 10159        | N      |
| 20211221 | TWTR    | 11685               | 922129       | 2034300      | N      |
| 20211221 | TX      | 2479                | 59726        | 89061        | N      |
| 20211221 | TXG     | 16                  | 5993         | 10304        | N      |
| 20211221 | TXMD    | 0                   | 4915         | 13148        | N      |
| 20211221 | TXN     | 2000                | 35697        | 79425        | N      |
| 20211221 | TXRH    | 0                   | 5029         | 8896         | N      |
| 20211221 | TXT     | 104                 | 175675       | 405067       | N      |
| 20211221 | TY      | 0                   | 6249         | 11009        | N      |
| 20211221 | TYA     | 0                   | 100          | 100          | N      |
| 20211221 | TYG     | 0                   | 8914         | 15135        | N      |
| 20211221 | TYL     | 5                   | 24598        | 49801        | N      |
| 20211221 | TYME    | 0                   | 6598         | 8498         | N      |
| 20211221 | TYO     | 0                   | 100          | 100          | N      |
| 20211221 | TYRA    | 0                   | 4971         | 8636         | N      |
| 20211221 | TZA     | 1000                | 249630       | 467563       | N      |
| 20211221 | TZOO    | 0                   | 252          | 353          | N      |
| 20211221 | TZPSU   | 0                   | 800          | 800          | N      |
| 20211221 | U       | 3513                | 463170       | 825538       | N      |
| 20211221 | UA      | 8796                | 467727       | 721424       | N      |
| 20211221 | UAA     | 1363                | 588686       | 1608135      | N      |
| 20211221 | UAL     | 10928               | 366831       | 673099       | N      |
| 20211221 | UAMY    | 0                   | 600          | 1705         | N      |
| 20211221 | UAN     | 0                   | 1469         | 6679         | N      |
| 20211221 | UAVS    | 100                 | 58337        | 73612        | N      |
| 20211221 | UBA     | 331                 | 21933        | 47142        | N      |
| 20211221 | UBER    | 13050               | 2198061      | 5346868      | N      |
| 20211221 | UBFO    | 0                   | 0            | 114          | N      |
| 20211221 | UBP     | 285                 | 528          | 768          | N      |
| 20211221 | UBP PRH | 0                   | 0            | 43           | N      |
| 20211221 | UBP PRK | 0                   | 0            | 1084         | N      |
| 20211221 | UBS     | 204                 | 331921       | 421401       | N      |
| 20211221 | UBSI    | 0                   | 9955         | 12160        | N      |
| 20211221 | UBT     | 0                   | 199          | 799          | N      |
| 20211221 | UBX     | 0                   | 800          | 3156         | N      |
| 20211221 | UCBI    | 0                   | 2786         | 5106         | N      |
| 20211221 | UCO     | 0                   | 900          | 4480         | N      |
| 20211221 | UCON    | 0                   | 2150         | 4150         | N      |
| 20211221 | UCTT    | 0                   | 1034         | 2199         | N      |
| 20211221 | UDMY    | 0                   | 2339         | 2892         | N      |
| 20211221 | UDN     | 0                   | 200          | 500          | N      |
| 20211221 | UDOW    | 0                   | 191928       | 267741       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | UDR     | 1051                | 279955       | 496316       | N      |
| 20211221 | UE      | 73                  | 126930       | 257623       | N      |
| 20211221 | UEC     | 0                   | 164210       | 244622       | N      |
| 20211221 | UEIC    | 0                   | 205          | 578          | N      |
| 20211221 | UEPS    | 0                   | 601          | 601          | N      |
| 20211221 | UEVM    | 0                   | 2            | 2            | N      |
| 20211221 | UFAB    | 0                   | 100          | 100          | N      |
| 20211221 | UFCS    | 0                   | 718          | 1092         | N      |
| 20211221 | UFI     | 0                   | 10947        | 22735        | N      |
| 20211221 | UFPI    | 0                   | 1976         | 2562         | N      |
| 20211221 | UFPT    | 0                   | 74           | 113          | N      |
| 20211221 | UGA     | 0                   | 1            | 1            | N      |
| 20211221 | UGI     | 623                 | 260718       | 648652       | N      |
| 20211221 | UGIC    | 0                   | 0            | 102          | N      |
| 20211221 | UGP     | 7055                | 160475       | 240882       | N      |
| 20211221 | UGRO    | 0                   | 87           | 187          | N      |
| 20211221 | UHAL    | 0                   | 219          | 223          | N      |
| 20211221 | UHS     | 699                 | 111290       | 265406       | N      |
| 20211221 | UHT     | 340                 | 11136        | 18572        | N      |
| 20211221 | UI      | 374                 | 55085        | 119493       | N      |
| 20211221 | UIHC    | 0                   | 200          | 306          | N      |
| 20211221 | UIS     | 161                 | 39536        | 104301       | N      |
| 20211221 | UK      | 0                   | 0            | 100          | N      |
| 20211221 | UL      | 2024                | 167081       | 381642       | N      |
| 20211221 | ULCC    | 0                   | 1923         | 2604         | N      |
| 20211221 | ULE     | 0                   | 760          | 760          | N      |
| 20211221 | ULST    | 0                   | 2400         | 2400         | N      |
| 20211221 | ULTA    | 0                   | 3596         | 5498         | N      |
| 20211221 | UMBF    | 0                   | 1427         | 1915         | N      |
| 20211221 | UMC     | 1605                | 1121645      | 1736784      | N      |
| 20211221 | UMH     | 168                 | 62601        | 94691        | N      |
| 20211221 | UMH PRC | 0                   | 207          | 307          | N      |
| 20211221 | UMH PRD | 0                   | 3279         | 3726         | N      |
| 20211221 | UMI     | 0                   | 100          | 100          | N      |
| 20211221 | UMPQ    | 0                   | 18961        | 33794        | N      |
| 20211221 | UNAM    | 0                   | 100          | 100          | N      |
| 20211221 | UNB     | 0                   | 0            | 100          | N      |
| 20211221 | UNCY    | 0                   | 4            | 4            | N      |
| 20211221 | UNF     | 0                   | 6730         | 13046        | N      |
| 20211221 | UNFI    | 215                 | 67107        | 164674       | N      |
| 20211221 | UNG     | 0                   | 132171       | 229985       | N      |
| 20211221 | UNH     | 1368                | 307539       | 744498       | N      |
| 20211221 | UNIT    | 0                   | 15864        | 22424        | N      |
| 20211221 | UNM     | 767                 | 152250       | 338669       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | UNMA    | 0                   | 1036         | 4165         | N      |
| 20211221 | UNP     | 948                 | 244791       | 892087       | N      |
| 20211221 | UNTY    | 0                   | 100          | 200          | N      |
| 20211221 | UNVR    | 105                 | 73583        | 227170       | N      |
| 20211221 | UONE    | 0                   | 0            | 30           | N      |
| 20211221 | UONEK   | 0                   | 439          | 560          | N      |
| 20211221 | UP      | 6432                | 339249       | 611114       | N      |
| 20211221 | UP WS   | 46161               | 48222        | 48569        | N      |
