

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | AA      | 10404               | 375509       | 902378       | N      |
| 20240129 | AAA     | 0                   | 0            | 100          | N      |
| 20240129 | AAAU    | 0                   | 25827        | 26077        | N      |
| 20240129 | AACT    | 0                   | 0            | 274          | N      |
| 20240129 | AACT U  | 0                   | 0            | 5100         | N      |
| 20240129 | AACT WS | 0                   | 0            | 3490         | N      |
| 20240129 | AADI    | 0                   | 5170         | 6789         | N      |
| 20240129 | AAGR    | 0                   | 0            | 200          | N      |
| 20240129 | AAL     | 0                   | 637923       | 1213623      | N      |
| 20240129 | AAN     | 9471                | 40117        | 72345        | N      |
| 20240129 | AAOI    | 405                 | 15989        | 50833        | N      |
| 20240129 | AAON    | 0                   | 2089         | 2666         | N      |
| 20240129 | AAP     | 1833                | 185845       | 381518       | N      |
| 20240129 | AAPB    | 0                   | 499          | 533          | N      |
| 20240129 | AAPD    | 0                   | 1424         | 7225         | N      |
| 20240129 | AAPL    | 3372                | 516097       | 976935       | N      |
| 20240129 | AAPU    | 0                   | 3960         | 6755         | N      |
| 20240129 | AAPX    | 0                   | 250          | 500          | N      |
| 20240129 | AAT     | 16466               | 64620        | 109091       | N      |
| 20240129 | AAU     | 0                   | 100          | 200          | N      |
| 20240129 | AAXJ    | 200                 | 20525        | 22236        | N      |
| 20240129 | AB      | 295                 | 40745        | 84177        | N      |
| 20240129 | ABAT    | 0                   | 2297         | 2630         | N      |
| 20240129 | ABBV    | 12435               | 603016       | 1360181      | N      |
| 20240129 | ABCB    | 0                   | 2773         | 4188         | N      |
| 20240129 | ABCL    | 1120                | 29143        | 40987        | N      |
| 20240129 | ABEV    | 873                 | 436494       | 761093       | N      |
| 20240129 | ABG     | 67                  | 29198        | 39133        | N      |
| 20240129 | ABL     | 0                   | 400          | 400          | N      |
| 20240129 | ABM     | 16211               | 44489        | 126019       | N      |
| 20240129 | ABNB    | 1                   | 56700        | 71086        | N      |
| 20240129 | ABOS    | 0                   | 5293         | 9704         | N      |
| 20240129 | ABR     | 4022                | 547934       | 779990       | N      |
| 20240129 | ABR PRD | 0                   | 1189         | 3523         | N      |
| 20240129 | ABR PRE | 0                   | 1371         | 2684         | N      |
| 20240129 | ABR PRF | 0                   | 1158         | 21893        | N      |
| 20240129 | ABSI    | 0                   | 39593        | 47334        | N      |
| 20240129 | ABT     | 4968                | 1013990      | 2377927      | N      |
| 20240129 | ABUS    | 0                   | 22657        | 37276        | N      |
| 20240129 | ABVC    | 0                   | 3237         | 9510         | N      |
| 20240129 | ABVX    | 0                   | 344          | 835          | N      |
| 20240129 | AC      | 0                   | 187          | 1302         | N      |
| 20240129 | ACA     | 11896               | 50863        | 66710        | N      |

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|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | ACAC    | 0                   | 600          | 600          | N      |
| 20240129 | ACAD    | 0                   | 5736         | 15896        | N      |
| 20240129 | ACB     | 100                 | 3764         | 27007        | N      |
| 20240129 | ACCD    | 0                   | 4859         | 7204         | N      |
| 20240129 | ACCO    | 489                 | 45016        | 85133        | N      |
| 20240129 | ACDC    | 0                   | 9680         | 14541        | N      |
| 20240129 | ACEL    | 12238               | 61591        | 91687        | N      |
| 20240129 | ACET    | 400                 | 81974        | 158892       | N      |
| 20240129 | ACGL    | 7                   | 6593         | 13767        | N      |
| 20240129 | ACGLN   | 0                   | 0            | 679          | N      |
| 20240129 | ACHC    | 0                   | 1471         | 2038         | N      |
| 20240129 | ACHL    | 0                   | 0            | 400          | N      |
| 20240129 | ACHR    | 9139                | 613915       | 917521       | N      |
| 20240129 | ACHR WS | 0                   | 3            | 433          | N      |
| 20240129 | ACI     | 76                  | 279006       | 849576       | N      |
| 20240129 | ACIC    | 0                   | 1107         | 6260         | N      |
| 20240129 | ACIO    | 0                   | 100          | 300          | N      |
| 20240129 | ACIU    | 88                  | 226          | 526          | N      |
| 20240129 | ACIW    | 0                   | 6215         | 9792         | N      |
| 20240129 | ACLS    | 20                  | 3713         | 4189         | N      |
| 20240129 | ACLX    | 167                 | 5332         | 7815         | N      |
| 20240129 | ACM     | 11                  | 77258        | 229007       | N      |
| 20240129 | ACMR    | 8                   | 3736         | 6889         | N      |
| 20240129 | ACN     | 4168                | 221049       | 490022       | N      |
| 20240129 | ACNB    | 0                   | 53           | 53           | N      |
| 20240129 | ACON    | 1500                | 2029         | 4240         | N      |
| 20240129 | ACP     | 6829                | 19209        | 43612        | N      |
| 20240129 | ACP PRA | 0                   | 110          | 650          | N      |
| 20240129 | ACR     | 0                   | 720          | 7194         | N      |
| 20240129 | ACR PRC | 0                   | 109          | 3296         | N      |
| 20240129 | ACR PRD | 0                   | 0            | 242          | N      |
| 20240129 | ACRE    | 2391                | 84618        | 138302       | N      |
| 20240129 | ACRS    | 800                 | 33695        | 60956        | N      |
| 20240129 | ACRV    | 0                   | 0            | 200          | N      |
| 20240129 | ACT     | 0                   | 4362         | 9167         | N      |
| 20240129 | ACTG    | 0                   | 1158         | 2264         | N      |
| 20240129 | ACU     | 0                   | 416          | 662          | N      |
| 20240129 | ACV     | 0                   | 2348         | 7090         | N      |
| 20240129 | ACVA    | 0                   | 3447         | 7839         | N      |
| 20240129 | ACWI    | 0                   | 83406        | 117877       | N      |
| 20240129 | ACWV    | 0                   | 932          | 4514         | N      |
| 20240129 | ACWX    | 0                   | 20543        | 48677        | N      |
| 20240129 | ACXP    | 0                   | 100          | 254          | N      |
| 20240129 | ADAP    | 0                   | 100          | 3202         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | ADBE    | 461                 | 20365        | 44045        | N      |
| 20240129 | ADC     | 3981                | 667287       | 754020       | N      |
| 20240129 | ADC PRA | 0                   | 106          | 389          | N      |
| 20240129 | ADCT    | 1983                | 56602        | 210820       | N      |
| 20240129 | ADEA    | 0                   | 4073         | 4805         | N      |
| 20240129 | ADES    | 0                   | 100          | 7259         | N      |
| 20240129 | ADI     | 490                 | 20507        | 29514        | N      |
| 20240129 | ADM     | 11940               | 512039       | 2624376      | N      |
| 20240129 | ADMA    | 0                   | 40934        | 62768        | N      |
| 20240129 | ADN     | 0                   | 2334         | 4334         | N      |
| 20240129 | ADNT    | 16642               | 134991       | 281278       | N      |
| 20240129 | ADP     | 0                   | 10865        | 16218        | N      |
| 20240129 | ADPT    | 0                   | 21074        | 36461        | N      |
| 20240129 | ADSE    | 0                   | 0            | 4199         | N      |
| 20240129 | ADSK    | 0                   | 4393         | 6817         | N      |
| 20240129 | ADT     | 2948                | 523535       | 996877       | N      |
| 20240129 | ADTH    | 193                 | 4667         | 6987         | N      |
| 20240129 | ADTN    | 0                   | 4399         | 7502         | N      |
| 20240129 | ADTX    | 0                   | 4420         | 17048        | N      |
| 20240129 | ADUS    | 0                   | 321          | 1163         | N      |
| 20240129 | ADV     | 0                   | 13651        | 19129        | N      |
| 20240129 | ADVM    | 0                   | 896          | 2509         | N      |
| 20240129 | ADX     | 0                   | 5930         | 27914        | N      |
| 20240129 | AE      | 0                   | 30           | 30           | N      |
| 20240129 | AEE     | 1405                | 236548       | 432604       | N      |
| 20240129 | AEF     | 0                   | 500          | 500          | N      |
| 20240129 | AEFC    | 0                   | 1063         | 7878         | N      |
| 20240129 | AEG     | 7                   | 295647       | 435768       | N      |
| 20240129 | AEHR    | 9                   | 27709        | 46206        | N      |
| 20240129 | AEIS    | 30                  | 617          | 699          | N      |
| 20240129 | AEL     | 29623               | 93105        | 137654       | N      |
| 20240129 | AEL PRA | 500                 | 3064         | 5889         | N      |
| 20240129 | AEL PRB | 0                   | 1205         | 6503         | N      |
| 20240129 | AEM     | 2611                | 253321       | 547346       | N      |
| 20240129 | AEO     | 17656               | 278595       | 506499       | N      |
| 20240129 | AEON    | 0                   | 5            | 85           | N      |
| 20240129 | AEP     | 0                   | 70828        | 91807        | N      |
| 20240129 | AER     | 2                   | 157008       | 438956       | N      |
| 20240129 | AERT    | 0                   | 100          | 200          | N      |
| 20240129 | AES     | 9102                | 469659       | 1196461      | N      |
| 20240129 | AESC    | 34                  | 2318         | 2753         | N      |
| 20240129 | AESI    | 174                 | 94786        | 117929       | N      |
| 20240129 | AESR    | 0                   | 101          | 201          | N      |
| 20240129 | AETH    | 0                   | 0            | 100          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | AEVA    | 15899               | 63830        | 152167       | N      |
| 20240129 | AEVA WS | 1                   | 1            | 1            | N      |
| 20240129 | AEY     | 0                   | 100          | 981          | N      |
| 20240129 | AFB     | 0                   | 623          | 29108        | N      |
| 20240129 | AFCG    | 0                   | 3            | 104          | N      |
| 20240129 | AFG     | 705                 | 27910        | 62745        | N      |
| 20240129 | AFGB    | 0                   | 3345         | 3586         | N      |
| 20240129 | AFGC    | 0                   | 238          | 911          | N      |
| 20240129 | AFGD    | 0                   | 600          | 2445         | N      |
| 20240129 | AFGE    | 0                   | 3332         | 4178         | N      |
| 20240129 | AFIB    | 5124                | 6100         | 6599         | N      |
| 20240129 | AFIF    | 0                   | 0            | 67           | N      |
| 20240129 | AFJK    | 0                   | 0            | 101600       | N      |
| 20240129 | AFJKU   | 0                   | 0            | 1600         | N      |
| 20240129 | AFK     | 0                   | 200          | 300          | N      |
| 20240129 | AFL     | 1830                | 329580       | 626459       | N      |
| 20240129 | AFMD    | 0                   | 300          | 1513         | N      |
| 20240129 | AFRM    | 1919                | 316367       | 499424       | N      |
| 20240129 | AFT     | 476                 | 2724         | 15124        | N      |
| 20240129 | AFTY    | 0                   | 0            | 100          | N      |
| 20240129 | AFYA    | 0                   | 607          | 627          | N      |
| 20240129 | AG      | 684                 | 844365       | 6790575      | N      |
| 20240129 | AGAE    | 0                   | 154          | 154          | N      |
| 20240129 | AGCO    | 158                 | 63020        | 139998       | N      |
| 20240129 | AGD     | 4831                | 8167         | 20235        | N      |
| 20240129 | AGEN    | 100                 | 23315        | 47766        | N      |
| 20240129 | AGFY    | 898                 | 900          | 2673         | N      |
| 20240129 | AGG     | 0                   | 119995       | 149836       | N      |
| 20240129 | AGGY    | 0                   | 1            | 1            | N      |
| 20240129 | AGI     | 13857               | 248384       | 409554       | N      |
| 20240129 | AGIO    | 0                   | 5634         | 12933        | N      |
| 20240129 | AGL     | 320                 | 991365       | 1843138      | N      |
| 20240129 | AGM     | 164                 | 8721         | 11846        | N      |
| 20240129 | AGM A   | 20                  | 20           | 21           | N      |
| 20240129 | AGM PRC | 0                   | 100          | 795          | N      |
| 20240129 | AGM PRD | 0                   | 96           | 725          | N      |
| 20240129 | AGM PRE | 0                   | 284          | 330          | N      |
| 20240129 | AGM PRF | 0                   | 0            | 1855         | N      |
| 20240129 | AGM PRG | 0                   | 25           | 3248         | N      |
| 20240129 | AGNC    | 0                   | 200444       | 216542       | N      |
| 20240129 | AGNCL   | 0                   | 200          | 696          | N      |
| 20240129 | AGNCM   | 0                   | 0            | 244          | N      |
| 20240129 | AGNCN   | 0                   | 200          | 2399         | N      |
| 20240129 | AGNCP   | 0                   | 136          | 505          | N      |

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|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | AGO     | 0                   | 34206        | 47437        | N      |
| 20240129 | AGQ     | 0                   | 8295         | 9584         | N      |
| 20240129 | AGR     | 2092                | 53864        | 201439       | N      |
| 20240129 | AGRO    | 1918                | 65198        | 200281       | N      |
| 20240129 | AGS     | 40                  | 96093        | 162386       | N      |
| 20240129 | AGTI    | 2                   | 25739        | 61168        | N      |
| 20240129 | AGX     | 0                   | 8910         | 18863        | N      |
| 20240129 | AGYS    | 0                   | 1717         | 4364         | N      |
| 20240129 | AGZ     | 0                   | 0            | 100          | N      |
| 20240129 | AGZD    | 0                   | 0            | 978          | N      |
| 20240129 | AHCO    | 400                 | 8716         | 14411        | N      |
| 20240129 | AHH     | 1                   | 77697        | 167770       | N      |
| 20240129 | AHH PRA | 0                   | 104          | 104          | N      |
| 20240129 | AHI     | 0                   | 0            | 92           | N      |
| 20240129 | AHL PRC | 0                   | 969          | 3596         | N      |
| 20240129 | AHL PRD | 0                   | 152          | 420          | N      |
| 20240129 | AHL PRE | 0                   | 3721         | 7798         | N      |
| 20240129 | AHT     | 194                 | 14133        | 21105        | N      |
| 20240129 | AHT PRD | 0                   | 35           | 35           | N      |
| 20240129 | AHT PRF | 0                   | 0            | 35           | N      |
| 20240129 | AHT PRG | 0                   | 22           | 22           | N      |
| 20240129 | AHT PRH | 0                   | 29           | 826          | N      |
| 20240129 | AHT PRI | 0                   | 150          | 200          | N      |
| 20240129 | AI      | 6856                | 408606       | 679701       | N      |
| 20240129 | AIA     | 0                   | 100          | 100          | N      |
| 20240129 | AIF     | 465                 | 8212         | 11286        | N      |
| 20240129 | AIG     | 4726                | 546565       | 1274886      | N      |
| 20240129 | AIG PRA | 0                   | 379          | 3464         | N      |
| 20240129 | AIM     | 0                   | 100          | 261          | N      |
| 20240129 | AIMD    | 0                   | 200          | 200          | N      |
| 20240129 | AIN     | 0                   | 20414        | 34613        | N      |
| 20240129 | AIO     | 0                   | 5396         | 11693        | N      |
| 20240129 | AIP     | 0                   | 506          | 681          | N      |
| 20240129 | AIQ     | 0                   | 330          | 453          | N      |
| 20240129 | AIR     | 7586                | 35738        | 62805        | N      |