| 20211221 | UPC     | 0                   | 0            | 400          | N      |
| 20211221 | UPH     | 44                  | 370177       | 533812       | N      |
| 20211221 | UPH WS  | 0                   | 1800         | 8238         | N      |
| 20211221 | UPLD    | 0                   | 2374         | 9433         | N      |
| 20211221 | UPRO    | 0                   | 48491        | 63913        | N      |
| 20211221 | UPS     | 668                 | 159260       | 488145       | N      |
| 20211221 | UPST    | 356                 | 31410        | 43877        | N      |
| 20211221 | UPWK    | 0                   | 6099         | 9611         | N      |
| 20211221 | URA     | 0                   | 13635        | 26713        | N      |
| 20211221 | URBN    | 0                   | 4330         | 11262        | N      |
| 20211221 | URG     | 25441               | 64537        | 72978        | N      |
| 20211221 | URGN    | 0                   | 4            | 105          | N      |
| 20211221 | URI     | 538                 | 93749        | 216230       | N      |
| 20211221 | URNM    | 0                   | 500          | 783          | N      |
| 20211221 | UROY    | 2600                | 14619        | 18224        | N      |
| 20211221 | URTH    | 0                   | 0            | 3462         | N      |
| 20211221 | URTY    | 0                   | 825          | 1994         | N      |
| 20211221 | USA     | 2120                | 84290        | 232538       | N      |
| 20211221 | USAC    | 0                   | 8928         | 17809        | N      |
| 20211221 | USAK    | 0                   | 437          | 437          | N      |
| 20211221 | USAP    | 0                   | 100          | 100          | N      |
| 20211221 | USAS    | 0                   | 1000         | 1422         | N      |
| 20211221 | USAU    | 0                   | 92           | 92           | N      |
| 20211221 | USB     | 2206                | 624131       | 1321697      | N      |
| 20211221 | USB PRA | 0                   | 2            | 114          | N      |
| 20211221 | USB PRH | 21                  | 7035         | 11995        | N      |
| 20211221 | USB PRM | 373                 | 8643         | 20790        | N      |
| 20211221 | USB PRP | 0                   | 317          | 5982         | N      |
| 20211221 | USB PRQ | 0                   | 8549         | 29506        | N      |
| 20211221 | USB PRR | 0                   | 20275        | 23131        | N      |
| 20211221 | USCB    | 0                   | 0            | 121          | N      |
| 20211221 | USCI    | 0                   | 0            | 3399         | N      |
| 20211221 | USD     | 0                   | 312          | 602          | N      |
| 20211221 | USDP    | 50                  | 465          | 2176         | N      |
| 20211221 | USDU    | 0                   | 100          | 100          | N      |
| 20211221 | USEG    | 0                   | 100          | 400          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | USER    | 1200                | 26184        | 96423        | N      |
| 20211221 | USFD    | 1510                | 219500       | 736033       | N      |
| 20211221 | USFR    | 0                   | 0            | 20500        | N      |
| 20211221 | USHY    | 0                   | 62510        | 72218        | N      |
| 20211221 | USIG    | 100                 | 8786         | 30863        | N      |
| 20211221 | USL     | 0                   | 0            | 200          | N      |
| 20211221 | USM     | 2                   | 16999        | 37170        | N      |
| 20211221 | USMF    | 0                   | 484          | 484          | N      |
| 20211221 | USMV    | 12                  | 22664        | 32248        | N      |
| 20211221 | USNA    | 15                  | 16049        | 27649        | N      |
| 20211221 | USO     | 0                   | 80058        | 143877       | N      |
| 20211221 | USOI    | 0                   | 300          | 300          | N      |
| 20211221 | USPH    | 14                  | 20276        | 30636        | N      |
| 20211221 | USRT    | 0                   | 1100         | 1900         | N      |
| 20211221 | USSG    | 0                   | 17           | 1608         | N      |
| 20211221 | UST     | 0                   | 266          | 266          | N      |
| 20211221 | USWS    | 200                 | 8439         | 10106        | N      |
| 20211221 | USX     | 5                   | 38357        | 93256        | N      |
| 20211221 | USXF    | 0                   | 500          | 519          | N      |
| 20211221 | UTAAU   | 0                   | 0            | 600          | N      |
| 20211221 | UTF     | 231                 | 5326         | 18015        | N      |
| 20211221 | UTG     | 0                   | 0            | 260          | N      |
| 20211221 | UTHR    | 0                   | 3231         | 5335         | N      |
| 20211221 | UTI     | 0                   | 9668         | 18521        | N      |
| 20211221 | UTL     | 0                   | 6510         | 11987        | N      |
| 20211221 | UTMD    | 0                   | 11           | 123          | N      |
| 20211221 | UTRS    | 0                   | 4            | 138          | N      |
| 20211221 | UTSL    | 0                   | 0            | 200          | N      |
| 20211221 | UTZ     | 6                   | 63698        | 111787       | N      |
| 20211221 | UUP     | 0                   | 14277        | 16879        | N      |
| 20211221 | UUUU    | 1233                | 84645        | 134483       | N      |
| 20211221 | UVE     | 300                 | 27194        | 53308        | N      |
| 20211221 | UVSP    | 0                   | 190          | 294          | N      |
| 20211221 | UVV     | 21                  | 15986        | 41432        | N      |
| 20211221 | UVXY    | 100                 | 281863       | 687989       | N      |
| 20211221 | UWM     | 0                   | 3557         | 4357         | N      |
| 20211221 | UWMC    | 12460               | 412765       | 534112       | N      |
| 20211221 | UWMC WS | 2400                | 2400         | 2800         | N      |
| 20211221 | UXIN    | 0                   | 2824         | 6852         | N      |
| 20211221 | UYG     | 0                   | 100          | 110          | N      |
| 20211221 | UZD     | 0                   | 1323         | 9619         | N      |
| 20211221 | UZE     | 375                 | 7880         | 13807        | N      |
| 20211221 | UZF     | 0                   | 3761         | 5676         | N      |
| 20211221 | V       | 10555               | 1235127      | 2198130      | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | VAC    | 693                 | 79140        | 135641       | N      |
| 20211221 | VAL    | 592                 | 41031        | 84852        | N      |
| 20211221 | VAL WS | 1935                | 2162         | 2320         | N      |
| 20211221 | VALE   | 8087                | 2708192      | 3898160      | N      |
| 20211221 | VALN   | 0                   | 521          | 621          | N      |
| 20211221 | VALU   | 0                   | 10           | 10           | N      |
| 20211221 | VAPO   | 131                 | 21236        | 32347        | N      |
| 20211221 | VATE   | 0                   | 40739        | 57854        | N      |
| 20211221 | VAW    | 0                   | 505          | 505          | N      |
| 20211221 | VAXX   | 100                 | 500          | 930          | N      |
| 20211221 | VB     | 0                   | 3070         | 5439         | N      |
| 20211221 | VBF    | 277                 | 960          | 6274         | N      |
| 20211221 | VBIV   | 0                   | 4440         | 7897         | N      |
| 20211221 | VBK    | 0                   | 2028         | 3300         | N      |
| 20211221 | VBLT   | 0                   | 0            | 1700         | N      |
| 20211221 | VBR    | 400                 | 9126         | 11261        | N      |
| 20211221 | VBTX   | 0                   | 537          | 658          | N      |
| 20211221 | VC     | 0                   | 3425         | 3786         | N      |
| 20211221 | VCAR   | 0                   | 100          | 100          | N      |
| 20211221 | VCEL   | 0                   | 6002         | 7316         | N      |
| 20211221 | VCIF   | 427                 | 827          | 1939         | N      |
| 20211221 | VCIT   | 0                   | 51881        | 64425        | N      |
| 20211221 | VCKAU  | 0                   | 0            | 500          | N      |
| 20211221 | VCKAW  | 0                   | 0            | 33           | N      |
| 20211221 | VCLT   | 0                   | 1642         | 8005         | N      |
| 20211221 | VCNX   | 655                 | 1255         | 1255         | N      |
| 20211221 | VCR    | 0                   | 110          | 110          | N      |
| 20211221 | VCRA   | 98                  | 84082        | 178003       | N      |
| 20211221 | VCSA   | 0                   | 3088         | 4736         | N      |
| 20211221 | VCSH   | 0                   | 67359        | 110490       | N      |
| 20211221 | VCTR   | 0                   | 504          | 1522         | N      |
| 20211221 | VCV    | 2548                | 5445         | 23858        | N      |
| 20211221 | VCXA   | 0                   | 0            | 28           | N      |
| 20211221 | VCXAW  | 0                   | 10           | 10           | N      |
| 20211221 | VCYT   | 27                  | 3415         | 4209         | N      |
| 20211221 | VDC    | 0                   | 1099         | 1100         | N      |
| 20211221 | VDE    | 0                   | 34718        | 55797        | N      |
| 20211221 | VEA    | 1                   | 619727       | 822111       | N      |
| 20211221 | VEC    | 0                   | 9398         | 14383        | N      |
| 20211221 | VECO   | 0                   | 8796         | 10446        | N      |
| 20211221 | VEEV   | 563                 | 119186       | 289770       | N      |
| 20211221 | VEL    | 0                   | 4196         | 7350         | N      |
| 20211221 | VEON   | 0                   | 106949       | 125549       | N      |
| 20211221 | VERA   | 0                   | 179          | 509          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | VERB    | 0                   | 1285         | 2595         | N      |
| 20211221 | VERI    | 200                 | 1715         | 4015         | N      |
| 20211221 | VERO    | 0                   | 251          | 2098         | N      |
| 20211221 | VERU    | 0                   | 24606        | 34673        | N      |
| 20211221 | VERV    | 0                   | 14816        | 15510        | N      |
| 20211221 | VERX    | 0                   | 31           | 279          | N      |
| 20211221 | VET     | 20007               | 383232       | 610999       | N      |
| 20211221 | VEU     | 0                   | 122706       | 132757       | N      |
| 20211221 | VEV     | 0                   | 100          | 100          | N      |
| 20211221 | VFC     | 760                 | 959784       | 1645802      | N      |
| 20211221 | VFF     | 800                 | 20600        | 37075        | N      |
| 20211221 | VFH     | 0                   | 12299        | 12799        | N      |
| 20211221 | VFVA    | 0                   | 100          | 235          | N      |
| 20211221 | VG      | 0                   | 51457        | 72267        | N      |
| 20211221 | VGFC    | 0                   | 0            | 200          | N      |
| 20211221 | VGI     | 8                   | 2451         | 10982        | N      |
| 20211221 | VGII    | 0                   | 1050         | 28110        | N      |
| 20211221 | VGII WS | 0                   | 416          | 816          | N      |
| 20211221 | VGIT    | 0                   | 60271        | 76833        | N      |
| 20211221 | VGK     | 0                   | 116199       | 220705       | N      |
| 20211221 | VGLT    | 0                   | 160464       | 207996       | N      |
| 20211221 | VGM     | 0                   | 7351         | 12092        | N      |
| 20211221 | VGR     | 786                 | 100637       | 275559       | N      |
| 20211221 | VGSH    | 0                   | 26148        | 31515        | N      |
| 20211221 | VGT     | 0                   | 1740         | 2566         | N      |
| 20211221 | VHAQ    | 0                   | 500          | 500          | N      |
| 20211221 | VHAQ WS | 0                   | 40           | 40           | N      |
| 20211221 | VHC     | 1934                | 40687        | 221986       | N      |
| 20211221 | VHI     | 0                   | 2702         | 5534         | N      |
| 20211221 | VHT     | 0                   | 2782         | 2901         | N      |
| 20211221 | VIA     | 0                   | 2            | 6            | N      |
| 20211221 | VIAC    | 504                 | 96136        | 219302       | N      |
| 20211221 | VIACA   | 0                   | 3389         | 4359         | N      |
| 20211221 | VIACP   | 0                   | 250          | 250          | N      |
| 20211221 | VIAO    | 373                 | 373          | 404          | N      |
| 20211221 | VIAV    | 142                 | 16110        | 28677        | N      |
| 20211221 | VICI    | 1913                | 980077       | 1479990      | N      |
| 20211221 | VICR    | 0                   | 2246         | 4647         | N      |
| 20211221 | VIDI    | 0                   | 100          | 200          | N      |
| 20211221 | VIEW    | 0                   | 19487        | 24594        | N      |
| 20211221 | VIEWW   | 0                   | 1            | 11           | N      |
| 20211221 | VIG     | 0                   | 6622         | 7892         | N      |
| 20211221 | VINC    | 0                   | 17           | 617          | N      |
| 20211221 | VINP    | 0                   | 0            | 103          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | VIOO    | 0                   | 220          | 220          | N      |
| 20211221 | VIOT    | 0                   | 101          | 1003         | N      |
| 20211221 | VIOV    | 0                   | 40           | 40           | N      |
| 20211221 | VIPS    | 7046                | 797360       | 3247487      | N      |
| 20211221 | VIR     | 2972                | 21770        | 34835        | N      |
| 20211221 | VIRT    | 0                   | 2915         | 4293         | N      |
| 20211221 | VIRX    | 0                   | 145          | 938          | N      |
| 20211221 | VIS     | 0                   | 1502         | 1602         | N      |
| 20211221 | VISL    | 0                   | 2201         | 4387         | N      |
| 20211221 | VIST    | 55                  | 70662        | 95317        | N      |
| 20211221 | VITL    | 0                   | 695          | 1131         | N      |
| 20211221 | VIV     | 300                 | 98405        | 145677       | N      |
| 20211221 | VIVO    | 0                   | 3484         | 3929         | N      |
| 20211221 | VIXM    | 0                   | 352          | 903          | N      |
| 20211221 | VIXY    | 410                 | 37873        | 99029        | N      |
| 20211221 | VKI     | 0                   | 200          | 334          | N      |
| 20211221 | VKQ     | 100                 | 2440         | 11261        | N      |
| 20211221 | VKTX    | 258                 | 5401         | 6071         | N      |
| 20211221 | VLATU   | 0                   | 0            | 500          | N      |
| 20211221 | VLCN    | 210                 | 234          | 247          | N      |