| 20240129 | AIRC    | 7                   | 99887        | 303123       | N      |
| 20240129 | AIRE    | 0                   | 100          | 101          | N      |
| 20240129 | AIRI    | 100                 | 100          | 100          | N      |
| 20240129 | AIRR    | 0                   | 535          | 535          | N      |
| 20240129 | AIRS    | 0                   | 25           | 39           | N      |
| 20240129 | AIRT    | 0                   | 5            | 5            | N      |
| 20240129 | AISP    | 0                   | 300          | 323          | N      |
| 20240129 | AIT     | 228                 | 38768        | 67754        | N      |
| 20240129 | AIU     | 2                   | 167          | 780          | N      |

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|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | AIV     | 32                  | 75268        | 160257       | N      |
| 20240129 | AIVL    | 100                 | 100          | 123          | N      |
| 20240129 | AIZ     | 389                 | 31808        | 103430       | N      |
| 20240129 | AIZN    | 0                   | 13877        | 16395        | N      |
| 20240129 | AJG     | 22350               | 226325       | 420571       | N      |
| 20240129 | AJX     | 2174                | 29928        | 86999        | N      |
| 20240129 | AJXA    | 0                   | 3201         | 4400         | N      |
| 20240129 | AKA     | 66                  | 767          | 1214         | N      |
| 20240129 | AKAM    | 4                   | 5942         | 9305         | N      |
| 20240129 | AKAN    | 0                   | 0            | 100          | N      |
| 20240129 | AKBA    | 100                 | 39675        | 79710        | N      |
| 20240129 | AKO A   | 0                   | 459          | 1372         | N      |
| 20240129 | AKO B   | 1                   | 7055         | 8454         | N      |
| 20240129 | AKR     | 201                 | 261407       | 312641       | N      |
| 20240129 | AKRO    | 72                  | 6090         | 9674         | N      |
| 20240129 | AKTS    | 0                   | 3550         | 12549        | N      |
| 20240129 | AKYA    | 0                   | 4619         | 20219        | N      |
| 20240129 | AL      | 3                   | 146988       | 277048       | N      |
| 20240129 | AL PRA  | 400                 | 794          | 5257         | N      |
| 20240129 | ALAR    | 0                   | 0            | 100          | N      |
| 20240129 | ALB     | 2059                | 292067       | 490793       | N      |
| 20240129 | ALC     | 33                  | 197246       | 270798       | N      |
| 20240129 | ALCC    | 35                  | 24131        | 159358       | N      |
| 20240129 | ALDX    | 0                   | 9763         | 20541        | N      |
| 20240129 | ALE     | 385                 | 41714        | 101958       | N      |
| 20240129 | ALEC    | 0                   | 4417         | 6058         | N      |
| 20240129 | ALEX    | 1                   | 25447        | 78288        | N      |
| 20240129 | ALG     | 2889                | 16511        | 22966        | N      |
| 20240129 | ALGM    | 0                   | 11212        | 14133        | N      |
| 20240129 | ALGN    | 0                   | 10385        | 16320        | N      |
| 20240129 | ALGS    | 0                   | 0            | 660          | N      |
| 20240129 | ALGT    | 0                   | 1369         | 1518         | N      |
| 20240129 | ALHC    | 0                   | 2513         | 4572         | N      |
| 20240129 | ALIM    | 0                   | 0            | 23           | N      |
| 20240129 | ALIT    | 11                  | 959534       | 2085267      | N      |
| 20240129 | ALK     | 1990                | 251119       | 636288       | N      |
| 20240129 | ALKS    | 0                   | 7743         | 15183        | N      |
| 20240129 | ALKT    | 0                   | 2809         | 3861         | N      |
| 20240129 | ALL     | 2581                | 224677       | 479683       | N      |
| 20240129 | ALL PRB | 0                   | 2977         | 3805         | N      |
| 20240129 | ALL PRH | 0                   | 7011         | 24147        | N      |
| 20240129 | ALL PRI | 0                   | 679          | 1621         | N      |
| 20240129 | ALL PRJ | 0                   | 2035         | 3312         | N      |
| 20240129 | ALLE    | 1138                | 138350       | 184041       | N      |

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|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | ALLG     | 3344                | 15068        | 21195        | N      |
| 20240129 | ALLK     | 0                   | 39914        | 46730        | N      |
| 20240129 | ALLO     | 200                 | 51705        | 59127        | N      |
| 20240129 | ALLR     | 0                   | 0            | 200          | N      |
| 20240129 | ALLT     | 0                   | 3104         | 8952         | N      |
| 20240129 | ALLY     | 3467                | 742263       | 1023610      | N      |
| 20240129 | ALNT     | 0                   | 0            | 68           | N      |
| 20240129 | ALNY     | 22                  | 6447         | 11580        | N      |
| 20240129 | ALPN     | 0                   | 8215         | 13044        | N      |
| 20240129 | ALRM     | 0                   | 1847         | 1865         | N      |
| 20240129 | ALRN     | 0                   | 38           | 434          | N      |
| 20240129 | ALRS     | 0                   | 80           | 145          | N      |
| 20240129 | ALSN     | 618                 | 113164       | 210141       | N      |
| 20240129 | ALT      | 357                 | 42359        | 86142        | N      |
| 20240129 | ALTG     | 100                 | 23935        | 34226        | N      |
| 20240129 | ALTG PRA | 0                   | 0            | 1300         | N      |
| 20240129 | ALTI     | 0                   | 0            | 44           | N      |
| 20240129 | ALTL     | 0                   | 132          | 1287         | N      |
| 20240129 | ALTM     | 16955               | 911989       | 1548165      | N      |
| 20240129 | ALTO     | 0                   | 12607        | 24412        | N      |
| 20240129 | ALTR     | 0                   | 1345         | 2025         | N      |
| 20240129 | ALUR     | 0                   | 847          | 1801         | N      |
| 20240129 | ALUR WS  | 0                   | 0            | 91           | N      |
| 20240129 | ALV      | 99                  | 118406       | 263722       | N      |
| 20240129 | ALVO     | 0                   | 1332         | 6947         | N      |
| 20240129 | ALVOW    | 0                   | 0            | 1200         | N      |
| 20240129 | ALVR     | 0                   | 1923         | 2214         | N      |
| 20240129 | ALX      | 15                  | 923          | 2258         | N      |
| 20240129 | ALXO     | 0                   | 2179         | 2712         | N      |
| 20240129 | ALYA     | 0                   | 0            | 100          | N      |
| 20240129 | AM       | 11789               | 374288       | 570345       | N      |
| 20240129 | AMAL     | 0                   | 1261         | 1546         | N      |
| 20240129 | AMAM     | 0                   | 12479        | 24967        | N      |
| 20240129 | AMAT     | 113                 | 56364        | 81479        | N      |
| 20240129 | AMAX     | 0                   | 100          | 100          | N      |
| 20240129 | AMBA     | 0                   | 1847         | 3910         | N      |
| 20240129 | AMBC     | 0                   | 28541        | 95467        | N      |
| 20240129 | AMBI     | 0                   | 18           | 20           | N      |
| 20240129 | AMBO     | 0                   | 200          | 200          | N      |
| 20240129 | AMBP     | 26                  | 109547       | 178519       | N      |
| 20240129 | AMBP WS  | 0                   | 0            | 300          | N      |
| 20240129 | AMC      | 34243               | 690318       | 1552411      | N      |
| 20240129 | AMCR     | 4763                | 1141062      | 1928394      | N      |
| 20240129 | AMCX     | 0                   | 968          | 1759         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | AMD     | 13487               | 172887       | 348767       | N      |
| 20240129 | AMDS    | 0                   | 4455         | 4455         | N      |
| 20240129 | AMDY    | 0                   | 115          | 115          | N      |
| 20240129 | AME     | 3170                | 134307       | 416986       | N      |
| 20240129 | AMED    | 0                   | 706          | 1260         | N      |
| 20240129 | AMEH    | 0                   | 680          | 1006         | N      |
| 20240129 | AMG     | 58                  | 15358        | 48377        | N      |
| 20240129 | AMGN    | 27                  | 17594        | 25881        | N      |
| 20240129 | AMH     | 768                 | 324771       | 1032204      | N      |
| 20240129 | AMH PRG | 0                   | 4            | 700          | N      |
| 20240129 | AMH PRH | 0                   | 48           | 332          | N      |
| 20240129 | AMIX    | 0                   | 138          | 523          | N      |
| 20240129 | AMJ     | 0                   | 4937         | 7954         | N      |
| 20240129 | AMK     | 0                   | 13808        | 41981        | N      |
| 20240129 | AMKR    | 6                   | 3603         | 5874         | N      |
| 20240129 | AMLI    | 0                   | 0            | 1110         | N      |
| 20240129 | AMLP    | 4915                | 24980        | 33674        | N      |
| 20240129 | AMLX    | 300                 | 5357         | 15905        | N      |
| 20240129 | AMN     | 6                   | 77536        | 116444       | N      |
| 20240129 | AMNB    | 0                   | 0            | 1            | N      |
| 20240129 | AMP     | 688                 | 119594       | 193468       | N      |
| 20240129 | AMPE    | 0                   | 500          | 500          | N      |
| 20240129 | AMPH    | 0                   | 6112         | 20627        | N      |
| 20240129 | AMPL    | 0                   | 1099         | 4384         | N      |
| 20240129 | AMPS    | 1                   | 124340       | 222569       | N      |
| 20240129 | AMPX    | 3619                | 58945        | 72234        | N      |
| 20240129 | AMPX WS | 0                   | 700          | 2012         | N      |
| 20240129 | AMPY    | 0                   | 79793        | 125284       | N      |
| 20240129 | AMR     | 577                 | 27070        | 33683        | N      |
| 20240129 | AMRC    | 57                  | 73614        | 124922       | N      |
| 20240129 | AMRK    | 0                   | 1327         | 1736         | N      |
| 20240129 | AMRN    | 0                   | 44396        | 53049        | N      |
| 20240129 | AMRX    | 0                   | 68426        | 107819       | N      |
| 20240129 | AMSC    | 0                   | 6362         | 14663        | N      |
| 20240129 | AMSF    | 0                   | 601          | 822          | N      |
| 20240129 | AMST    | 0                   | 0            | 109          | N      |
| 20240129 | AMSWA   | 0                   | 1990         | 3301         | N      |
| 20240129 | AMT     | 4151                | 197647       | 658271       | N      |
| 20240129 | AMTB    | 0                   | 41151        | 68970        | N      |
| 20240129 | AMTD    | 144                 | 973          | 3563         | N      |
| 20240129 | AMTX    | 0                   | 10181        | 12418        | N      |
| 20240129 | AMWD    | 0                   | 116          | 326          | N      |
| 20240129 | AMWL    | 265                 | 30737        | 156073       | N      |
| 20240129 | AMX     | 9174                | 159552       | 218247       | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | AMZD   | 0                   | 14           | 1014         | N      |
| 20240129 | AMZN   | 1621                | 453754       | 940840       | N      |
| 20240129 | AMZU   | 200                 | 23747        | 30715        | N      |
| 20240129 | AMZY   | 0                   | 19           | 19           | N      |
| 20240129 | AN     | 157                 | 41800        | 97418        | N      |
| 20240129 | ANAB   | 0                   | 919          | 1513         | N      |
| 20240129 | ANDE   | 0                   | 468          | 600          | N      |
| 20240129 | ANEB   | 850                 | 850          | 950          | N      |
| 20240129 | ANET   | 5275                | 200034       | 343838       | N      |
| 20240129 | ANF    | 4361                | 122312       | 218101       | N      |
| 20240129 | ANGI   | 600                 | 9369         | 19335        | N      |
| 20240129 | ANGL   | 0                   | 8574         | 9220         | N      |
| 20240129 | ANGO   | 0                   | 9242         | 11954        | N      |
| 20240129 | ANIK   | 0                   | 199          | 617          | N      |
| 20240129 | ANIP   | 0                   | 425          | 506          | N      |
| 20240129 | ANIX   | 0                   | 0            | 145          | N      |
| 20240129 | ANNX   | 0                   | 780          | 4948         | N      |
| 20240129 | ANSS   | 0                   | 2854         | 7696         | N      |
| 20240129 | ANTX   | 0                   | 327          | 496          | N      |
| 20240129 | ANVS   | 1456                | 19565        | 40663        | N      |
| 20240129 | ANY    | 0                   | 34995        | 39982        | N      |
| 20240129 | AOA    | 0                   | 100          | 205          | N      |
| 20240129 | AOD    | 449                 | 55829        | 121418       | N      |
| 20240129 | AOK    | 0                   | 200          | 558          | N      |
| 20240129 | AOM    | 0                   | 476          | 1390         | N      |
| 20240129 | AOMR   | 262                 | 3550         | 6361         | N      |
| 20240129 | AON    | 1036                | 76274        | 336724       | N      |
| 20240129 | AONC   | 0                   | 0            | 100          | N      |
| 20240129 | AOR    | 0                   | 652          | 2611         | N      |
| 20240129 | AORT   | 1004                | 30460        | 71961        | N      |
| 20240129 | AOS    | 677                 | 150847       | 320582       | N      |
| 20240129 | AOSL   | 0                   | 1388         | 1567         | N      |
| 20240129 | AOUT   | 0                   | 21           | 35           | N      |
| 20240129 | AP     | 277                 | 3193         | 6572         | N      |
| 20240129 | APA    | 100                 | 105901       | 167123       | N      |
| 20240129 | APAM   | 1685                | 190735       | 229402       | N      |
| 20240129 | APCB   | 0                   | 0            | 400          | N      |
| 20240129 | APCX   | 0                   | 101          | 175          | N      |
| 20240129 | APD    | 1363                | 92906        | 325136       | N      |
| 20240129 | APDN   | 0                   | 100          | 100          | N      |
| 20240129 | APEI   | 481                 | 924          | 4152         | N      |
| 20240129 | APG    | 1000                | 181359       | 481189       | N      |
| 20240129 | APGE   | 0                   | 4300         | 4984         | N      |
| 20240129 | APH    | 7508                | 504041       | 1075953      | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | API     | 0                   | 4674         | 5502         | N      |
| 20240129 | APLD    | 400                 | 51581        | 59644        | N      |
| 20240129 | APLE    | 27102               | 304960       | 512641       | N      |
| 20240129 | APLM    | 0                   | 166          | 166          | N      |
| 20240129 | APLS    | 0                   | 15533        | 19916        | N      |
| 20240129 | APLT    | 0                   | 3169         | 6950         | N      |
| 20240129 | APLY    | 0                   | 100          | 100          | N      |
| 20240129 | APMU    | 0                   | 100          | 100          | N      |
| 20240129 | APO     | 3139                | 267394       | 606793       | N      |
| 20240129 | APO PRA | 0                   | 311          | 2331         | N      |
| 20240129 | APOG    | 0                   | 87           | 232          | N      |
| 20240129 | APOS    | 0                   | 4656         | 14570        | N      |
| 20240129 | APP     | 0                   | 36115        | 51896        | N      |
| 20240129 | APPF    | 0                   | 4911         | 7085         | N      |
| 20240129 | APPN    | 0                   | 2279         | 3099         | N      |
| 20240129 | APPS    | 0                   | 37651        | 49293        | N      |
| 20240129 | APT     | 0                   | 0            | 200          | N      |
| 20240129 | APTO    | 0                   | 0            | 115          | N      |
| 20240129 | APTV    | 1429                | 412281       | 709428       | N      |
| 20240129 | APUE    | 0                   | 1384         | 1584         | N      |
| 20240129 | APVO    | 0                   | 18           | 132          | N      |
| 20240129 | APYX    | 0                   | 0            | 200          | N      |
| 20240129 | AQMS    | 4000                | 4000         | 5551         | N      |
| 20240129 | AQN     | 4599                | 300359       | 443611       | N      |
| 20240129 | AQNB    | 0                   | 375          | 2964         | N      |