| 20211221 | VLD     | 31                  | 550999       | 587102       | N      |
| 20211221 | VLD WS  | 0                   | 350          | 4669         | N      |
| 20211221 | VLDR    | 0                   | 18102        | 26214        | N      |
| 20211221 | VLDRW   | 0                   | 400          | 400          | N      |
| 20211221 | VLGEA   | 0                   | 11           | 11           | N      |
| 20211221 | VLN     | 0                   | 5804         | 14839        | N      |
| 20211221 | VLN WS  | 9787                | 12145        | 16823        | N      |
| 20211221 | VLNS    | 0                   | 1300         | 1300         | N      |
| 20211221 | VLO     | 8370                | 735252       | 1370489      | N      |
| 20211221 | VLON    | 1922                | 2653         | 5978         | N      |
| 20211221 | VLRS    | 427                 | 25505        | 64383        | N      |
| 20211221 | VLT     | 0                   | 701          | 2313         | N      |
| 20211221 | VLTA    | 13799               | 100148       | 172132       | N      |
| 20211221 | VLTA WS | 49                  | 78           | 3285         | N      |
| 20211221 | VLUE    | 0                   | 15900        | 26698        | N      |
| 20211221 | VLY     | 111                 | 18108        | 37013        | N      |
| 20211221 | VLYPP   | 0                   | 0            | 4            | N      |
| 20211221 | VMAC    | 0                   | 0            | 100          | N      |
| 20211221 | VMBS    | 0                   | 22665        | 22869        | N      |
| 20211221 | VMC     | 1162                | 158901       | 254221       | N      |
| 20211221 | VMD     | 2                   | 1249         | 1424         | N      |
| 20211221 | VMEO    | 0                   | 4632         | 9312         | N      |
| 20211221 | VMI     | 40                  | 28378        | 40525        | N      |
| 20211221 | VMM     | 0                   | 600          | 661          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | VMO      | 923                 | 11167        | 16700        | N      |
| 20211221 | VMW      | 543                 | 175454       | 450872       | N      |
| 20211221 | VNCE     | 0                   | 3359         | 5089         | N      |
| 20211221 | VNDA     | 0                   | 580          | 1383         | N      |
| 20211221 | VNE      | 8                   | 77110        | 127665       | N      |
| 20211221 | VNET     | 10092               | 15784        | 32019        | N      |
| 20211221 | VNLA     | 300                 | 1700         | 2248         | N      |
| 20211221 | VNM      | 0                   | 401          | 601          | N      |
| 20211221 | VNO      | 9417                | 292481       | 491137       | N      |
| 20211221 | VNO PRL  | 0                   | 354          | 6699         | N      |
| 20211221 | VNO PRM  | 0                   | 14           | 3099         | N      |
| 20211221 | VNO PRN  | 0                   | 5142         | 6790         | N      |
| 20211221 | VNO PRO  | 0                   | 1200         | 5987         | N      |
| 20211221 | VNOM     | 200                 | 4486         | 22800        | N      |
| 20211221 | VNQ      | 2                   | 55795        | 87540        | N      |
| 20211221 | VNQI     | 0                   | 6505         | 11237        | N      |
| 20211221 | VNT      | 1244                | 174649       | 501505       | N      |
| 20211221 | VNTR     | 0                   | 6998         | 29091        | N      |
| 20211221 | VO       | 0                   | 7157         | 11672        | N      |
| 20211221 | VOC      | 1100                | 3829         | 5691         | N      |
| 20211221 | VOD      | 5000                | 77514        | 102485       | N      |
| 20211221 | VOE      | 0                   | 127          | 310          | N      |
| 20211221 | VOLT     | 0                   | 0            | 500          | N      |
| 20211221 | VONE     | 0                   | 400          | 400          | N      |
| 20211221 | VONG     | 0                   | 6905         | 7745         | N      |
| 20211221 | VONV     | 0                   | 4157         | 5645         | N      |
| 20211221 | VOO      | 3                   | 76555        | 115556       | N      |
| 20211221 | VOOG     | 0                   | 670          | 873          | N      |
| 20211221 | VOOV     | 0                   | 100          | 100          | N      |
| 20211221 | VOR      | 200                 | 474          | 487          | N      |
| 20211221 | VOT      | 100                 | 136          | 589          | N      |
| 20211221 | VOX      | 200                 | 1500         | 2468         | N      |
| 20211221 | VOXX     | 0                   | 636          | 800          | N      |
| 20211221 | VOYA     | 751                 | 149034       | 299682       | N      |
| 20211221 | VOYA PRB | 0                   | 2520         | 3385         | N      |
| 20211221 | VPC      | 0                   | 300          | 300          | N      |
| 20211221 | VPCB     | 0                   | 5            | 5            | N      |
| 20211221 | VPCBW    | 0                   | 0            | 10           | N      |
| 20211221 | VPCC     | 0                   | 1419         | 5102         | N      |
| 20211221 | VPCC U   | 0                   | 0            | 1730         | N      |
| 20211221 | VPCC WS  | 462                 | 757          | 885          | N      |
| 20211221 | VPG      | 41                  | 4373         | 10110        | N      |
| 20211221 | VPL      | 0                   | 9166         | 21480        | N      |
| 20211221 | VPU      | 0                   | 600          | 1400         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | VPV     | 0                   | 5520         | 5520         | N      |
| 20211221 | VQS     | 0                   | 400          | 846          | N      |
| 20211221 | VRA     | 0                   | 2225         | 3529         | N      |
| 20211221 | VRAR    | 437                 | 637          | 1744         | N      |
| 20211221 | VRAY    | 0                   | 8907         | 20163        | N      |
| 20211221 | VRCA    | 0                   | 110          | 118          | N      |
| 20211221 | VRDN    | 0                   | 301          | 873          | N      |
| 20211221 | VRE     | 200                 | 135263       | 207741       | N      |
| 20211221 | VREX    | 0                   | 2262         | 3194         | N      |
| 20211221 | VRM     | 200                 | 25731        | 71260        | N      |
| 20211221 | VRNA    | 0                   | 100          | 200          | N      |
| 20211221 | VRNS    | 0                   | 8009         | 12552        | N      |
| 20211221 | VRNT    | 0                   | 4034         | 5977         | N      |
| 20211221 | VRP     | 0                   | 214          | 341          | N      |
| 20211221 | VRPX    | 0                   | 660          | 5946         | N      |
| 20211221 | VRRM    | 0                   | 4321         | 8043         | N      |
| 20211221 | VRS     | 523                 | 80365        | 323867       | N      |
| 20211221 | VRSK    | 0                   | 8632         | 10643        | N      |
| 20211221 | VRSN    | 0                   | 3455         | 5452         | N      |
| 20211221 | VRT     | 290                 | 219972       | 284927       | N      |
| 20211221 | VRTS    | 0                   | 163          | 166          | N      |
| 20211221 | VRTV    | 0                   | 11868        | 23819        | N      |
| 20211221 | VRTX    | 0                   | 14628        | 22306        | N      |
| 20211221 | VSAT    | 0                   | 2004         | 2259         | N      |
| 20211221 | VSCO    | 2130                | 184027       | 354784       | N      |
| 20211221 | VSDA    | 0                   | 71           | 72           | N      |
| 20211221 | VSEC    | 0                   | 278          | 541          | N      |
| 20211221 | VSGX    | 0                   | 1722         | 2222         | N      |
| 20211221 | VSH     | 70                  | 73300        | 184215       | N      |
| 20211221 | VSS     | 0                   | 251          | 459          | N      |
| 20211221 | VST     | 460                 | 446487       | 796707       | N      |
| 20211221 | VST WSA | 0                   | 1196         | 5450         | N      |
| 20211221 | VSTA    | 0                   | 594          | 694          | N      |
| 20211221 | VSTM    | 0                   | 5733         | 15581        | N      |
| 20211221 | VSTO    | 554                 | 66733        | 118683       | N      |
| 20211221 | VT      | 1001                | 86752        | 100768       | N      |
| 20211221 | VTAQ    | 0                   | 0            | 5000         | N      |
| 20211221 | VTAQW   | 0                   | 0            | 300          | N      |
| 20211221 | VTC     | 0                   | 0            | 100          | N      |
| 20211221 | VTEB    | 0                   | 6137         | 12336        | N      |
| 20211221 | VTEX    | 786                 | 61850        | 102290       | N      |
| 20211221 | VTGN    | 0                   | 3182         | 4882         | N      |
| 20211221 | VTI     | 0                   | 31844        | 72288        | N      |
| 20211221 | VTIP    | 0                   | 30998        | 48138        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | VTN     | 0                   | 622          | 4641         | N      |
| 20211221 | VTNR    | 100                 | 17293        | 32972        | N      |
| 20211221 | VTOL    | 7                   | 9987         | 26571        | N      |
| 20211221 | VTR     | 2512                | 228828       | 790241       | N      |
| 20211221 | VTRS    | 300                 | 214485       | 341590       | N      |
| 20211221 | VTRU    | 0                   | 0            | 5            | N      |
| 20211221 | VTV     | 0                   | 45588        | 81930        | N      |
| 20211221 | VTVT    | 0                   | 1334         | 2316         | N      |
| 20211221 | VTWG    | 0                   | 100          | 248          | N      |
| 20211221 | VTWO    | 0                   | 64347        | 83048        | N      |
| 20211221 | VTWV    | 0                   | 166          | 166          | N      |
| 20211221 | VTYX    | 0                   | 1783         | 2343         | N      |
| 20211221 | VUG     | 100                 | 1433         | 4610         | N      |
| 20211221 | VUSB    | 0                   | 400          | 800          | N      |
| 20211221 | VUSE    | 0                   | 300          | 300          | N      |
| 20211221 | VUZI    | 0                   | 19235        | 27226        | N      |
| 20211221 | VV      | 0                   | 1300         | 2300         | N      |
| 20211221 | VVI     | 434                 | 61124        | 77476        | N      |
| 20211221 | VVNT    | 113                 | 92914        | 130119       | N      |
| 20211221 | VVR     | 834                 | 72426        | 102490       | N      |
| 20211221 | VVV     | 315                 | 77467        | 288485       | N      |
| 20211221 | VWE     | 100                 | 100          | 228          | N      |
| 20211221 | VWO     | 1800                | 273672       | 361670       | N      |
| 20211221 | VWOB    | 0                   | 596          | 3120         | N      |
| 20211221 | VWTR    | 200                 | 565          | 582          | N      |
| 20211221 | VXF     | 0                   | 230          | 367          | N      |
| 20211221 | VXRT    | 100                 | 33643        | 39574        | N      |
| 20211221 | VXUS    | 3700                | 100011       | 110961       | N      |
| 20211221 | VXX     | 0                   | 2012281      | 2873921      | N      |
| 20211221 | VXZ     | 0                   | 100          | 200          | N      |
| 20211221 | VYGG    | 0                   | 1013         | 1708         | N      |
| 20211221 | VYGG U  | 0                   | 0            | 600          | N      |
| 20211221 | VYGG WS | 0                   | 0            | 1147         | N      |
| 20211221 | VYGR    | 0                   | 1240         | 1721         | N      |
| 20211221 | VYM     | 1                   | 31196        | 39111        | N      |
| 20211221 | VYMI    | 0                   | 722          | 922          | N      |
| 20211221 | VYNE    | 100                 | 10825        | 15261        | N      |
| 20211221 | VYNT    | 0                   | 0            | 20           | N      |
| 20211221 | VZ      | 29082               | 2526701      | 5705120      | N      |
| 20211221 | VZIO    | 303                 | 410776       | 581633       | N      |
| 20211221 | W       | 384                 | 138157       | 208584       | N      |
| 20211221 | WAB     | 1398                | 157549       | 331962       | N      |
| 20211221 | WABC    | 46                  | 300          | 400          | N      |
| 20211221 | WAFD    | 0                   | 2377         | 3208         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | WAFDP   | 0                   | 0            | 100          | N      |
| 20211221 | WAFU    | 0                   | 0            | 32           | N      |
| 20211221 | WAL     | 1086                | 97544        | 252127       | N      |
| 20211221 | WAL PRA | 0                   | 1153         | 3190         | N      |
| 20211221 | WANT    | 0                   | 0            | 6            | N      |
| 20211221 | WARR WS | 0                   | 0            | 1080         | N      |
| 20211221 | WASH    | 0                   | 573          | 586          | N      |
| 20211221 | WAT     | 1382                | 50325        | 170650       | N      |
| 20211221 | WATT    | 800                 | 13006        | 17117        | N      |
| 20211221 | WB      | 0                   | 10248        | 13179        | N      |
| 20211221 | WBA     | 100                 | 95760        | 170226       | N      |
| 20211221 | WBEV    | 71                  | 173          | 535          | N      |
| 20211221 | WBIG    | 0                   | 0            | 46           | N      |
| 20211221 | WBK     | 2407                | 29912        | 109627       | N      |
| 20211221 | WBS     | 326                 | 181329       | 243341       | N      |
| 20211221 | WBS PRF | 0                   | 0            | 196          | N      |
| 20211221 | WBT     | 13248               | 82759        | 415791       | N      |
| 20211221 | WBX     | 4487                | 27445        | 41613        | N      |
| 20211221 | WBX WS  | 0                   | 546          | 20719        | N      |
| 20211221 | WCC     | 0                   | 61991        | 130876       | N      |
| 20211221 | WCC PRA | 437                 | 970          | 3068         | N      |
| 20211221 | WCLD    | 0                   | 400          | 500          | N      |
| 20211221 | WCN     | 365                 | 86953        | 312154       | N      |
| 20211221 | WD      | 256                 | 11185        | 21313        | N      |
| 20211221 | WDAY    | 0                   | 3996         | 8687         | N      |
| 20211221 | WDC     | 0                   | 10546        | 17360        | N      |
| 20211221 | WDFC    | 0                   | 1240         | 1448         | N      |
| 20211221 | WDH     | 34                  | 16589        | 37455        | N      |
| 20211221 | WDI     | 1600                | 19034        | 91901        | N      |
| 20211221 | WDIV    | 0                   | 0            | 300          | N      |