| 20240129 | AQNU    | 0                   | 2906         | 5209         | N      |
| 20240129 | AQST    | 0                   | 760          | 2229         | N      |
| 20240129 | AR      | 6243                | 393028       | 873583       | N      |
| 20240129 | ARAY    | 0                   | 25877        | 31987        | N      |
| 20240129 | ARB     | 0                   | 0            | 50           | N      |
| 20240129 | ARBK    | 100                 | 2122         | 5995         | N      |
| 20240129 | ARBKL   | 0                   | 0            | 490          | N      |
| 20240129 | ARC     | 1023                | 7883         | 35795        | N      |
| 20240129 | ARCB    | 117                 | 980          | 1150         | N      |
| 20240129 | ARCC    | 1000                | 54806        | 61512        | N      |
| 20240129 | ARCH    | 399                 | 15863        | 28709        | N      |
| 20240129 | ARCM    | 0                   | 0            | 1            | N      |
| 20240129 | ARCO    | 537                 | 105644       | 220476       | N      |
| 20240129 | ARCT    | 42                  | 2357         | 4113         | N      |
| 20240129 | ARDC    | 3                   | 3478         | 8313         | N      |
| 20240129 | ARDX    | 200                 | 67310        | 132271       | N      |
| 20240129 | ARE     | 5296                | 408424       | 633685       | N      |
| 20240129 | AREB    | 2400                | 2400         | 2700         | N      |
| 20240129 | AREC    | 0                   | 100          | 1050         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | ARES     | 966                 | 153808       | 280003       | N      |
| 20240129 | ARGD     | 0                   | 107          | 5627         | N      |
| 20240129 | ARGO PRA | 0                   | 550          | 3627         | N      |
| 20240129 | ARGT     | 0                   | 825          | 1077         | N      |
| 20240129 | ARGX     | 196                 | 5314         | 6128         | N      |
| 20240129 | ARHS     | 0                   | 12915        | 16548        | N      |
| 20240129 | ARI      | 800                 | 153479       | 194166       | N      |
| 20240129 | ARIS     | 15                  | 25464        | 35289        | N      |
| 20240129 | ARKA     | 0                   | 2            | 2            | N      |
| 20240129 | ARKB     | 0                   | 61869        | 107331       | N      |
| 20240129 | ARKF     | 0                   | 6779         | 9706         | N      |
| 20240129 | ARKG     | 0                   | 42560        | 57301        | N      |
| 20240129 | ARKK     | 24385               | 336736       | 482058       | N      |
| 20240129 | ARKO     | 0                   | 5608         | 6852         | N      |
| 20240129 | ARKOW    | 0                   | 0            | 400          | N      |
| 20240129 | ARKQ     | 0                   | 499          | 2231         | N      |
| 20240129 | ARKW     | 0                   | 608          | 1302         | N      |
| 20240129 | ARL      | 0                   | 177          | 442          | N      |
| 20240129 | ARLO     | 807                 | 97533        | 203886       | N      |
| 20240129 | ARLP     | 0                   | 9248         | 11947        | N      |
| 20240129 | ARM      | 0                   | 15232        | 33446        | N      |
| 20240129 | ARMK     | 2806                | 230337       | 359033       | N      |
| 20240129 | ARMN     | 0                   | 2402         | 2765         | N      |
| 20240129 | AROC     | 27843               | 243547       | 361316       | N      |
| 20240129 | AROW     | 0                   | 16           | 116          | N      |
| 20240129 | ARQQ     | 0                   | 800          | 800          | N      |
| 20240129 | ARQT     | 0                   | 120437       | 173777       | N      |
| 20240129 | ARR      | 968                 | 127437       | 283126       | N      |
| 20240129 | ARR PRC  | 0                   | 789          | 2336         | N      |
| 20240129 | ARRW     | 0                   | 0            | 100          | N      |
| 20240129 | ARRY     | 2800                | 88845        | 114947       | N      |
| 20240129 | ARTNA    | 0                   | 92           | 228          | N      |
| 20240129 | ARVL     | 3808                | 4868         | 13068        | N      |
| 20240129 | ARVN     | 0                   | 3677         | 5089         | N      |
| 20240129 | ARW      | 161                 | 57336        | 161289       | N      |
| 20240129 | ARWR     | 22                  | 7241         | 9233         | N      |
| 20240129 | ASA      | 2000                | 6463         | 12377        | N      |
| 20240129 | ASAI     | 453                 | 150958       | 185957       | N      |
| 20240129 | ASAN     | 2926                | 227037       | 452823       | N      |
| 20240129 | ASB      | 4924                | 316033       | 489504       | N      |
| 20240129 | ASB PRE  | 0                   | 1168         | 1168         | N      |
| 20240129 | ASB PRF  | 0                   | 206          | 2243         | N      |
| 20240129 | ASBA     | 0                   | 2276         | 2942         | N      |
| 20240129 | ASC      | 8818                | 170880       | 269299       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | ASG      | 7301                | 34596        | 81197        | N      |
| 20240129 | ASGI     | 0                   | 3357         | 9032         | N      |
| 20240129 | ASGN     | 270                 | 38737        | 71464        | N      |
| 20240129 | ASH      | 180                 | 97875        | 145729       | N      |
| 20240129 | ASHR     | 0                   | 53291        | 65430        | N      |
| 20240129 | ASHS     | 0                   | 0            | 200          | N      |
| 20240129 | ASIX     | 503                 | 26905        | 40949        | N      |
| 20240129 | ASLE     | 0                   | 8563         | 11851        | N      |
| 20240129 | ASLN     | 0                   | 0            | 1700         | N      |
| 20240129 | ASM      | 0                   | 1669         | 4769         | N      |
| 20240129 | ASMB     | 0                   | 400          | 3600         | N      |
| 20240129 | ASML     | 17                  | 7292         | 12487        | N      |
| 20240129 | ASND     | 0                   | 1482         | 2220         | N      |
| 20240129 | ASO      | 0                   | 10835        | 14612        | N      |
| 20240129 | ASPI     | 200                 | 9791         | 12569        | N      |
| 20240129 | ASPN     | 50                  | 76692        | 311171       | N      |
| 20240129 | ASPS     | 0                   | 2            | 2            | N      |
| 20240129 | ASR      | 1764                | 8466         | 10653        | N      |
| 20240129 | ASRT     | 102                 | 3126         | 11423        | N      |
| 20240129 | ASST     | 0                   | 0            | 100          | N      |
| 20240129 | ASTE     | 0                   | 291          | 823          | N      |
| 20240129 | ASTL     | 300                 | 19504        | 27384        | N      |
| 20240129 | ASTR     | 514                 | 1085         | 2944         | N      |
| 20240129 | ASTS     | 0                   | 94034        | 209282       | N      |
| 20240129 | ASUR     | 0                   | 107          | 306          | N      |
| 20240129 | ASX      | 200                 | 826878       | 1276723      | N      |
| 20240129 | ASXC     | 100                 | 49088        | 53029        | N      |
| 20240129 | ASYS     | 0                   | 80           | 184          | N      |
| 20240129 | ATAI     | 0                   | 54781        | 74341        | N      |
| 20240129 | ATAT     | 0                   | 403          | 1639         | N      |
| 20240129 | ATCO PRD | 0                   | 0            | 933          | N      |
| 20240129 | ATCO PRH | 0                   | 549          | 8270         | N      |
| 20240129 | A TEC    | 0                   | 16971        | 29279        | N      |
| 20240129 | A TEK    | 0                   | 19           | 19           | N      |
| 20240129 | ATEN     | 4234                | 119744       | 202854       | N      |
| 20240129 | A TEX    | 0                   | 172          | 646          | N      |
| 20240129 | ATGE     | 2                   | 161075       | 210720       | N      |
| 20240129 | ATH PRA  | 0                   | 21115        | 28703        | N      |
| 20240129 | ATH PRB  | 0                   | 730          | 8404         | N      |
| 20240129 | ATH PRC  | 0                   | 458          | 6921         | N      |
| 20240129 | ATH PRD  | 0                   | 3014         | 7325         | N      |
| 20240129 | ATH PRE  | 0                   | 3094         | 5762         | N      |
| 20240129 | ATHA     | 0                   | 2074         | 2706         | N      |
| 20240129 | ATHM     | 100                 | 43615        | 83447        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | ATI     | 1323                | 151648       | 346140       | N      |
| 20240129 | ATIP    | 4                   | 362          | 633          | N      |
| 20240129 | ATKR    | 366                 | 37824        | 94393        | N      |
| 20240129 | ATLO    | 0                   | 33           | 33           | N      |
| 20240129 | ATLX    | 0                   | 26           | 70           | N      |
| 20240129 | ATMU    | 1                   | 53601        | 67053        | N      |
| 20240129 | ATNF    | 0                   | 100          | 100          | N      |
| 20240129 | ATNFW   | 0                   | 0            | 100          | N      |
| 20240129 | ATNI    | 0                   | 62           | 63           | N      |
| 20240129 | ATNM    | 0                   | 1118         | 1338         | N      |
| 20240129 | ATO     | 572                 | 125201       | 220337       | N      |
| 20240129 | ATOM    | 0                   | 1001         | 1498         | N      |
| 20240129 | ATOS    | 0                   | 792          | 2108         | N      |
| 20240129 | ATPC    | 0                   | 0            | 18           | N      |
| 20240129 | ATR     | 1005                | 33775        | 74115        | N      |
| 20240129 | ATRA    | 488                 | 1700         | 5591         | N      |
| 20240129 | ATRC    | 1                   | 1342         | 3889         | N      |
| 20240129 | ATRI    | 0                   | 120          | 138          | N      |
| 20240129 | ATRO    | 0                   | 635          | 945          | N      |
| 20240129 | ATS     | 17                  | 3257         | 5991         | N      |
| 20240129 | ATSG    | 0                   | 2404         | 3627         | N      |
| 20240129 | ATUS    | 201                 | 148539       | 503221       | N      |
| 20240129 | ATXI    | 0                   | 300          | 13731        | N      |
| 20240129 | ATXS    | 0                   | 9002         | 16230        | N      |
| 20240129 | AU      | 3325                | 199668       | 319698       | N      |
| 20240129 | AUB     | 18234               | 60623        | 85224        | N      |
| 20240129 | AUB PRA | 0                   | 875          | 2222         | N      |
| 20240129 | AUDC    | 0                   | 410          | 1153         | N      |
| 20240129 | AUGX    | 765                 | 1259         | 2059         | N      |
| 20240129 | AUID    | 0                   | 200          | 200          | N      |
| 20240129 | AULT    | 0                   | 2990         | 3126         | N      |
| 20240129 | AUPH    | 0                   | 36145        | 63339        | N      |
| 20240129 | AUR     | 3600                | 114789       | 140103       | N      |
| 20240129 | AURA    | 0                   | 368          | 983          | N      |
| 20240129 | AUSF    | 0                   | 600          | 609          | N      |
| 20240129 | AUTL    | 0                   | 2716         | 5450         | N      |
| 20240129 | AUUD    | 0                   | 0            | 100          | N      |
| 20240129 | AUVI    | 1894                | 4313         | 4925         | N      |
| 20240129 | AVA     | 328                 | 68550        | 207763       | N      |
| 20240129 | AVAH    | 0                   | 1116         | 1116         | N      |
| 20240129 | AVAL    | 401                 | 4323         | 6311         | N      |
| 20240129 | AVAV    | 0                   | 1025         | 1064         | N      |
| 20240129 | AVB     | 1104                | 71556        | 214140       | N      |
| 20240129 | AVBP    | 0                   | 2064         | 3448         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | AVD    | 21                  | 28896        | 69559        | N      |
| 20240129 | AVDE   | 0                   | 148          | 517          | N      |
| 20240129 | AVDL   | 0                   | 5270         | 19800        | N      |
| 20240129 | AVDV   | 0                   | 489          | 1921         | N      |
| 20240129 | AVDX   | 189                 | 31248        | 53736        | N      |
| 20240129 | AVEM   | 0                   | 663          | 683          | N      |
| 20240129 | AVGO   | 217                 | 9288         | 20949        | N      |
| 20240129 | AVGV   | 0                   | 0            | 1            | N      |
| 20240129 | AVIG   | 0                   | 200          | 599          | N      |
| 20240129 | AVIR   | 0                   | 1029         | 2356         | N      |
| 20240129 | AVIV   | 0                   | 3            | 3            | N      |
| 20240129 | AVK    | 200                 | 5969         | 10932        | N      |
| 20240129 | AVLV   | 0                   | 2208         | 2360         | N      |
| 20240129 | AVNS   | 1846                | 35907        | 64715        | N      |
| 20240129 | AVNT   | 0                   | 87606        | 165367       | N      |
| 20240129 | AVNW   | 0                   | 146          | 254          | N      |
| 20240129 | AVO    | 0                   | 1372         | 1540         | N      |
| 20240129 | AVPT   | 0                   | 12999        | 15087        | N      |
| 20240129 | AVPTW  | 0                   | 0            | 5727         | N      |
| 20240129 | AVSC   | 0                   | 114          | 114          | N      |
| 20240129 | AVSD   | 0                   | 900          | 900          | N      |
| 20240129 | AVSF   | 0                   | 100          | 100          | N      |
| 20240129 | AVSU   | 0                   | 27           | 32           | N      |
| 20240129 | AVT    | 0                   | 6080         | 8123         | N      |
| 20240129 | AVTE   | 0                   | 243          | 728          | N      |
| 20240129 | AVTR   | 4191                | 852611       | 1493678      | N      |
| 20240129 | AVUS   | 0                   | 933          | 1059         | N      |
| 20240129 | AVUV   | 0                   | 7840         | 8285         | N      |
| 20240129 | AVXL   | 0                   | 15333        | 18670        | N      |
| 20240129 | AVY    | 729                 | 93141        | 182517       | N      |
| 20240129 | AWF    | 1250                | 11899        | 23205        | N      |
| 20240129 | AWH    | 0                   | 205          | 315          | N      |
| 20240129 | AWI    | 0                   | 76598        | 126233       | N      |
| 20240129 | AWK    | 1115                | 170985       | 419531       | N      |
| 20240129 | AWP    | 53                  | 27643        | 90084        | N      |
| 20240129 | AWR    | 29                  | 24807        | 53216        | N      |
| 20240129 | AX     | 21518               | 117528       | 181136       | N      |
| 20240129 | AXGN   | 100                 | 955          | 1547         | N      |
| 20240129 | AXL    | 2053                | 128541       | 205180       | N      |
| 20240129 | AXNX   | 0                   | 838          | 3243         | N      |
| 20240129 | AXON   | 0                   | 1261         | 2642         | N      |
| 20240129 | AXP    | 5994                | 629915       | 1299371      | N      |
| 20240129 | AXR    | 200                 | 663          | 1838         | N      |
| 20240129 | AXS    | 333                 | 58882        | 175771       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | AXS PRE  | 0                   | 1806         | 9323         | N      |
| 20240129 | AXSM     | 0                   | 2832         | 4966         | N      |
| 20240129 | AXTA     | 2300                | 240203       | 578965       | N      |
| 20240129 | AXTI     | 0                   | 390          | 802          | N      |
| 20240129 | AY       | 0                   | 6290         | 12012        | N      |
| 20240129 | AYI      | 75                  | 37249        | 68582        | N      |
| 20240129 | AYX      | 150                 | 93445        | 223477       | N      |
| 20240129 | AZEK     | 400                 | 201204       | 461126       | N      |
| 20240129 | AZN      | 0                   | 93973        | 216317       | N      |
| 20240129 | AZO      | 139                 | 18551        | 34062        | N      |
| 20240129 | AZPN     | 0                   | 1764         | 2249         | N      |
| 20240129 | AZTA     | 0                   | 1995         | 2728         | N      |
| 20240129 | AZUL     | 7575                | 202201       | 408646       | N      |
| 20240129 | AZZ      | 100                 | 18045        | 27113        | N      |
| 20240129 | B        | 13497               | 71170        | 88675        | N      |
| 20240129 | BA       | 17124               | 431426       | 1017252      | N      |