| 20211221 | WE      | 101                 | 154487       | 218447       | N      |
| 20211221 | WE WS   | 0                   | 7061         | 24667        | N      |
| 20211221 | WEA     | 0                   | 4179         | 5789         | N      |
| 20211221 | WEAT    | 0                   | 1039         | 3069         | N      |
| 20211221 | WEAV    | 3                   | 7306         | 23872        | N      |
| 20211221 | WEBL    | 0                   | 202          | 616          | N      |
| 20211221 | WEBR    | 798                 | 36926        | 49794        | N      |
| 20211221 | WEC     | 1188                | 303677       | 550211       | N      |
| 20211221 | WEI     | 1709                | 4717         | 30758        | N      |
| 20211221 | WEJO    | 0                   | 608          | 2070         | N      |
| 20211221 | WELL    | 1683                | 292758       | 727700       | N      |
| 20211221 | WEN     | 0                   | 12812        | 28362        | N      |
| 20211221 | WERN    | 0                   | 4221         | 8962         | N      |
| 20211221 | WES     | 189                 | 101443       | 216097       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | WETF    | 100                 | 1986         | 5724         | N      |
| 20211221 | WEX     | 604                 | 48773        | 135107       | N      |
| 20211221 | WF      | 100                 | 819          | 1757         | N      |
| 20211221 | WFC     | 16747               | 1742119      | 5896288      | N      |
| 20211221 | WFC PRA | 629                 | 5407         | 12681        | N      |
| 20211221 | WFC PRC | 0                   | 4629         | 15937        | N      |
| 20211221 | WFC PRD | 0                   | 12382        | 73965        | N      |
| 20211221 | WFC PRL | 0                   | 36           | 299          | N      |
| 20211221 | WFC PRQ | 292                 | 12138        | 19601        | N      |
| 20211221 | WFC PRR | 295                 | 1168         | 8850         | N      |
| 20211221 | WFC PRY | 0                   | 2280         | 5139         | N      |
| 20211221 | WFC PRZ | 300                 | 3441         | 20159        | N      |
| 20211221 | WFG     | 11935               | 55562        | 95249        | N      |
| 20211221 | WFHY    | 0                   | 0            | 200          | N      |
| 20211221 | WFRD    | 0                   | 707          | 2710         | N      |
| 20211221 | WGO     | 1724                | 55488        | 158172       | N      |
| 20211221 | WH      | 129                 | 279958       | 470506       | N      |
| 20211221 | WHD     | 586                 | 65250        | 143124       | N      |
| 20211221 | WHF     | 100                 | 852          | 1152         | N      |
| 20211221 | WHG     | 1                   | 2080         | 6545         | N      |
| 20211221 | WHLR    | 0                   | 0            | 234          | N      |
| 20211221 | WHLRD   | 0                   | 204          | 204          | N      |
| 20211221 | WHLRP   | 0                   | 0            | 100          | N      |
| 20211221 | WHR     | 7                   | 71959        | 150175       | N      |
| 20211221 | WIA     | 3429                | 7693         | 12682        | N      |
| 20211221 | WIMI    | 0                   | 11192        | 18111        | N      |
| 20211221 | WING    | 0                   | 1647         | 2016         | N      |
| 20211221 | WIP     | 0                   | 0            | 100          | N      |
| 20211221 | WIRE    | 0                   | 758          | 909          | N      |
| 20211221 | WISA    | 0                   | 0            | 400          | N      |
| 20211221 | WISH    | 25100               | 1100166      | 1445515      | N      |
| 20211221 | WIT     | 1063                | 185058       | 401043       | N      |
| 20211221 | WIW     | 93                  | 3310         | 17753        | N      |
| 20211221 | WIX     | 0                   | 7060         | 9648         | N      |
| 20211221 | WK      | 153                 | 66515        | 109254       | N      |
| 20211221 | WKEY    | 500                 | 2592         | 4520         | N      |
| 20211221 | WKHS    | 22247               | 41833        | 83713        | N      |
| 20211221 | WKME    | 0                   | 1156         | 1687         | N      |
| 20211221 | WKSP    | 4285                | 6446         | 6899         | N      |
| 20211221 | WLDN    | 0                   | 90           | 206          | N      |
| 20211221 | WLFC    | 0                   | 5            | 5            | N      |
| 20211221 | WLK     | 56                  | 87778        | 170535       | N      |
| 20211221 | WLKP    | 0                   | 1819         | 8331         | N      |
| 20211221 | WLL     | 421                 | 67918        | 90858        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | WLTW    | 36                  | 19559        | 27414        | N      |
| 20211221 | WM      | 927                 | 137515       | 320888       | N      |
| 20211221 | WMB     | 4019                | 709778       | 1842525      | N      |
| 20211221 | WMC     | 3466                | 44257        | 134255       | N      |
| 20211221 | WMG     | 0                   | 10542        | 12175        | N      |
| 20211221 | WMK     | 17                  | 8105         | 19051        | N      |
| 20211221 | WMS     | 51                  | 92641        | 146454       | N      |
| 20211221 | WMT     | 54711               | 478022       | 2241937      | N      |
| 20211221 | WNC     | 100                 | 76460        | 117696       | N      |
| 20211221 | WNS     | 0                   | 12343        | 36675        | N      |
| 20211221 | WOLF    | 655                 | 159986       | 316996       | N      |
| 20211221 | WOOF    | 95                  | 6948         | 20186        | N      |
| 20211221 | WOR     | 2181                | 63651        | 135215       | N      |
| 20211221 | WOW     | 0                   | 75694        | 112850       | N      |
| 20211221 | WPC     | 1050                | 221696       | 417704       | N      |
| 20211221 | WPCA    | 0                   | 0            | 471          | N      |
| 20211221 | WPCA U  | 0                   | 808          | 1358         | N      |
| 20211221 | WPCA WS | 0                   | 336          | 506          | N      |
| 20211221 | WPCB    | 0                   | 100          | 100          | N      |
| 20211221 | WPM     | 4805                | 270123       | 589804       | N      |
| 20211221 | WPP     | 0                   | 15929        | 31231        | N      |
| 20211221 | WPRT    | 1100                | 66415        | 114209       | N      |
| 20211221 | WQGA WS | 0                   | 0            | 456          | N      |
| 20211221 | WRAP    | 0                   | 8            | 356          | N      |
| 20211221 | WRB     | 83                  | 60555        | 247376       | N      |
| 20211221 | WRB PRE | 0                   | 149          | 2313         | N      |
| 20211221 | WRB PRF | 0                   | 382          | 922          | N      |
| 20211221 | WRB PRG | 0                   | 1233         | 1438         | N      |
| 20211221 | WRB PRH | 0                   | 455          | 7663         | N      |
| 20211221 | WRBY    | 800                 | 178087       | 291810       | N      |
| 20211221 | WRE     | 428                 | 94981        | 153583       | N      |
| 20211221 | WRK     | 9630                | 266277       | 648036       | N      |
| 20211221 | WRLD    | 0                   | 907          | 909          | N      |
| 20211221 | WRN     | 500                 | 11210        | 13010        | N      |
| 20211221 | WSBC    | 0                   | 1462         | 1928         | N      |
| 20211221 | WSBCP   | 0                   | 0            | 58           | N      |
| 20211221 | WSBF    | 0                   | 600          | 1358         | N      |
| 20211221 | WSC     | 100                 | 6652         | 14346        | N      |
| 20211221 | WSFS    | 0                   | 3066         | 4572         | N      |
| 20211221 | WSM     | 651                 | 210186       | 330771       | N      |
| 20211221 | WSO     | 68                  | 15270        | 43260        | N      |
| 20211221 | WSO B   | 0                   | 0            | 1            | N      |
| 20211221 | WSR     | 338                 | 188193       | 235387       | N      |
| 20211221 | WST     | 262                 | 43545        | 103875       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20211221 | WTBA     | 0                   | 2            | 2            | N      |
| 20211221 | WTER     | 0                   | 6139         | 6626         | N      |
| 20211221 | WTFC     | 0                   | 2326         | 3676         | N      |
| 20211221 | WTFCP    | 0                   | 133          | 167          | N      |
| 20211221 | WTI      | 3220                | 149181       | 289378       | N      |
| 20211221 | WTM      | 5                   | 3243         | 7479         | N      |
| 20211221 | WTRG     | 404                 | 227533       | 346671       | N      |
| 20211221 | WTRH     | 100                 | 4600         | 14260        | N      |
| 20211221 | WTRU     | 0                   | 21           | 98           | N      |
| 20211221 | WTS      | 52                  | 23246        | 48084        | N      |
| 20211221 | WTT      | 0                   | 100          | 200          | N      |
| 20211221 | WTTR     | 100                 | 68042        | 119918       | N      |
| 20211221 | WU       | 1667                | 671222       | 1810253      | N      |
| 20211221 | WULF     | 716                 | 1070         | 1875         | N      |
| 20211221 | WVE      | 100                 | 502          | 2267         | N      |
| 20211221 | WW       | 0                   | 5690         | 11143        | N      |
| 20211221 | WWACW    | 0                   | 200          | 200          | N      |
| 20211221 | WWD      | 0                   | 1414         | 1652         | N      |
| 20211221 | WWE      | 973                 | 70075        | 163787       | N      |
| 20211221 | WWR      | 0                   | 10582        | 16022        | N      |
| 20211221 | WWW      | 81                  | 77138        | 163078       | N      |
| 20211221 | WY       | 1227                | 388537       | 1539005      | N      |
| 20211221 | WYNN     | 0                   | 8161         | 27340        | N      |
| 20211221 | X        | 14505               | 2361352      | 3668349      | N      |
| 20211221 | XAIR     | 0                   | 561          | 3219         | N      |
| 20211221 | XAR      | 0                   | 10           | 10           | N      |
| 20211221 | XBI      | 775                 | 333283       | 395187       | N      |
| 20211221 | XBIO     | 0                   | 2            | 110          | N      |
| 20211221 | XBIT     | 0                   | 685          | 1100         | N      |
| 20211221 | XBTF     | 0                   | 477          | 477          | N      |
| 20211221 | XCUR     | 0                   | 2000         | 6704         | N      |
| 20211221 | XEL      | 0                   | 6083         | 10669        | N      |
| 20211221 | XELA     | 0                   | 182771       | 258255       | N      |
| 20211221 | XENE     | 0                   | 179          | 2130         | N      |
| 20211221 | XENT     | 0                   | 315          | 1720         | N      |
| 20211221 | XERS     | 400                 | 11012        | 15453        | N      |
| 20211221 | XFLT     | 0                   | 15072        | 45610        | N      |
| 20211221 | XFLT PRA | 0                   | 0            | 1142         | N      |
| 20211221 | XFOR     | 108                 | 633          | 2828         | N      |
| 20211221 | XGN      | 0                   | 7            | 111          | N      |
| 20211221 | XHB      | 6651                | 94295        | 212774       | N      |
| 20211221 | XHR      | 12                  | 92882        | 185054       | N      |
| 20211221 | XIN      | 12505               | 13007        | 36243        | N      |
| 20211221 | XL       | 133247              | 529884       | 1570667      | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20211221 | XLB     | 400                 | 146947       | 202930       | N      |
| 20211221 | XLC     | 1715                | 157199       | 223109       | N      |
| 20211221 | XLE     | 4000                | 397021       | 692345       | N      |
| 20211221 | XLF     | 6                   | 2034720      | 2772880      | N      |
| 20211221 | XLG     | 0                   | 904          | 1012         | N      |
| 20211221 | XLI     | 10500               | 688663       | 875803       | N      |
| 20211221 | XLK     | 0                   | 186753       | 231763       | N      |
| 20211221 | XLNX    | 0                   | 24055        | 63152        | N      |
| 20211221 | XLO     | 0                   | 165          | 206          | N      |
| 20211221 | XLP     | 3800                | 398365       | 523400       | N      |
| 20211221 | XLRE    | 300                 | 369022       | 498937       | N      |
| 20211221 | XLU     | 4945                | 395434       | 568903       | N      |
| 20211221 | XLV     | 523                 | 562469       | 766085       | N      |
| 20211221 | XLY     | 486                 | 302824       | 414486       | N      |
| 20211221 | XM      | 0                   | 8156         | 16121        | N      |
| 20211221 | XME     | 0                   | 70588        | 92483        | N      |
| 20211221 | XMLV    | 0                   | 200          | 200          | N      |
| 20211221 | XMPT    | 0                   | 100          | 100          | N      |
| 20211221 | XMTR    | 0                   | 3426         | 4034         | N      |
| 20211221 | XMVM    | 0                   | 89           | 89           | N      |
| 20211221 | XNCR    | 0                   | 1742         | 2495         | N      |
| 20211221 | XNET    | 0                   | 1400         | 2400         | N      |
| 20211221 | XOM     | 39198               | 1373166      | 4672666      | N      |
| 20211221 | XOMA    | 0                   | 3            | 3            | N      |
| 20211221 | XOP     | 1200                | 114417       | 171995       | N      |
| 20211221 | XOS     | 200                 | 12208        | 21743        | N      |
| 20211221 | XOSWW   | 10                  | 10           | 10           | N      |
| 20211221 | XOUT    | 0                   | 100          | 100          | N      |
| 20211221 | XP      | 0                   | 35255        | 55568        | N      |
| 20211221 | XPDBU   | 0                   | 0            | 6            | N      |
| 20211221 | XPDI    | 0                   | 399          | 1422         | N      |
| 20211221 | XPEL    | 0                   | 237          | 442          | N      |
| 20211221 | XPER    | 192                 | 1694         | 2870         | N      |
| 20211221 | XPEV    | 17787               | 1441145      | 3174403      | N      |
| 20211221 | XPH     | 0                   | 200          | 200          | N      |
| 20211221 | XPO     | 3789                | 307191       | 559531       | N      |
| 20211221 | XPOA    | 100                 | 1107         | 1351         | N      |
| 20211221 | XPOA WS | 0                   | 100          | 14750        | N      |
| 20211221 | XPOF    | 700                 | 54723        | 62081        | N      |
| 20211221 | XPRO    | 8027                | 93813        | 136090       | N      |