| 20240129 | BAB      | 0                   | 858          | 861          | N      |
| 20240129 | BABA     | 15488               | 819608       | 1927649      | N      |
| 20240129 | BABX     | 0                   | 2897         | 2897         | N      |
| 20240129 | BAC      | 40688               | 2557485      | 9045623      | N      |
| 20240129 | BAC PRB  | 0                   | 5489         | 22923        | N      |
| 20240129 | BAC PRE  | 0                   | 2288         | 5849         | N      |
| 20240129 | BAC PRK  | 0                   | 7111         | 19434        | N      |
| 20240129 | BAC PRL  | 4                   | 180          | 2098         | N      |
| 20240129 | BAC PRM  | 0                   | 85501        | 100495       | N      |
| 20240129 | BAC PRN  | 0                   | 7335         | 25085        | N      |
| 20240129 | BAC PRO  | 0                   | 12131        | 16335        | N      |
| 20240129 | BAC PRP  | 0                   | 3548         | 10529        | N      |
| 20240129 | BAC PRQ  | 1                   | 18899        | 26715        | N      |
| 20240129 | BAC PRS  | 0                   | 7685         | 19421        | N      |
| 20240129 | BAER     | 0                   | 444          | 845          | N      |
| 20240129 | BAH      | 426                 | 166165       | 418568       | N      |
| 20240129 | BAK      | 791                 | 95517        | 143154       | N      |
| 20240129 | BALI     | 0                   | 1            | 1            | N      |
| 20240129 | BALL     | 2575                | 257574       | 421563       | N      |
| 20240129 | BALT     | 0                   | 1143         | 1543         | N      |
| 20240129 | BALY     | 560                 | 71984        | 110430       | N      |
| 20240129 | BAM      | 1992                | 158450       | 215249       | N      |
| 20240129 | BAMG     | 0                   | 134          | 134          | N      |
| 20240129 | BAMV     | 0                   | 300          | 396          | N      |
| 20240129 | BAMY     | 0                   | 100          | 100          | N      |
| 20240129 | BANC     | 13028               | 667853       | 1196927      | N      |
| 20240129 | BANC PRF | 0                   | 1668         | 31761        | N      |
| 20240129 | BAND     | 0                   | 752          | 2232         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | BANF    | 0                   | 25           | 50           | N      |
| 20240129 | BANL    | 0                   | 0            | 100          | N      |
| 20240129 | BANR    | 0                   | 453          | 963          | N      |
| 20240129 | BAOS    | 0                   | 0            | 485          | N      |
| 20240129 | BAP     | 0                   | 14361        | 27742        | N      |
| 20240129 | BAR     | 0                   | 6670         | 7954         | N      |
| 20240129 | BARK    | 3081                | 46853        | 61451        | N      |
| 20240129 | BARK WS | 0                   | 100          | 10280        | N      |
| 20240129 | BASE    | 0                   | 2243         | 3814         | N      |
| 20240129 | BATL    | 0                   | 2540         | 13585        | N      |
| 20240129 | BATRA   | 0                   | 234          | 341          | N      |
| 20240129 | BATRK   | 0                   | 356          | 609          | N      |
| 20240129 | BATT    | 0                   | 1            | 1            | N      |
| 20240129 | BAX     | 4386                | 515552       | 1095122      | N      |
| 20240129 | BB      | 23259               | 799409       | 965213       | N      |
| 20240129 | BBAG    | 0                   | 200          | 337          | N      |
| 20240129 | BBAI    | 2243                | 356984       | 390505       | N      |
| 20240129 | BBAI WS | 0                   | 3126         | 17079        | N      |
| 20240129 | BBAR    | 1454                | 88991        | 169841       | N      |
| 20240129 | BBAX    | 0                   | 8230         | 10870        | N      |
| 20240129 | BBCA    | 0                   | 1765         | 1907         | N      |
| 20240129 | BBCP    | 0                   | 0            | 100          | N      |
| 20240129 | BBD     | 425                 | 551465       | 920792       | N      |
| 20240129 | BBDC    | 50                  | 66476        | 91011        | N      |
| 20240129 | BBDO    | 0                   | 0            | 693          | N      |
| 20240129 | BBEU    | 100                 | 5011         | 7293         | N      |
| 20240129 | BBIO    | 0                   | 5933         | 7999         | N      |
| 20240129 | BBJP    | 0                   | 7047         | 10858        | N      |
| 20240129 | BBLG    | 0                   | 0            | 38           | N      |
| 20240129 | BBLU    | 0                   | 700          | 700          | N      |
| 20240129 | BBN     | 3808                | 16176        | 32338        | N      |
| 20240129 | BBRE    | 0                   | 2            | 193          | N      |
| 20240129 | BBSI    | 0                   | 902          | 1009         | N      |
| 20240129 | BBU     | 0                   | 330          | 924          | N      |
| 20240129 | BBUC    | 210                 | 10223        | 14406        | N      |
| 20240129 | BBUS    | 0                   | 1021         | 1026         | N      |
| 20240129 | BBVA    | 4044                | 157867       | 211487       | N      |
| 20240129 | BBW     | 669                 | 33716        | 67712        | N      |
| 20240129 | BBWI    | 1894                | 338584       | 714245       | N      |
| 20240129 | BBY     | 1280                | 620437       | 949732       | N      |
| 20240129 | BC      | 13                  | 92135        | 200818       | N      |
| 20240129 | BC PRA  | 0                   | 3            | 603          | N      |
| 20240129 | BC PRB  | 1000                | 1293         | 1469         | N      |
| 20240129 | BC PRC  | 0                   | 814          | 1262         | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | BCAB    | 0                   | 5777         | 6102         | N      |
| 20240129 | BCAL    | 0                   | 37           | 136          | N      |
| 20240129 | BCAN    | 0                   | 160          | 60230        | N      |
| 20240129 | BCAT    | 0                   | 30914        | 48352        | N      |
| 20240129 | BCBP    | 0                   | 221          | 336          | N      |
| 20240129 | BCC     | 14252               | 44986        | 58879        | N      |
| 20240129 | BCD     | 0                   | 2400         | 2400         | N      |
| 20240129 | BCDF    | 0                   | 100          | 100          | N      |
| 20240129 | BCE     | 2867                | 245040       | 330425       | N      |
| 20240129 | BCEL    | 100                 | 14872        | 29081        | N      |
| 20240129 | BCH     | 2                   | 15382        | 37707        | N      |
| 20240129 | BCI     | 0                   | 808          | 1745         | N      |
| 20240129 | BCLI    | 0                   | 500          | 4374         | N      |
| 20240129 | BCML    | 0                   | 12           | 12           | N      |
| 20240129 | BCO     | 16                  | 18113        | 55243        | N      |
| 20240129 | BCOV    | 0                   | 625          | 2423         | N      |
| 20240129 | BCPC    | 1                   | 531          | 582          | N      |
| 20240129 | BCRX    | 64                  | 53563        | 81284        | N      |
| 20240129 | BCS     | 16044               | 1056820      | 1241378      | N      |
| 20240129 | BCSF    | 9                   | 23714        | 42401        | N      |
| 20240129 | BCTX    | 0                   | 0            | 388          | N      |
| 20240129 | BCUS    | 0                   | 15           | 15           | N      |
| 20240129 | BCV     | 0                   | 0            | 100          | N      |
| 20240129 | BCX     | 3280                | 24019        | 38303        | N      |
| 20240129 | BCYC    | 0                   | 354          | 1010         | N      |
| 20240129 | BDC     | 33                  | 23872        | 48048        | N      |
| 20240129 | BDJ     | 3650                | 61070        | 110743       | N      |
| 20240129 | BDN     | 20310               | 254190       | 408659       | N      |
| 20240129 | BDRY    | 100                 | 700          | 700          | N      |
| 20240129 | BDSX    | 0                   | 0            | 700          | N      |
| 20240129 | BDTX    | 0                   | 1682         | 5457         | N      |
| 20240129 | BDX     | 3300                | 164730       | 422563       | N      |
| 20240129 | BE      | 61924               | 691060       | 1694210      | N      |
| 20240129 | BEAM    | 754                 | 19006        | 37296        | N      |
| 20240129 | BECN    | 5                   | 2503         | 6603         | N      |
| 20240129 | BEDU    | 0                   | 0            | 101          | N      |
| 20240129 | BEKE    | 0                   | 821556       | 1564904      | N      |
| 20240129 | BELFB   | 0                   | 335          | 885          | N      |
| 20240129 | BEN     | 2663                | 1494922      | 2201013      | N      |
| 20240129 | BENF    | 67                  | 67           | 67           | N      |
| 20240129 | BEP     | 1356                | 41100        | 61505        | N      |
| 20240129 | BEP PRA | 0                   | 102          | 2407         | N      |
| 20240129 | BEPC    | 1368                | 113737       | 188281       | N      |
| 20240129 | BEPH    | 0                   | 332          | 8413         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | BEPI    | 10                  | 1709         | 3371         | N      |
| 20240129 | BERY    | 12                  | 104794       | 262916       | N      |
| 20240129 | BERZ    | 0                   | 8211         | 12983        | N      |
| 20240129 | BEST    | 0                   | 3526         | 5421         | N      |
| 20240129 | BETE    | 0                   | 0            | 100          | N      |
| 20240129 | BETR    | 0                   | 1678         | 3567         | N      |
| 20240129 | BETS    | 399                 | 3408         | 4887         | N      |
| 20240129 | BF A    | 0                   | 12250        | 19288        | N      |
| 20240129 | BF B    | 116                 | 329968       | 409532       | N      |
| 20240129 | BFAC    | 0                   | 81           | 433          | N      |
| 20240129 | BFAM    | 1                   | 56658        | 85311        | N      |
| 20240129 | BFC     | 0                   | 5            | 26           | N      |
| 20240129 | BFH     | 2129                | 197210       | 337488       | N      |
| 20240129 | BFIN    | 0                   | 158          | 158          | N      |
| 20240129 | BFIT    | 0                   | 200          | 200          | N      |
| 20240129 | BFK     | 0                   | 8718         | 27337        | N      |
| 20240129 | BFLY    | 6614                | 120618       | 294488       | N      |
| 20240129 | BFLY WS | 0                   | 0            | 5000         | N      |
| 20240129 | BFRG    | 780                 | 2158         | 7143         | N      |
| 20240129 | BFRGW   | 500                 | 500          | 500          | N      |
| 20240129 | BFS     | 1                   | 8486         | 12028        | N      |
| 20240129 | BFS PRE | 0                   | 162          | 220          | N      |
| 20240129 | BFST    | 0                   | 84           | 92           | N      |
| 20240129 | BFX     | 74                  | 18124        | 45433        | N      |
| 20240129 | BFZ     | 0                   | 2633         | 5005         | N      |
| 20240129 | BG      | 1325                | 227013       | 521494       | N      |
| 20240129 | BGB     | 400                 | 10009        | 22071        | N      |
| 20240129 | BGC     | 0                   | 46876        | 63169        | N      |
| 20240129 | BGFV    | 0                   | 1276         | 2394         | N      |
| 20240129 | BGH     | 116                 | 5819         | 9047         | N      |
| 20240129 | BGLC    | 0                   | 0            | 145          | N      |
| 20240129 | BGNE    | 12                  | 4093         | 5212         | N      |
| 20240129 | BGR     | 200                 | 3768         | 16594        | N      |
| 20240129 | BGRN    | 0                   | 100          | 100          | N      |
| 20240129 | BGS     | 646                 | 126492       | 217953       | N      |
| 20240129 | BGSF    | 0                   | 1747         | 4766         | N      |
| 20240129 | BGT     | 0                   | 3762         | 13079        | N      |
| 20240129 | BGX     | 0                   | 1155         | 6687         | N      |
| 20240129 | BGXX    | 1000                | 1100         | 8384         | N      |
| 20240129 | BGY     | 300                 | 42053        | 70126        | N      |
| 20240129 | BH      | 0                   | 182          | 288          | N      |
| 20240129 | BHB     | 0                   | 405          | 700          | N      |
| 20240129 | BHC     | 2                   | 230076       | 559992       | N      |
| 20240129 | BHE     | 46                  | 24804        | 39255        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | BHF     | 0                   | 1277         | 1785         | N      |
| 20240129 | BHFAN   | 0                   | 840          | 1591         | N      |
| 20240129 | BHFAO   | 0                   | 2202         | 2502         | N      |
| 20240129 | BHFAP   | 0                   | 36           | 36           | N      |
| 20240129 | BHIL    | 3427                | 63594        | 124742       | N      |
| 20240129 | BHK     | 2                   | 20453        | 27709        | N      |
| 20240129 | BHLB    | 8711                | 67876        | 153168       | N      |
| 20240129 | BHP     | 1309                | 190302       | 323595       | N      |
| 20240129 | BHR     | 0                   | 37945        | 63166        | N      |
| 20240129 | BHR PRB | 0                   | 0            | 90           | N      |
| 20240129 | BHR PRD | 0                   | 184          | 361          | N      |
| 20240129 | BHV     | 0                   | 0            | 617          | N      |
| 20240129 | BHVN    | 53                  | 196130       | 285050       | N      |
| 20240129 | BIBL    | 0                   | 300          | 300          | N      |
| 20240129 | BIDU    | 0                   | 19830        | 25796        | N      |
| 20240129 | BIG     | 337                 | 126403       | 173353       | N      |
| 20240129 | BIGC    | 0                   | 6663         | 12033        | N      |
| 20240129 | BIGZ    | 7563                | 128986       | 197220       | N      |
| 20240129 | BIIB    | 0                   | 3279         | 5475         | N      |
| 20240129 | BIL     | 0                   | 23273        | 40591        | N      |
| 20240129 | BILI    | 100                 | 176230       | 294238       | N      |
| 20240129 | BILL    | 79                  | 325563       | 410620       | N      |
| 20240129 | BILS    | 0                   | 7578         | 7578         | N      |
| 20240129 | BIMI    | 100                 | 100          | 100          | N      |
| 20240129 | BINC    | 0                   | 300          | 1200         | N      |
| 20240129 | BIO     | 62                  | 21898        | 52288        | N      |
| 20240129 | BIO B   | 0                   | 0            | 2            | N      |
| 20240129 | BIOR    | 0                   | 4            | 278          | N      |
| 20240129 | BIP     | 3342                | 61828        | 103489       | N      |
| 20240129 | BIP PRA | 0                   | 431          | 1542         | N      |
| 20240129 | BIP PRB | 0                   | 548          | 1676         | N      |
| 20240129 | BIPC    | 1192                | 118127       | 219046       | N      |
| 20240129 | BIPH    | 0                   | 1295         | 3936         | N      |
| 20240129 | BIPI    | 0                   | 6622         | 11472        | N      |
| 20240129 | BIRD    | 0                   | 2328         | 3553         | N      |
| 20240129 | BIRK    | 31                  | 98484        | 150109       | N      |
| 20240129 | BIS     | 0                   | 118          | 5331         | N      |
| 20240129 | BIT     | 1                   | 8665         | 17132        | N      |
| 20240129 | BITB    | 0                   | 64693        | 93739        | N      |
| 20240129 | BITF    | 21700               | 1079834      | 1310252      | N      |
| 20240129 | BITI    | 105                 | 32727        | 35032        | N      |
| 20240129 | BITO    | 0                   | 412948       | 592159       | N      |
| 20240129 | BITQ    | 0                   | 300          | 400          | N      |
| 20240129 | BITX    | 0                   | 14291        | 18842        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | BIV     | 5                   | 21271        | 27178        | N      |
| 20240129 | BIZD    | 0                   | 8922         | 13425        | N      |
| 20240129 | BJ      | 2040                | 188081       | 347257       | N      |
| 20240129 | BJRI    | 0                   | 2455         | 2788         | N      |
| 20240129 | BK      | 6521                | 822859       | 1535063      | N      |
| 20240129 | BKAG    | 0                   | 0            | 403          | N      |
| 20240129 | BKCC    | 0                   | 6            | 1115         | N      |