| 20211221 | XRAY    | 0                   | 16244        | 34373        | N      |
| 20211221 | XRT     | 0                   | 43501        | 101454       | N      |
| 20211221 | XRX     | 0                   | 49845        | 89027        | N      |
| 20211221 | XSD     | 0                   | 100          | 113          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | XSLV   | 0                   | 420          | 520          | N      |
| 20211221 | XSOE   | 0                   | 334          | 9483         | N      |
| 20211221 | XSPA   | 2100                | 184901       | 199505       | N      |
| 20211221 | XSVM   | 0                   | 750          | 1600         | N      |
| 20211221 | XT     | 0                   | 424          | 424          | N      |
| 20211221 | XTN    | 0                   | 0            | 200          | N      |
| 20211221 | XTNT   | 295                 | 295          | 295          | N      |
| 20211221 | XXII   | 0                   | 8859         | 16905        | N      |
| 20211221 | XYF    | 2804                | 5609         | 8835         | N      |
| 20211221 | XYL    | 423                 | 86687        | 335397       | N      |
| 20211221 | XYLD   | 0                   | 500          | 525          | N      |
| 20211221 | Y      | 15                  | 15838        | 34321        | N      |
| 20211221 | YALA   | 12092               | 164606       | 273705       | N      |
| 20211221 | YANG   | 0                   | 3109         | 10903        | N      |
| 20211221 | YCBD   | 0                   | 1720         | 1820         | N      |
| 20211221 | YELL   | 0                   | 2701         | 5027         | N      |
| 20211221 | YELP   | 772                 | 90957        | 187636       | N      |
| 20211221 | YETI   | 189                 | 116708       | 230750       | N      |
| 20211221 | YEXT   | 303                 | 125797       | 346145       | N      |
| 20211221 | YGMZ   | 0                   | 300          | 900          | N      |
| 20211221 | YI     | 0                   | 132          | 132          | N      |
| 20211221 | YINN   | 1250                | 35117        | 81798        | N      |
| 20211221 | YLD    | 0                   | 0            | 7            | N      |
| 20211221 | YMAB   | 0                   | 1738         | 2186         | N      |
| 20211221 | YMM    | 18138               | 307831       | 1345693      | N      |
| 20211221 | YNDX   | 0                   | 4059         | 13815        | N      |
| 20211221 | YOLO   | 0                   | 10           | 125          | N      |
| 20211221 | YORW   | 0                   | 100          | 101          | N      |
| 20211221 | YOU    | 38                  | 113841       | 165303       | N      |
| 20211221 | YPF    | 300                 | 130256       | 409775       | N      |
| 20211221 | YPS    | 0                   | 100          | 100          | N      |
| 20211221 | YQ     | 0                   | 3174         | 4474         | N      |
| 20211221 | YRD    | 355                 | 2318         | 8872         | N      |
| 20211221 | YSG    | 444                 | 266298       | 469458       | N      |
| 20211221 | YTPG   | 0                   | 100          | 100          | N      |
| 20211221 | YTRA   | 0                   | 200          | 500          | N      |
| 20211221 | YUM    | 950                 | 225461       | 468139       | N      |
| 20211221 | YUMC   | 1253                | 193937       | 449781       | N      |
| 20211221 | YY     | 0                   | 5220         | 10381        | N      |
| 20211221 | YYY    | 0                   | 1            | 511          | N      |
| 20211221 | Z      | 0                   | 10135        | 22993        | N      |
| 20211221 | ZBH    | 300                 | 587778       | 952645       | N      |
| 20211221 | ZBRA   | 0                   | 3675         | 4680         | N      |
| 20211221 | ZCMD   | 0                   | 100          | 100          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | ZD     | 0                   | 2029         | 2518         | N      |
| 20211221 | ZDGE   | 0                   | 109          | 259          | N      |
| 20211221 | ZEN    | 193                 | 114626       | 217337       | N      |
| 20211221 | ZENV   | 0                   | 90           | 842          | N      |
| 20211221 | ZEPP   | 638                 | 17068        | 98797        | N      |
| 20211221 | ZETA   | 2                   | 30576        | 83835        | N      |
| 20211221 | ZEUS   | 0                   | 514          | 559          | N      |
| 20211221 | ZEV    | 1673                | 107384       | 129367       | N      |
| 20211221 | ZEV WS | 17985               | 18105        | 37603        | N      |
| 20211221 | ZG     | 0                   | 3139         | 4368         | N      |
| 20211221 | ZGN    | 1435                | 137113       | 358299       | N      |
| 20211221 | ZGN WS | 350                 | 13106        | 76984        | N      |
| 20211221 | ZGNX   | 0                   | 6228         | 9949         | N      |
| 20211221 | ZH     | 10813               | 94977        | 546312       | N      |
| 20211221 | ZI     | 0                   | 23225        | 55537        | N      |
| 20211221 | ZIM    | 4918                | 292438       | 667555       | N      |
| 20211221 | ZION   | 0                   | 3498         | 7327         | N      |
| 20211221 | ZIONP  | 0                   | 66           | 66           | N      |
| 20211221 | ZIOP   | 0                   | 22658        | 36252        | N      |
| 20211221 | ZIP    | 1930                | 186276       | 412135       | N      |
| 20211221 | ZIXI   | 0                   | 26237        | 51759        | N      |
| 20211221 | ZLAB   | 20                  | 682          | 3312         | N      |
| 20211221 | ZM     | 0                   | 40196        | 56623        | N      |
| 20211221 | ZME    | 11400               | 13034        | 15975        | N      |
| 20211221 | ZNGA   | 153956              | 381824       | 495505       | N      |
| 20211221 | ZNH    | 0                   | 410          | 1657         | N      |
| 20211221 | ZNTE   | 0                   | 8538         | 16238        | N      |
| 20211221 | ZNTEW  | 0                   | 3800         | 5300         | N      |
| 20211221 | ZNTL   | 0                   | 6369         | 9668         | N      |
| 20211221 | ZOM    | 500                 | 10109        | 12417        | N      |
| 20211221 | ZROZ   | 0                   | 1            | 96           | N      |
| 20211221 | ZS     | 0                   | 18932        | 28624        | N      |
| 20211221 | ZSAN   | 0                   | 800          | 2400         | N      |
| 20211221 | ZSL    | 0                   | 171          | 1403         | N      |
| 20211221 | ZTO    | 12                  | 187525       | 650053       | N      |
| 20211221 | ZTR    | 7239                | 25643        | 34687        | N      |
| 20211221 | ZTS    | 617                 | 281576       | 516952       | N      |
| 20211221 | ZUMZ   | 0                   | 1305         | 1309         | N      |
| 20211221 | ZUO    | 1037                | 173635       | 328763       | N      |
| 20211221 | ZVIA   | 0                   | 29844        | 58204        | N      |
| 20211221 | ZVO    | 0                   | 100          | 100          | N      |
| 20211221 | ZWS    | 0                   | 84470        | 171163       | N      |
| 20211221 | ZY     | 0                   | 4243         | 8060         | N      |
| 20211221 | ZYME   | 63                  | 43326        | 99843        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20211221 | ZYNE   | 0                   | 9392         | 10427        | N      |
| 20211221 | ZYXI   | 0                   | 17           | 712          | N      |