| 20240129 | BKCH    | 0                   | 0            | 322          | N      |
| 20240129 | BKD     | 15936               | 144164       | 315893       | N      |
| 20240129 | BKDT    | 0                   | 0            | 3            | N      |
| 20240129 | BKE     | 10866               | 78592        | 131831       | N      |
| 20240129 | BKF     | 0                   | 0            | 42           | N      |
| 20240129 | BKH     | 155                 | 57981        | 160492       | N      |
| 20240129 | BKKT    | 1100                | 409161       | 528993       | N      |
| 20240129 | BKKT WS | 595                 | 695          | 894          | N      |
| 20240129 | BKLN    | 0                   | 84263        | 123621       | N      |
| 20240129 | BKN     | 0                   | 4582         | 23326        | N      |
| 20240129 | BKNG    | 0                   | 2101         | 4759         | N      |
| 20240129 | BKR     | 1923                | 154597       | 334721       | N      |
| 20240129 | BKSY    | 0                   | 86551        | 122208       | N      |
| 20240129 | BKSY WS | 0                   | 0            | 100          | N      |
| 20240129 | BKT     | 257                 | 5591         | 7710         | N      |
| 20240129 | BKTI    | 0                   | 99           | 199          | N      |
| 20240129 | BKU     | 136                 | 92695        | 310983       | N      |
| 20240129 | BKYI    | 0                   | 2318         | 2604         | N      |
| 20240129 | BL      | 0                   | 2319         | 6201         | N      |
| 20240129 | BLBD    | 0                   | 3302         | 5762         | N      |
| 20240129 | BLCO    | 101                 | 22214        | 144917       | N      |
| 20240129 | BLD     | 73                  | 39077        | 95570        | N      |
| 20240129 | BLDE    | 0                   | 10920        | 12351        | N      |
| 20240129 | BLDP    | 0                   | 168308       | 173941       | N      |
| 20240129 | BLDR    | 2510                | 174815       | 315039       | N      |
| 20240129 | BLE     | 0                   | 13106        | 24097        | N      |
| 20240129 | BLFS    | 0                   | 1944         | 2396         | N      |
| 20240129 | BLFY    | 0                   | 200          | 204          | N      |
| 20240129 | BLK     | 1144                | 64812        | 164999       | N      |
| 20240129 | BLKB    | 1                   | 237          | 434          | N      |
| 20240129 | BLMN    | 0                   | 13333        | 20024        | N      |
| 20240129 | BLND    | 11064               | 128535       | 313844       | N      |
| 20240129 | BLNK    | 78                  | 127779       | 158761       | N      |
| 20240129 | BLOK    | 0                   | 150          | 1225         | N      |
| 20240129 | BLTE    | 600                 | 1783         | 3461         | N      |
| 20240129 | BLUA WS | 0                   | 0            | 100          | N      |
| 20240129 | BLUE    | 96                  | 35016        | 61033        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | BLV     | 0                   | 2946         | 3360         | N      |
| 20240129 | BLW     | 210                 | 8642         | 13849        | N      |
| 20240129 | BLX     | 0                   | 14382        | 30420        | N      |
| 20240129 | BLZE    | 163                 | 320          | 1365         | N      |
| 20240129 | BMA     | 302                 | 46188        | 102574       | N      |
| 20240129 | BMBL    | 0                   | 13448        | 27208        | N      |
| 20240129 | BME     | 7                   | 3332         | 7134         | N      |
| 20240129 | BMEA    | 0                   | 4508         | 6136         | N      |
| 20240129 | BMEZ    | 202                 | 72627        | 175985       | N      |
| 20240129 | BMI     | 180                 | 48103        | 80009        | N      |
| 20240129 | BML PRG | 0                   | 798          | 3422         | N      |
| 20240129 | BML PRH | 0                   | 741          | 13725        | N      |
| 20240129 | BML PRJ | 100                 | 7631         | 13641        | N      |
| 20240129 | BML PRL | 0                   | 640          | 1961         | N      |
| 20240129 | BMN     | 1318                | 1818         | 1984         | N      |
| 20240129 | BMO     | 853                 | 112724       | 148650       | N      |
| 20240129 | BMR     | 0                   | 0            | 1            | N      |
| 20240129 | BMRC    | 0                   | 140          | 313          | N      |
| 20240129 | BMRN    | 0                   | 2482         | 5509         | N      |
| 20240129 | BMY     | 10651               | 1022658      | 3132243      | N      |
| 20240129 | BN      | 882                 | 249212       | 638542       | N      |
| 20240129 | BND     | 2500                | 100629       | 128620       | N      |
| 20240129 | BNDC    | 0                   | 100          | 100          | N      |
| 20240129 | BNDD    | 0                   | 100          | 463          | N      |
| 20240129 | BNDW    | 0                   | 1139         | 1147         | N      |
| 20240129 | BNDX    | 0                   | 76349        | 144700       | N      |
| 20240129 | BNED    | 0                   | 52715        | 97258        | N      |
| 20240129 | BNGO    | 0                   | 22027        | 34146        | N      |
| 20240129 | BNH     | 0                   | 2502         | 6690         | N      |
| 20240129 | BNIXR   | 0                   | 0            | 400          | N      |
| 20240129 | BNJ     | 200                 | 3598         | 7685         | N      |
| 20240129 | BNKD    | 0                   | 5250         | 7210         | N      |
| 20240129 | BNKU    | 0                   | 17878        | 22437        | N      |
| 20240129 | BNL     | 17750               | 174647       | 648005       | N      |
| 20240129 | BNO     | 0                   | 16466        | 19726        | N      |
| 20240129 | BNOX    | 0                   | 0            | 1300         | N      |
| 20240129 | BNR     | 0                   | 200          | 400          | N      |
| 20240129 | BNRE    | 3                   | 282          | 661          | N      |
| 20240129 | BNRE A  | 0                   | 34           | 238          | N      |
| 20240129 | BNS     | 3233                | 266735       | 352195       | N      |
| 20240129 | BNTX    | 0                   | 2626         | 5580         | N      |
| 20240129 | BNY     | 0                   | 3748         | 7329         | N      |
| 20240129 | BOC     | 2843                | 17213        | 28208        | N      |
| 20240129 | BODY    | 0                   | 2044         | 6046         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | BOE     | 0                   | 14364        | 42322        | N      |
| 20240129 | BOH     | 186                 | 96680        | 147242       | N      |
| 20240129 | BOH PRA | 5410                | 6277         | 10980        | N      |
| 20240129 | BOIL    | 20729               | 304145       | 422998       | N      |
| 20240129 | BOKF    | 0                   | 816          | 1157         | N      |
| 20240129 | BOND    | 878                 | 14167        | 18665        | N      |
| 20240129 | BOOM    | 0                   | 11024        | 33738        | N      |
| 20240129 | BOOT    | 100                 | 131947       | 236406       | N      |
| 20240129 | BORR    | 113                 | 231532       | 451697       | N      |
| 20240129 | BOTZ    | 0                   | 5812         | 7226         | N      |
| 20240129 | BOWL    | 424                 | 272278       | 871344       | N      |
| 20240129 | BOX     | 1101                | 141077       | 404157       | N      |
| 20240129 | BOXX    | 0                   | 1455         | 1455         | N      |
| 20240129 | BP      | 2568                | 496898       | 989396       | N      |
| 20240129 | BPMC    | 16                  | 11346        | 15295        | N      |
| 20240129 | BPOP    | 0                   | 3425         | 3942         | N      |
| 20240129 | BPRN    | 0                   | 40           | 40           | N      |
| 20240129 | BPT     | 1782                | 18506        | 22321        | N      |
| 20240129 | BPYPM   | 0                   | 0            | 290          | N      |
| 20240129 | BPYPN   | 0                   | 0            | 1100         | N      |
| 20240129 | BR      | 1187                | 120910       | 270070       | N      |
| 20240129 | BRAG    | 0                   | 3507         | 3707         | N      |
| 20240129 | BRBR    | 963                 | 181819       | 360479       | N      |
| 20240129 | BRBS    | 0                   | 159          | 459          | N      |
| 20240129 | BRC     | 0                   | 19602        | 45227        | N      |
| 20240129 | BRCC    | 1103                | 102672       | 122494       | N      |
| 20240129 | BRDG    | 32                  | 26770        | 51953        | N      |
| 20240129 | BREZR   | 0                   | 0            | 1000         | N      |
| 20240129 | BRFS    | 173                 | 237993       | 407795       | N      |
| 20240129 | BRK A   | 0                   | 18           | 62           | N      |
| 20240129 | BRK B   | 14690               | 474882       | 937763       | N      |
| 20240129 | BRKL    | 0                   | 8854         | 11895        | N      |
| 20240129 | BRKR    | 0                   | 2346         | 4285         | N      |
| 20240129 | BRO     | 762                 | 204800       | 545144       | N      |
| 20240129 | BROS    | 550                 | 107158       | 246227       | N      |
| 20240129 | BRP     | 0                   | 588          | 876          | N      |
| 20240129 | BRRR    | 0                   | 805          | 4819         | N      |
| 20240129 | BRSH    | 24832               | 27187        | 31698        | N      |
| 20240129 | BRSP    | 1005                | 88601        | 168288       | N      |
| 20240129 | BRT     | 3272                | 7181         | 9759         | N      |
| 20240129 | BRTX    | 0                   | 0            | 156          | N      |
| 20240129 | BRW     | 0                   | 11687        | 31310        | N      |
| 20240129 | BRX     | 0                   | 261070       | 640967       | N      |
| 20240129 | BRY     | 0                   | 35415        | 40797        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | BRZE   | 0                   | 2642         | 6479         | N      |
| 20240129 | BRZU   | 0                   | 681          | 1177         | N      |
| 20240129 | BSAC   | 6                   | 12967        | 53175        | N      |
| 20240129 | BSBR   | 1100                | 33831        | 58022        | N      |
| 20240129 | BSCO   | 0                   | 300          | 3400         | N      |
| 20240129 | BSCP   | 0                   | 1543         | 6843         | N      |
| 20240129 | BSCQ   | 0                   | 4540         | 9215         | N      |
| 20240129 | BSCR   | 0                   | 3937         | 5637         | N      |
| 20240129 | BSCS   | 0                   | 324          | 1524         | N      |
| 20240129 | BSCT   | 0                   | 301          | 1400         | N      |
| 20240129 | BSCU   | 0                   | 959          | 1857         | N      |
| 20240129 | BSCV   | 0                   | 0            | 100          | N      |
| 20240129 | BSCX   | 0                   | 0            | 1600         | N      |
| 20240129 | BSFC   | 0                   | 0            | 1021         | N      |
| 20240129 | BSIG   | 764                 | 16023        | 45594        | N      |
| 20240129 | BSJO   | 0                   | 821          | 821          | N      |
| 20240129 | BSJP   | 0                   | 2629         | 2935         | N      |
| 20240129 | BSJQ   | 0                   | 100          | 100          | N      |
| 20240129 | BSJR   | 0                   | 0            | 84           | N      |
| 20240129 | BSJS   | 0                   | 0            | 414          | N      |
| 20240129 | BSL    | 0                   | 1629         | 6615         | N      |
| 20240129 | BSM    | 147                 | 14280        | 53006        | N      |
| 20240129 | BSMO   | 0                   | 0            | 600          | N      |
| 20240129 | BSMR   | 0                   | 8            | 210          | N      |
| 20240129 | BSMS   | 0                   | 0            | 100          | N      |
| 20240129 | BSMT   | 0                   | 100          | 200          | N      |
| 20240129 | BSMV   | 0                   | 100          | 200          | N      |
| 20240129 | BSRR   | 0                   | 17           | 19           | N      |
| 20240129 | BSSX   | 0                   | 100          | 100          | N      |
| 20240129 | BST    | 208                 | 6304         | 17267        | N      |
| 20240129 | BSTZ   | 628                 | 12053        | 36402        | N      |
| 20240129 | BSV    | 600                 | 21536        | 32365        | N      |
| 20240129 | BSVN   | 0                   | 0            | 38           | N      |
| 20240129 | BSVO   | 0                   | 3            | 2802         | N      |
| 20240129 | BSX    | 4775                | 656596       | 1344548      | N      |
| 20240129 | BSY    | 0                   | 5784         | 9555         | N      |
| 20240129 | BTA    | 0                   | 10385        | 11743        | N      |
| 20240129 | BTAI   | 276                 | 9659         | 12240        | N      |
| 20240129 | BTAL   | 0                   | 2621         | 8511         | N      |
| 20240129 | BTBT   | 3500                | 221913       | 259385       | N      |
| 20240129 | BTCM   | 500                 | 16401        | 27142        | N      |
| 20240129 | BTCO   | 0                   | 9618         | 14436        | N      |
| 20240129 | BTCS   | 0                   | 700          | 700          | N      |
| 20240129 | BTCW   | 0                   | 19364        | 37243        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | BTDR   | 100                 | 14216        | 23021        | N      |
| 20240129 | BTE    | 3444                | 847559       | 1054778      | N      |
| 20240129 | BTG    | 0                   | 224166       | 262837       | N      |
| 20240129 | BTI    | 6598                | 579941       | 863727       | N      |
| 20240129 | BTM    | 0                   | 3401         | 5399         | N      |
| 20240129 | BTMD   | 0                   | 0            | 355          | N      |
| 20240129 | BTO    | 100                 | 7582         | 10422        | N      |
| 20240129 | BTOG   | 100                 | 575          | 1617         | N      |
| 20240129 | BTSG   | 0                   | 102583       | 155850       | N      |
| 20240129 | BTSGU  | 0                   | 200          | 12100        | N      |
| 20240129 | BTT    | 0                   | 12531        | 30614        | N      |
| 20240129 | BTTX   | 200                 | 800          | 1600         | N      |
| 20240129 | BTU    | 50551               | 374740       | 687793       | N      |
| 20240129 | BTZ    | 2782                | 31385        | 67579        | N      |
| 20240129 | BUCK   | 0                   | 3            | 3            | N      |
| 20240129 | BUD    | 1017                | 130113       | 168274       | N      |
| 20240129 | BUFD   | 100                 | 300          | 300          | N      |
| 20240129 | BUFG   | 0                   | 0            | 400          | N      |
| 20240129 | BUFQ   | 0                   | 600          | 600          | N      |
| 20240129 | BUFR   | 0                   | 9992         | 16325        | N      |
| 20240129 | BUFZ   | 0                   | 100          | 100          | N      |
| 20240129 | BUG    | 0                   | 228          | 1080         | N      |
| 20240129 | BUI    | 37                  | 4617         | 11369        | N      |
| 20240129 | BUJA   | 0                   | 700          | 700          | N      |
| 20240129 | BUL    | 0                   | 0            | 200          | N      |
| 20240129 | BULZ   | 0                   | 255          | 305          | N      |
| 20240129 | BUR    | 1502                | 58425        | 126261       | N      |
| 20240129 | BURL   | 311                 | 88818        | 199161       | N      |
| 20240129 | BURU   | 0                   | 300          | 500          | N      |
| 20240129 | BUSE   | 0                   | 307          | 1232         | N      |
| 20240129 | BUXX   | 0                   | 3860         | 6760         | N      |
| 20240129 | BUYW   | 0                   | 393          | 693          | N      |
| 20240129 | BV     | 337                 | 36014        | 95501        | N      |
| 20240129 | BVFL   | 0                   | 0            | 3            | N      |
| 20240129 | BVN    | 202                 | 994607       | 1616068      | N      |
| 20240129 | BVS    | 0                   | 250          | 3934         | N      |
| 20240129 | BW     | 4074                | 208073       | 290040       | N      |
| 20240129 | BW PRA | 0                   | 903          | 10931        | N      |
| 20240129 | BWA    | 2589                | 343010       | 618704       | N      |
| 20240129 | BWAY   | 0                   | 456          | 1042         | N      |
| 20240129 | BWB    | 0                   | 87           | 284          | N      |
| 20240129 | BWBBP  | 0                   | 0            | 15           | N      |
| 20240129 | BWEN   | 0                   | 0            | 136          | N      |
| 20240129 | BWFG   | 0                   | 3            | 17           | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | BWG      | 0                   | 924          | 6296         | N      |
| 20240129 | BWMN     | 0                   | 328          | 478          | N      |
| 20240129 | BWNB     | 0                   | 463          | 3456         | N      |
| 20240129 | BWSN     | 881                 | 1566         | 4132         | N      |
| 20240129 | BWX      | 0                   | 13015        | 26206        | N      |
| 20240129 | BWXT     | 1078                | 68398        | 123377       | N      |
| 20240129 | BX       | 4763                | 813397       | 986713       | N      |
| 20240129 | BXC      | 163                 | 13121        | 21704        | N      |
| 20240129 | BXMT     | 29006               | 376296       | 573752       | N      |
| 20240129 | BXMX     | 8                   | 18570        | 37943        | N      |
| 20240129 | BXP      | 4677                | 329583       | 540793       | N      |
| 20240129 | BXSL     | 202                 | 95446        | 165110       | N      |
| 20240129 | BY       | 183                 | 23619        | 43108        | N      |
| 20240129 | BYD      | 45                  | 84600        | 137873       | N      |
| 20240129 | BYLD     | 0                   | 300          | 400          | N      |
| 20240129 | BYM      | 0                   | 6444         | 18296        | N      |
| 20240129 | BYND     | 0                   | 12193        | 28787        | N      |
| 20240129 | BYON     | 1227                | 147683       | 286426       | N      |
| 20240129 | BYRN     | 0                   | 44           | 126          | N      |
| 20240129 | BZ       | 1206                | 23267        | 36807        | N      |
| 20240129 | BZFD     | 100                 | 440          | 1768         | N      |
| 20240129 | BZH      | 16839               | 51185        | 77809        | N      |
| 20240129 | BZQ      | 0                   | 0            | 215          | N      |
| 20240129 | BZUN     | 0                   | 19656        | 26277        | N      |
| 20240129 | C        | 19166               | 1037927      | 2817168      | N      |
| 20240129 | C PRJ    | 309                 | 7709         | 12643        | N      |
| 20240129 | C PRN    | 0                   | 404          | 12179        | N      |
| 20240129 | CAAP     | 0                   | 7130         | 43409        | N      |
| 20240129 | CABA     | 0                   | 4045         | 5950         | N      |
| 20240129 | CABO     | 180                 | 4946         | 9673         | N      |
| 20240129 | CAC      | 0                   | 25           | 76           | N      |
| 20240129 | CACC     | 0                   | 918          | 1178         | N      |
| 20240129 | CACI     | 43                  | 20105        | 47306        | N      |
| 20240129 | CADE     | 26540               | 295435       | 462018       | N      |
| 20240129 | CADE PRA | 0                   | 208          | 218          | N      |
| 20240129 | CAE      | 328                 | 42013        | 98143        | N      |
| 20240129 | CAF      | 441                 | 4625         | 11965        | N      |
| 20240129 | CAG      | 5999                | 556822       | 1259057      | N      |
| 20240129 | CAH      | 643                 | 231334       | 605909       | N      |
| 20240129 | CAKE     | 2                   | 5957         | 8502         | N      |
| 20240129 | CAL      | 3                   | 68888        | 81932        | N      |
| 20240129 | CALB     | 0                   | 958          | 958          | N      |
| 20240129 | CALC     | 0                   | 0            | 100          | N      |
| 20240129 | CALF     | 1900                | 34117        | 44231        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | CALM   | 6                   | 5451         | 7920         | N      |
| 20240129 | CALT   | 0                   | 0            | 2            | N      |
| 20240129 | CALX   | 102                 | 222687       | 422599       | N      |
| 20240129 | CALY   | 0                   | 940          | 940          | N      |
| 20240129 | CAMP   | 0                   | 700          | 3283         | N      |
| 20240129 | CAMT   | 0                   | 698          | 1118         | N      |
| 20240129 | CAN    | 700                 | 256184       | 341112       | N      |
| 20240129 | CANE   | 0                   | 0            | 49           | N      |
| 20240129 | CANG   | 0                   | 811          | 6525         | N      |
| 20240129 | CANO   | 174                 | 64676        | 87578        | N      |
| 20240129 | CAPL   | 51                  | 5466         | 19682        | N      |
| 20240129 | CAPR   | 0                   | 2370         | 2900         | N      |
| 20240129 | CAPT   | 0                   | 0            | 100          | N      |
| 20240129 | CAR    | 0                   | 1881         | 2204         | N      |
| 20240129 | CARA   | 0                   | 548          | 848          | N      |
| 20240129 | CARE   | 0                   | 0            | 4            | N      |
| 20240129 | CARG   | 0                   | 5638         | 13575        | N      |
| 20240129 | CARM   | 0                   | 131          | 394          | N      |
| 20240129 | CARR   | 5568                | 588303       | 1006508      | N      |
| 20240129 | CARS   | 1305                | 53724        | 100616       | N      |
| 20240129 | CART   | 0                   | 18196        | 20555        | N      |
| 20240129 | CARY   | 0                   | 100          | 100          | N      |
| 20240129 | CASA   | 0                   | 100          | 100          | N      |
| 20240129 | CASH   | 0                   | 267          | 433          | N      |
| 20240129 | CASI   | 0                   | 0            | 1            | N      |
| 20240129 | CASS   | 0                   | 515          | 529          | N      |
| 20240129 | CASY   | 0                   | 2535         | 5108         | N      |
| 20240129 | CAT    | 3778                | 268478       | 462439       | N      |
| 20240129 | CATC   | 0                   | 504          | 900          | N      |
| 20240129 | CATO   | 0                   | 9475         | 21810        | N      |
| 20240129 | CATX   | 0                   | 17299        | 48097        | N      |
| 20240129 | CATY   | 0                   | 508          | 1958         | N      |
| 20240129 | CAVA   | 1787                | 217512       | 343690       | N      |
| 20240129 | CB     | 3216                | 296772       | 558172       | N      |
| 20240129 | CBAN   | 0                   | 507          | 607          | N      |
| 20240129 | CBAT   | 0                   | 81           | 821          | N      |
| 20240129 | CBAY   | 0                   | 5307         | 7456         | N      |
| 20240129 | CBD    | 7                   | 25713        | 32448        | N      |
| 20240129 | CBH    | 600                 | 1048         | 6679         | N      |
| 20240129 | CBL    | 0                   | 19794        | 25835        | N      |
| 20240129 | CBNK   | 0                   | 0            | 1008         | N      |
| 20240129 | CBOE   | 2                   | 8654         | 17308        | N      |
| 20240129 | CBRE   | 976                 | 293805       | 501250       | N      |
| 20240129 | CBRL   | 0                   | 5547         | 7500         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | CBSH   | 8                   | 10858        | 17978        | N      |
| 20240129 | CBT    | 12                  | 34196        | 82113        | N      |
| 20240129 | CBU    | 207                 | 90217        | 150473       | N      |
| 20240129 | CBUS   | 0                   | 210          | 210          | N      |
| 20240129 | CBZ    | 7                   | 24214        | 52255        | N      |
| 20240129 | CC     | 830                 | 147858       | 274286       | N      |
| 20240129 | CCAP   | 0                   | 292          | 307          | N      |
| 20240129 | CCB    | 0                   | 106          | 423          | N      |
| 20240129 | CCBG   | 0                   | 11           | 370          | N      |
| 20240129 | CCCC   | 200                 | 48040        | 83228        | N      |
| 20240129 | CCCS   | 0                   | 29928        | 49412        | N      |
| 20240129 | CCD    | 0                   | 620          | 1000         | N      |
| 20240129 | CCEP   | 0                   | 11588        | 15211        | N      |
| 20240129 | CCI    | 2646                | 310320       | 624049       | N      |
| 20240129 | CCIA   | 0                   | 0            | 8439         | N      |
| 20240129 | CCIF   | 1337                | 2432         | 18031        | N      |
| 20240129 | CCJ    | 2474                | 286185       | 761695       | N      |
| 20240129 | CCK    | 500                 | 117652       | 253030       | N      |
| 20240129 | CCL    | 41755               | 1514751      | 5373379      | N      |
| 20240129 | CCLD   | 0                   | 495          | 495          | N      |
| 20240129 | CCLDP  | 0                   | 0            | 117          | N      |
| 20240129 | CCLP   | 0                   | 0            | 1393         | N      |
| 20240129 | CCM    | 0                   | 3            | 1057         | N      |
| 20240129 | CCNE   | 0                   | 7            | 162          | N      |
| 20240129 | CCO    | 655                 | 220027       | 448290       | N      |
| 20240129 | CCOI   | 0                   | 1642         | 1901         | N      |
| 20240129 | CCRD   | 249                 | 2589         | 4140         | N      |
| 20240129 | CCRN   | 0                   | 26450        | 31490        | N      |
| 20240129 | CCRV   | 0                   | 28           | 28           | N      |
| 20240129 | CCS    | 10113               | 61220        | 119790       | N      |
| 20240129 | CCSI   | 0                   | 1182         | 1477         | N      |
| 20240129 | CCTG   | 287                 | 1011         | 2116         | N      |
| 20240129 | CCU    | 3524                | 34159        | 57655        | N      |
| 20240129 | CDAY   | 803                 | 130501       | 291172       | N      |
| 20240129 | CDC    | 0                   | 1            | 301          | N      |
| 20240129 | CDE    | 243                 | 2965201      | 4801621      | N      |
| 20240129 | CDIO   | 0                   | 14933        | 16654        | N      |
| 20240129 | CDL    | 0                   | 0            | 100          | N      |
| 20240129 | CDLR   | 0                   | 5007         | 38464        | N      |
| 20240129 | CDLX   | 200                 | 26724        | 55690        | N      |
| 20240129 | CDMO   | 0                   | 1373         | 6151         | N      |
| 20240129 | CDNA   | 4616                | 14826        | 45701        | N      |
| 20240129 | CDNS   | 0                   | 11296        | 17853        | N      |
| 20240129 | CDP    | 12180               | 94074        | 259238       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | CDR PRB | 0                   | 0            | 673          | N      |
| 20240129 | CDR PRC | 0                   | 2152         | 2218         | N      |
| 20240129 | CDRE    | 126                 | 41731        | 55792        | N      |
| 20240129 | CDT     | 450                 | 550          | 550          | N      |
| 20240129 | CDW     | 0                   | 5110         | 7014         | N      |
| 20240129 | CDXS    | 0                   | 7674         | 13791        | N      |
| 20240129 | CDZI    | 0                   | 3814         | 4118         | N      |
| 20240129 | CE      | 1157                | 115005       | 159363       | N      |
| 20240129 | CECO    | 0                   | 822          | 1762         | N      |
| 20240129 | CEE     | 0                   | 589          | 5041         | N      |
| 20240129 | CEF     | 0                   | 4365         | 7116         | N      |
| 20240129 | CEFS    | 0                   | 702          | 902          | N      |
| 20240129 | CEG     | 0                   | 14821        | 24011        | N      |
| 20240129 | CEI     | 2500                | 6439         | 7115         | N      |
| 20240129 | CEIX    | 2662                | 73250        | 102180       | N      |
| 20240129 | CELC    | 0                   | 397          | 751          | N      |
| 20240129 | CELG RT | 0                   | 100          | 1747         | N      |
| 20240129 | CELH    | 210                 | 25385        | 66121        | N      |
| 20240129 | CELU    | 600                 | 800          | 5073         | N      |
| 20240129 | CEM     | 0                   | 3209         | 5303         | N      |
| 20240129 | CENT    | 0                   | 73           | 245          | N      |
| 20240129 | CENTA   | 0                   | 975          | 1256         | N      |
| 20240129 | CENX    | 0                   | 11662        | 21597        | N      |
| 20240129 | CEPU    | 10                  | 23147        | 42617        | N      |
| 20240129 | CERE    | 0                   | 12801        | 23738        | N      |
| 20240129 | CERS    | 0                   | 40627        | 64399        | N      |
| 20240129 | CERT    | 0                   | 6941         | 10460        | N      |
| 20240129 | CET     | 0                   | 0            | 127          | N      |
| 20240129 | CEV     | 0                   | 0            | 100          | N      |
| 20240129 | CEVA    | 0                   | 113          | 270          | N      |
| 20240129 | CF      | 1280                | 246174       | 512408       | N      |
| 20240129 | CFA     | 0                   | 0            | 500          | N      |
| 20240129 | CFB     | 0                   | 889          | 1809         | N      |
| 20240129 | CFFI    | 0                   | 13           | 35           | N      |
| 20240129 | CFFN    | 0                   | 13413        | 22971        | N      |
| 20240129 | CFG     | 3986                | 716223       | 2070982      | N      |
| 20240129 | CFG PRD | 0                   | 1192         | 4658         | N      |
| 20240129 | CFG PRE | 0                   | 7530         | 10176        | N      |
| 20240129 | CFLT    | 0                   | 40776        | 88796        | N      |
| 20240129 | CFO     | 0                   | 500          | 1357         | N      |
| 20240129 | CFR     | 61                  | 111863       | 166097       | N      |
| 20240129 | CFR PRB | 0                   | 207          | 3909         | N      |
| 20240129 | CG      | 800                 | 44529        | 81490        | N      |
| 20240129 | CGA     | 235                 | 1303         | 3402         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | CGABL    | 0                   | 550          | 550          | N      |
| 20240129 | CGAU     | 20                  | 6980         | 25229        | N      |
| 20240129 | CGBD     | 0                   | 555          | 799          | N      |
| 20240129 | CGBDL    | 0                   | 0            | 12           | N      |
| 20240129 | CGBL     | 0                   | 218          | 1270         | N      |
| 20240129 | CGC      | 3300                | 91310        | 223843       | N      |
| 20240129 | CGCP     | 0                   | 100          | 1129         | N      |
| 20240129 | CGDG     | 0                   | 2            | 102          | N      |
| 20240129 | CGDV     | 0                   | 13816        | 16985        | N      |
| 20240129 | CGEM     | 0                   | 2552         | 4764         | N      |
| 20240129 | CGEN     | 0                   | 11828        | 15943        | N      |
| 20240129 | CGGO     | 0                   | 1950         | 3565         | N      |
| 20240129 | CGGR     | 0                   | 31331        | 36955        | N      |
| 20240129 | CGMS     | 0                   | 0            | 539          | N      |
| 20240129 | CGMU     | 0                   | 390          | 533          | N      |
| 20240129 | CGNT     | 0                   | 448          | 3608         | N      |
| 20240129 | CGNX     | 7                   | 4830         | 12637        | N      |
| 20240129 | CGON     | 133                 | 3956         | 7792         | N      |
| 20240129 | CGSD     | 0                   | 0            | 100          | N      |
| 20240129 | CGSM     | 0                   | 100          | 400          | N      |
| 20240129 | CGUS     | 0                   | 3486         | 4386         | N      |
| 20240129 | CGV      | 0                   | 100          | 200          | N      |
| 20240129 | CGXU     | 0                   | 16286        | 17786        | N      |
| 20240129 | CHAT     | 0                   | 0            | 200          | N      |
| 20240129 | CHAU     | 0                   | 801          | 3101         | N      |
| 20240129 | CHCO     | 1                   | 503          | 1388         | N      |
| 20240129 | CHCT     | 107                 | 18822        | 38684        | N      |
| 20240129 | CHD      | 2526                | 309463       | 441490       | N      |
| 20240129 | CHDN     | 0                   | 1098         | 2115         | N      |
| 20240129 | CHE      | 200                 | 5353         | 14378        | N      |
| 20240129 | CHEF     | 0                   | 840          | 976          | N      |
| 20240129 | CHGG     | 1522                | 307738       | 717473       | N      |
| 20240129 | CHGX     | 0                   | 688          | 688          | N      |
| 20240129 | CHH      | 117                 | 51238        | 95464        | N      |
| 20240129 | CHI      | 0                   | 1134         | 1534         | N      |
| 20240129 | CHIK     | 0                   | 0            | 10           | N      |
| 20240129 | CHIQ     | 0                   | 0            | 600          | N      |
| 20240129 | CHIX     | 0                   | 300          | 401          | N      |
| 20240129 | CHK      | 0                   | 19770        | 29662        | N      |
| 20240129 | CHKEL    | 0                   | 0            | 1            | N      |
| 20240129 | CHKP     | 0                   | 2977         | 6226         | N      |
| 20240129 | CHMG     | 0                   | 0            | 1            | N      |
| 20240129 | CHMI     | 4282                | 11938        | 28779        | N      |
| 20240129 | CHMI PRA | 0                   | 0            | 498          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | CHMI PRB | 0                   | 82           | 1203         | N      |
| 20240129 | CHN      | 0                   | 1154         | 6292         | N      |
| 20240129 | CHPT     | 5717                | 1091570      | 1870165      | N      |
| 20240129 | CHRD     | 50                  | 3033         | 4742         | N      |
| 20240129 | CHRS     | 0                   | 116789       | 146042       | N      |
| 20240129 | CHRW     | 5                   | 12003        | 17431        | N      |
| 20240129 | CHSCM    | 0                   | 0            | 97           | N      |
| 20240129 | CHSCN    | 0                   | 700          | 700          | N      |
| 20240129 | CHSCO    | 0                   | 0            | 34           | N      |
| 20240129 | CHT      | 4                   | 15081        | 25874        | N      |
| 20240129 | CHTR     | 13                  | 15502        | 22238        | N      |
| 20240129 | CHUY     | 0                   | 860          | 1951         | N      |
| 20240129 | CHW      | 0                   | 483          | 900          | N      |
| 20240129 | CHWY     | 5648                | 923486       | 1608607      | N      |
| 20240129 | CHX      | 0                   | 10716        | 15283        | N      |
| 20240129 | CHY      | 0                   | 600          | 700          | N      |
| 20240129 | CI       | 4850                | 121435       | 457264       | N      |
| 20240129 | CIA      | 1042                | 2450         | 3984         | N      |
| 20240129 | CIB      | 0                   | 11264        | 19418        | N      |
| 20240129 | CIBR     | 0                   | 3756         | 3947         | N      |
| 20240129 | CIEN     | 426                 | 287897       | 402932       | N      |
| 20240129 | CIF      | 0                   | 379          | 7903         | N      |
| 20240129 | CIFR     | 6084                | 528364       | 642711       | N      |
| 20240129 | CIG      | 4812                | 94174        | 509792       | N      |
| 20240129 | CIG C    | 3                   | 60           | 5476         | N      |
| 20240129 | CIGI     | 20                  | 1480         | 2273         | N      |
| 20240129 | CII      | 0                   | 4917         | 9914         | N      |
| 20240129 | CIK      | 0                   | 1200         | 4000         | N      |
| 20240129 | CIM      | 2456                | 191566       | 447436       | N      |
| 20240129 | CIM PRA  | 0                   | 369          | 1341         | N      |
| 20240129 | CIM PRB  | 0                   | 154          | 2902         | N      |
| 20240129 | CIM PRC  | 0                   | 601          | 4540         | N      |
| 20240129 | CIM PRD  | 0                   | 1098         | 7437         | N      |
| 20240129 | CINF     | 0                   | 3104         | 5411         | N      |
| 20240129 | CING     | 0                   | 400          | 1895         | N      |
| 20240129 | CINT     | 0                   | 8787         | 15778        | N      |
| 20240129 | CIO      | 0                   | 22525        | 54992        | N      |
| 20240129 | CIO PRA  | 0                   | 0            | 124          | N      |
| 20240129 | CION     | 2050                | 29212        | 49785        | N      |
| 20240129 | CISO     | 0                   | 600          | 600          | N      |
| 20240129 | CISS     | 4917                | 5417         | 8240         | N      |
| 20240129 | CIVB     | 0                   | 16           | 16           | N      |
| 20240129 | CIVI     | 35106               | 162901       | 246643       | N      |
| 20240129 | CIX      | 0                   | 0            | 1            | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | CKPT     | 0                   | 42119        | 71474        | N      |
| 20240129 | CL       | 2480                | 864221       | 2196793      | N      |
| 20240129 | CLAR     | 1                   | 1413         | 3741         | N      |
| 20240129 | CLB      | 52                  | 62631        | 105622       | N      |
| 20240129 | CLBK     | 0                   | 188          | 279          | N      |
| 20240129 | CLBR     | 0                   | 400          | 7044         | N      |
| 20240129 | CLBR U   | 0                   | 13           | 12815        | N      |
| 20240129 | CLBR WS  | 0                   | 200          | 10736        | N      |
| 20240129 | CLBT     | 0                   | 37619        | 43532        | N      |
| 20240129 | CLCO     | 4644                | 26615        | 40813        | N      |
| 20240129 | CLDI     | 0                   | 2062         | 2322         | N      |
| 20240129 | CLDL     | 0                   | 100          | 100          | N      |
| 20240129 | CLDT     | 5871                | 36958        | 75131        | N      |
| 20240129 | CLDT PRA | 0                   | 485          | 585          | N      |
| 20240129 | CLDX     | 1                   | 7084         | 12083        | N      |
| 20240129 | CLEU     | 0                   | 100          | 125          | N      |
| 20240129 | CLF      | 2559                | 1182352      | 2377134      | N      |
| 20240129 | CLFD     | 7                   | 2581         | 4290         | N      |
| 20240129 | CLH      | 834                 | 29052        | 58671        | N      |
| 20240129 | CLIP     | 0                   | 400          | 1591         | N      |
| 20240129 | CLM      | 2546                | 9640         | 15708        | N      |
| 20240129 | CLMB     | 0                   | 23           | 51           | N      |
| 20240129 | CLMT     | 0                   | 130          | 235          | N      |
| 20240129 | CLNE     | 0                   | 37188        | 49181        | N      |
| 20240129 | CLNN     | 0                   | 0            | 605          | N      |
| 20240129 | CLOU     | 100                 | 5690         | 8487         | N      |
| 20240129 | CLOV     | 0                   | 4020         | 7463         | N      |
| 20240129 | CLOZ     | 0                   | 466          | 666          | N      |
| 20240129 | CLPR     | 845                 | 3372         | 10065        | N      |
| 20240129 | CLPT     | 0                   | 382          | 597          | N      |
| 20240129 | CLRB     | 0                   | 62579        | 102663       | N      |
| 20240129 | CLS      | 44                  | 262868       | 597050       | N      |
| 20240129 | CLSD     | 0                   | 100          | 1358         | N      |
| 20240129 | CLSE     | 0                   | 148          | 148          | N      |
| 20240129 | CLSK     | 798                 | 428926       | 746502       | N      |
| 20240129 | CLSM     | 0                   | 400          | 519          | N      |
| 20240129 | CLVR     | 0                   | 106          | 106          | N      |
| 20240129 | CLVT     | 1214                | 591796       | 795061       | N      |
| 20240129 | CLVT PRA | 0                   | 217          | 353          | N      |
| 20240129 | CLW      | 160                 | 10813        | 28348        | N      |
| 20240129 | CLX      | 2823                | 209572       | 345869       | N      |
| 20240129 | CM       | 763                 | 132792       | 204423       | N      |
| 20240129 | CMA      | 357                 | 226216       | 480725       | N      |
| 20240129 | CMAX     | 0                   | 525          | 525          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | CMBM     | 0                   | 542          | 867          | N      |
| 20240129 | CMBS     | 0                   | 100          | 302          | N      |
| 20240129 | CMC      | 52772               | 207173       | 305687       | N      |
| 20240129 | CMCL     | 0                   | 225          | 285          | N      |
| 20240129 | CMCM     | 0                   | 1            | 120          | N      |
| 20240129 | CMCO     | 0                   | 110          | 454          | N      |
| 20240129 | CMCSA    | 256                 | 429510       | 603463       | N      |
| 20240129 | CME      | 31                  | 11235        | 15083        | N      |
| 20240129 | CMF      | 0                   | 116          | 3916         | N      |
| 20240129 | CMG      | 572                 | 27448        | 61132        | N      |
| 20240129 | CMI      | 1740                | 75137        | 143589       | N      |
| 20240129 | CMLS     | 0                   | 0            | 104          | N      |
| 20240129 | CMMB     | 0                   | 0            | 100          | N      |
| 20240129 | CMND     | 0                   | 0            | 505          | N      |
| 20240129 | CMP      | 670                 | 68038        | 90288        | N      |
| 20240129 | CMPO     | 0                   | 500          | 500          | N      |
| 20240129 | CMPOW    | 0                   | 0            | 200          | N      |
| 20240129 | CMPR     | 0                   | 771          | 870          | N      |
| 20240129 | CMPS     | 0                   | 5702         | 13763        | N      |
| 20240129 | CMPX     | 0                   | 709          | 1630         | N      |
| 20240129 | CMRE     | 16820               | 122883       | 168245       | N      |
| 20240129 | CMRE PRB | 0                   | 0            | 100          | N      |
| 20240129 | CMRE PRC | 0                   | 0            | 335          | N      |
| 20240129 | CMRE PRD | 0                   | 475          | 1428         | N      |
| 20240129 | CMRE PRE | 0                   | 0            | 83           | N      |
| 20240129 | CMRX     | 0                   | 300          | 300          | N      |
| 20240129 | CMS      | 4801                | 348271       | 580755       | N      |
| 20240129 | CMS PRB  | 0                   | 0            | 10           | N      |
| 20240129 | CMS PRC  | 0                   | 61           | 1316         | N      |
| 20240129 | CMSA     | 0                   | 2105         | 2617         | N      |
| 20240129 | CMSC     | 0                   | 4739         | 6868         | N      |
| 20240129 | CMSD     | 7                   | 1854         | 10180        | N      |
| 20240129 | CMT      | 0                   | 225          | 236          | N      |
| 20240129 | CMTG     | 206                 | 46757        | 67165        | N      |
| 20240129 | CMTL     | 0                   | 646          | 1065         | N      |
| 20240129 | CMU      | 0                   | 1075         | 26531        | N      |
| 20240129 | CNA      | 25                  | 29864        | 65448        | N      |
| 20240129 | CNC      | 2146                | 190696       | 624652       | N      |
| 20240129 | CNCR     | 0                   | 0            | 211          | N      |
| 20240129 | CNDA     | 0                   | 21           | 275          | N      |
| 20240129 | CNDB     | 0                   | 100          | 665          | N      |
| 20240129 | CNDB WS  | 0                   | 200          | 902          | N      |
| 20240129 | CNDT     | 0                   | 27675        | 35905        | N      |
| 20240129 | CNF      | 0                   | 1117         | 4995         | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | CNHI     | 4985                | 654659       | 1881659      | N      |
| 20240129 | CNI      | 609                 | 262639       | 353398       | N      |
| 20240129 | CNK      | 2286                | 329766       | 521735       | N      |
| 20240129 | CNM      | 0                   | 904962       | 1733411      | N      |
| 20240129 | CNMD     | 0                   | 54244        | 115286       | N      |
| 20240129 | CNNE     | 16                  | 27556        | 70563        | N      |
| 20240129 | CNO      | 55412               | 236406       | 349696       | N      |
| 20240129 | CNO PRA  | 0                   | 537          | 2389         | N      |
| 20240129 | CNOB     | 0                   | 748          | 993          | N      |
| 20240129 | CNP      | 4363                | 721978       | 1134137      | N      |
| 20240129 | CNQ      | 10765               | 547835       | 702108       | N      |
| 20240129 | CNS      | 2                   | 28606        | 41816        | N      |
| 20240129 | CNSL     | 200                 | 13155        | 17472        | N      |
| 20240129 | CNSP     | 400                 | 700          | 1000         | N      |
| 20240129 | CNTA     | 0                   | 112          | 5807         | N      |
| 20240129 | CNTY     | 0                   | 202          | 402          | N      |
| 20240129 | CNX      | 39105               | 527401       | 944009       | N      |
| 20240129 | CNXA     | 6901                | 346851       | 435878       | N      |
| 20240129 | CNXC     | 0                   | 10792        | 14591        | N      |
| 20240129 | CNXN     | 567                 | 824          | 930          | N      |
| 20240129 | CNXT     | 0                   | 500          | 600          | N      |
| 20240129 | CNYA     | 0                   | 100          | 100          | N      |
| 20240129 | COCO     | 0                   | 5791         | 10007        | N      |
| 20240129 | CODA     | 0                   | 100          | 430          | N      |
| 20240129 | CODI     | 75                  | 27237        | 52673        | N      |
| 20240129 | CODI PRA | 1                   | 221          | 595          | N      |
| 20240129 | CODI PRB | 0                   | 81           | 1459         | N      |
| 20240129 | CODI PRC | 62                  | 100          | 947          | N      |
| 20240129 | CODX     | 0                   | 100          | 100          | N      |
| 20240129 | COF      | 4863                | 338630       | 770296       | N      |
| 20240129 | COF PRI  | 100                 | 18860        | 36860        | N      |
| 20240129 | COF PRJ  | 1200                | 4472         | 19909        | N      |
| 20240129 | COF PRK  | 0                   | 708          | 1126         | N      |
| 20240129 | COF PRL  | 209                 | 2721         | 5054         | N      |
| 20240129 | COF PRN  | 0                   | 1414         | 13275        | N      |
| 20240129 | COFS     | 0                   | 261          | 446          | N      |
| 20240129 | COGT     | 0                   | 6858         | 15918        | N      |
| 20240129 | COHR     | 154                 | 265913       | 356533       | N      |
| 20240129 | COHU     | 0                   | 1136         | 1894         | N      |
| 20240129 | COIN     | 125                 | 57925        | 116512       | N      |
| 20240129 | COKE     | 0                   | 370          | 569          | N      |
| 20240129 | COLB     | 0                   | 67885        | 118292       | N      |
| 20240129 | COLD     | 944                 | 139808       | 571303       | N      |
| 20240129 | COLL     | 0                   | 1542         | 1877         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | COLM   | 0                   | 3774         | 4746         | N      |
| 20240129 | COM    | 0                   | 0            | 100          | N      |
| 20240129 | COMM   | 0                   | 56227        | 75600        | N      |
| 20240129 | COMP   | 1381                | 699807       | 1151969      | N      |
| 20240129 | COMS   | 109                 | 109          | 109          | N      |
| 20240129 | CONL   | 0                   | 1675         | 3984         | N      |
| 20240129 | CONN   | 0                   | 288          | 347          | N      |
| 20240129 | CONY   | 0                   | 3291         | 3468         | N      |
| 20240129 | COO    | 0                   | 1395         | 4550         | N      |
| 20240129 | COOK   | 1689                | 24166        | 40293        | N      |
| 20240129 | COOP   | 0                   | 3954         | 5769         | N      |
| 20240129 | COP    | 15386               | 838146       | 1823777      | N      |
| 20240129 | COPX   | 0                   | 22006        | 25481        | N      |
| 20240129 | COR    | 1424                | 178088       | 323340       | N      |
| 20240129 | CORN   | 0                   | 0            | 225          | N      |
| 20240129 | CORP   | 0                   | 100          | 1059         | N      |
| 20240129 | CORT   | 0                   | 19510        | 42470        | N      |
| 20240129 | CORZ   | 0                   | 2685         | 9778         | N      |
| 20240129 | CORZW  | 300                 | 1900         | 4375         | N      |
| 20240129 | CORZZ  | 0                   | 400          | 4255         | N      |
| 20240129 | COSM   | 0                   | 60           | 360          | N      |
| 20240129 | COST   | 11                  | 8676         | 14073        | N      |
| 20240129 | COTY   | 1652                | 504678       | 754884       | N      |
| 20240129 | COUR   | 5026                | 309642       | 826277       | N      |
| 20240129 | COWZ   | 300                 | 21683        | 25711        | N      |
| 20240129 | COYA   | 0                   | 0            | 6            | N      |
| 20240129 | CP     | 3352                | 324289       | 486718       | N      |
| 20240129 | CPA    | 50                  | 21774        | 49443        | N      |
| 20240129 | CPAC   | 0                   | 87           | 612          | N      |
| 20240129 | CPB    | 1902                | 570363       | 835461       | N      |
| 20240129 | CPE    | 7560                | 120260       | 244194       | N      |
| 20240129 | CPER   | 0                   | 200          | 200          | N      |
| 20240129 | CPF    | 9257                | 25240        | 43238        | N      |
| 20240129 | CPG    | 12650               | 529328       | 799534       | N      |
| 20240129 | CPHI   | 0                   | 200          | 4059         | N      |
| 20240129 | CPK    | 17                  | 26036        | 39324        | N      |
| 20240129 | CPLP   | 0                   | 109          | 109          | N      |
| 20240129 | CPNG   | 19666               | 1392587      | 2824243      | N      |
| 20240129 | CPRI   | 56                  | 121510       | 362928       | N      |
| 20240129 | CPRT   | 71                  | 69335        | 113952       | N      |
| 20240129 | CPRX   | 0                   | 8993         | 41138        | N      |
| 20240129 | CPS    | 8                   | 22560        | 39049        | N      |
| 20240129 | CPSI   | 0                   | 2140         | 2634         | N      |
| 20240129 | CPSS   | 0                   | 1            | 1            | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | CPT    | 164                 | 143748       | 350627       | N      |
| 20240129 | CPTK   | 0                   | 0            | 100          | N      |
| 20240129 | CPTK U | 0                   | 202          | 1343         | N      |
| 20240129 | CPTN   | 0                   | 0            | 51           | N      |
| 20240129 | CPZ    | 0                   | 0            | 180          | N      |
| 20240129 | CQP    | 0                   | 572          | 672          | N      |
| 20240129 | CQQQ   | 0                   | 1203         | 1225         | N      |
| 20240129 | CR     | 234                 | 38578        | 99969        | N      |
| 20240129 | CRAI   | 0                   | 85           | 298          | N      |
| 20240129 | CRBG   | 3709                | 335971       | 728997       | N      |
| 20240129 | CRBP   | 2038                | 6777         | 9590         | N      |
| 20240129 | CRBU   | 0                   | 31890        | 46647        | N      |
| 20240129 | CRC    | 19156               | 74985        | 148365       | N      |
| 20240129 | CRCT   | 0                   | 50785        | 75159        | N      |
| 20240129 | CRD A  | 257                 | 15594        | 23642        | N      |
| 20240129 | CRD B  | 6                   | 1579         | 4401         | N      |
| 20240129 | CRDF   | 0                   | 2            | 2            | N      |
| 20240129 | CRDL   | 0                   | 1112         | 2912         | N      |
| 20240129 | CRDO   | 0                   | 9041         | 26344        | N      |
| 20240129 | CRESY  | 0                   | 326          | 1741         | N      |
| 20240129 | CREX   | 0                   | 0            | 100          | N      |
| 20240129 | CRF    | 0                   | 4620         | 7374         | N      |
| 20240129 | CRGE   | 13924               | 21437        | 47683        | N      |
| 20240129 | CRGO   | 0                   | 100          | 658          | N      |
| 20240129 | CRGX   | 0                   | 412          | 707          | N      |
| 20240129 | CRGY   | 164                 | 125575       | 155978       | N      |
| 20240129 | CRH    | 182                 | 476532       | 1091278      | N      |
| 20240129 | CRI    | 1200                | 132767       | 244250       | N      |
| 20240129 | CRIS   | 0                   | 100          | 100          | N      |
| 20240129 | CRK    | 17619               | 355021       | 947650       | N      |
| 20240129 | CRKN   | 27900               | 41220        | 42035        | N      |
| 20240129 | CRL    | 174                 | 100061       | 127997       | N      |
| 20240129 | CRM    | 28937               | 630589       | 1307142      | N      |
| 20240129 | CRMD   | 0                   | 3846         | 5228         | N      |
| 20240129 | CRMT   | 0                   | 1000         | 1310         | N      |
| 20240129 | CRNC   | 0                   | 1697         | 4136         | N      |
| 20240129 | CRNT   | 100                 | 600          | 2294         | N      |
| 20240129 | CRNX   | 39                  | 4311         | 6924         | N      |
| 20240129 | CRON   | 0                   | 79935        | 85152        | N      |
| 20240129 | CROX   | 0                   | 8141         | 14549        | N      |
| 20240129 | CRS    | 5296                | 104137       | 155059       | N      |
| 20240129 | CRSP   | 153                 | 18267        | 29277        | N      |
| 20240129 | CRSR   | 0                   | 3746         | 5085         | N      |
| 20240129 | CRT    | 0                   | 3168         | 6024         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | CRTO    | 0                   | 1750         | 1958         | N      |
| 20240129 | CRUS    | 0                   | 2058         | 2713         | N      |
| 20240129 | CRVL    | 0                   | 161          | 218          | N      |
| 20240129 | CRWD    | 248                 | 16678        | 29968        | N      |
| 20240129 | CSA     | 0                   | 0            | 114          | N      |
| 20240129 | CSAN    | 159                 | 55645        | 84198        | N      |
| 20240129 | CSB     | 0                   | 0            | 200          | N      |
| 20240129 | CSCO    | 387                 | 274935       | 362468       | N      |
| 20240129 | CSF     | 0                   | 373          | 373          | N      |
| 20240129 | CSGP    | 0                   | 7433         | 11916        | N      |
| 20240129 | CSGS    | 0                   | 3039         | 7471         | N      |
| 20240129 | CSHI    | 0                   | 600          | 700          | N      |
| 20240129 | CSIQ    | 0                   | 7826         | 8723         | N      |
| 20240129 | CSL     | 745                 | 15202        | 39657        | N      |
| 20240129 | CSLR    | 0                   | 147          | 147          | N      |
| 20240129 | CSM     | 0                   | 319          | 319          | N      |
| 20240129 | CSPI    | 0                   | 30           | 30           | N      |
| 20240129 | CSQ     | 400                 | 2442         | 2467         | N      |
| 20240129 | CSR     | 0                   | 7396         | 13086        | N      |
| 20240129 | CSR PRC | 0                   | 117          | 126          | N      |
| 20240129 | CSSE    | 2100                | 2100         | 2100         | N      |
| 20240129 | CSSEN   | 0                   | 0            | 100          | N      |
| 20240129 | CSSEP   | 0                   | 390          | 2730         | N      |
| 20240129 | CSTL    | 0                   | 2259         | 2943         | N      |
| 20240129 | CSTM    | 0                   | 88151        | 153743       | N      |
| 20240129 | CSTR    | 0                   | 6750         | 8708         | N      |
| 20240129 | CSV     | 60                  | 9816         | 21493        | N      |
| 20240129 | CSWC    | 0                   | 442          | 853          | N      |
| 20240129 | CSWCZ   | 0                   | 0            | 100          | N      |
| 20240129 | CSWI    | 0                   | 589          | 1257         | N      |
| 20240129 | CSX     | 100                 | 338569       | 595385       | N      |
| 20240129 | CTA PRA | 0                   | 200          | 500          | N      |
| 20240129 | CTA PRB | 0                   | 423          | 715          | N      |
| 20240129 | CTAS    | 5                   | 2144         | 3931         | N      |
| 20240129 | CTBB    | 454                 | 4293         | 19496        | N      |
| 20240129 | CTBI    | 0                   | 614          | 623          | N      |
| 20240129 | CTDD    | 0                   | 5017         | 11238        | N      |
| 20240129 | CTGO    | 0                   | 6            | 106          | N      |
| 20240129 | CTKB    | 0                   | 8441         | 10283        | N      |
| 20240129 | CTLP    | 0                   | 4321         | 5273         | N      |
| 20240129 | CTLT    | 1216                | 374218       | 515926       | N      |
| 20240129 | CTMX    | 0                   | 249          | 1062         | N      |
| 20240129 | CTO     | 21                  | 15617        | 29406        | N      |
| 20240129 | CTO PRA | 0                   | 300          | 1190         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | CTOS     | 0                   | 63628        | 160147       | N      |
| 20240129 | CTOS WS  | 0                   | 0            | 143846       | N      |
| 20240129 | CTR      | 0                   | 1359         | 2913         | N      |
| 20240129 | CTRA     | 942                 | 527778       | 1528673      | N      |
| 20240129 | CTRE     | 27123               | 154272       | 245276       | N      |
| 20240129 | CTRM     | 0                   | 700          | 11191        | N      |
| 20240129 | CTRN     | 0                   | 271          | 464          | N      |
| 20240129 | CTS      | 109                 | 40235        | 50228        | N      |
| 20240129 | CTSH     | 0                   | 68954        | 88753        | N      |
| 20240129 | CTV      | 0                   | 4196         | 24526        | N      |
| 20240129 | CTV WS   | 0                   | 0            | 240          | N      |
| 20240129 | CTVA     | 1551                | 368450       | 797512       | N      |
| 20240129 | CTXR     | 0                   | 4517         | 4517         | N      |
| 20240129 | CUBA     | 0                   | 0            | 200          | N      |
| 20240129 | CUBB     | 0                   | 127          | 634          | N      |
| 20240129 | CUBE     | 9168                | 214104       | 455229       | N      |
| 20240129 | CUBI     | 2141                | 70347        | 124915       | N      |
| 20240129 | CUBI PRE | 0                   | 0            | 38           | N      |
| 20240129 | CUBI PRF | 0                   | 602          | 1602         | N      |
| 20240129 | CUE      | 0                   | 991          | 992          | N      |
| 20240129 | CUK      | 900                 | 325722       | 582934       | N      |
| 20240129 | CULP     | 0                   | 1235         | 5131         | N      |
| 20240129 | CURE     | 0                   | 320          | 321          | N      |
| 20240129 | CURO     | 124                 | 8915         | 13383        | N      |
| 20240129 | CURV     | 4631                | 18754        | 24010        | N      |
| 20240129 | CUTR     | 300                 | 42022        | 56747        | N      |
| 20240129 | CUZ      | 7451                | 133052       | 332009       | N      |
| 20240129 | CVAC     | 200                 | 16254        | 28718        | N      |
| 20240129 | CVBF     | 4                   | 5601         | 11812        | N      |
| 20240129 | CVCO     | 0                   | 554          | 640          | N      |
| 20240129 | CVCY     | 0                   | 4            | 4            | N      |
| 20240129 | CVE      | 7804                | 828195       | 1839026      | N      |
| 20240129 | CVE WS   | 100                 | 100          | 100          | N      |
| 20240129 | CVEO     | 0                   | 4120         | 9658         | N      |
| 20240129 | CVGI     | 0                   | 3            | 401          | N      |
| 20240129 | CVGW     | 0                   | 644          | 722          | N      |
| 20240129 | CVI      | 424                 | 154703       | 290230       | N      |
| 20240129 | CVII     | 0                   | 2            | 211          | N      |
| 20240129 | CVII U   | 0                   | 453          | 1561         | N      |
| 20240129 | CVII WS  | 0                   | 100          | 2000         | N      |
| 20240129 | CVKD     | 0                   | 995          | 1696         | N      |
| 20240129 | CVLG     | 0                   | 426          | 683          | N      |
| 20240129 | CVLT     | 0                   | 2415         | 3547         | N      |
| 20240129 | CVLY     | 0                   | 125          | 125          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | CVM    | 0                   | 3            | 3            | N      |
| 20240129 | CVNA   | 877                 | 569420       | 1115515      | N      |
| 20240129 | CVRX   | 90                  | 1250         | 2658         | N      |
| 20240129 | CVS    | 8560                | 1719821      | 3128522      | N      |
| 20240129 | CVU    | 0                   | 0            | 400          | N      |
| 20240129 | CVX    | 17050               | 1865148      | 3747895      | N      |
| 20240129 | CW     | 492                 | 25778        | 56952        | N      |
| 20240129 | CWAN   | 0                   | 70026        | 230009       | N      |
| 20240129 | CWB    | 0                   | 7454         | 10793        | N      |
| 20240129 | CWCO   | 0                   | 110          | 424          | N      |
| 20240129 | CWEB   | 0                   | 15991        | 24898        | N      |
| 20240129 | CWEN   | 992                 | 113734       | 199363       | N      |
| 20240129 | CWEN A | 6                   | 14728        | 35726        | N      |
| 20240129 | CWH    | 947                 | 101132       | 162637       | N      |
| 20240129 | CWI    | 0                   | 2357         | 3517         | N      |
| 20240129 | CWK    | 360                 | 234996       | 378042       | N      |
| 20240129 | CWS    | 0                   | 20           | 20           | N      |
| 20240129 | CWST   | 0                   | 646          | 1847         | N      |
| 20240129 | CWT    | 21                  | 26679        | 53111        | N      |
| 20240129 | CX     | 12644               | 393496       | 664028       | N      |
| 20240129 | CXAI   | 0                   | 2461         | 2661         | N      |
| 20240129 | CXDO   | 1                   | 410          | 583          | N      |
| 20240129 | CXE    | 0                   | 7001         | 23330        | N      |
| 20240129 | CXH    | 0                   | 11831        | 19611        | N      |
| 20240129 | CXM    | 441                 | 148868       | 281573       | N      |
| 20240129 | CXT    | 209                 | 44310        | 87884        | N      |
| 20240129 | CXW    | 53                  | 141464       | 286835       | N      |
| 20240129 | CYA    | 1300                | 1300         | 1400         | N      |
| 20240129 | CYBN   | 0                   | 2632         | 21163        | N      |
| 20240129 | CYBR   | 0                   | 2932         | 9374         | N      |
| 20240129 | CYD    | 0                   | 356          | 4783         | N      |
| 20240129 | CYH    | 18182               | 147475       | 292916       | N      |
| 20240129 | CYN    | 13942               | 25536        | 49832        | N      |
| 20240129 | CYRX   | 0                   | 1814         | 2096         | N      |
| 20240129 | CYT    | 0                   | 100          | 301          | N      |
| 20240129 | CYTH   | 100                 | 100          | 200          | N      |
| 20240129 | CYTK   | 0                   | 13319        | 29959        | N      |
| 20240129 | CZA    | 0                   | 2            | 236          | N      |
| 20240129 | CZNC   | 0                   | 2            | 2            | N      |
| 20240129 | CZOO   | 108                 | 1074         | 1121         | N      |
| 20240129 | CZR    | 0                   | 24680        | 36298        | N      |
| 20240129 | D      | 6658                | 518316       | 835349       | N      |
| 20240129 | DAC    | 0                   | 6285         | 11535        | N      |
| 20240129 | DADA   | 0                   | 52136        | 65899        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | DAKT     | 0                   | 3605         | 8371         | N      |
| 20240129 | DAL      | 12142               | 956463       | 1960789      | N      |
| 20240129 | DALI     | 0                   | 100          | 100          | N      |
| 20240129 | DALT     | 0                   | 0            | 300          | N      |
| 20240129 | DAN      | 7536                | 140107       | 201425       | N      |
| 20240129 | DAO      | 0                   | 27639        | 47435        | N      |
| 20240129 | DAPP     | 0                   | 100          | 800          | N      |
| 20240129 | DAR      | 1926                | 186978       | 478784       | N      |
| 20240129 | DASH     | 0                   | 13447        | 38558        | N      |
| 20240129 | DATS     | 0                   | 82           | 324          | N      |
| 20240129 | DAUG     | 0                   | 200          | 300          | N      |
| 20240129 | DAVA     | 27                  | 21660        | 61334        | N      |
| 20240129 | DAVE     | 0                   | 100          | 503          | N      |
| 20240129 | DAWN     | 0                   | 26534        | 46027        | N      |
| 20240129 | DB       | 15                  | 267841       | 365289       | N      |
| 20240129 | DBA      | 0                   | 953          | 1372         | N      |
| 20240129 | DBB      | 0                   | 52           | 129          | N      |
| 20240129 | DBC      | 0                   | 11093        | 23321        | N      |
| 20240129 | DBD      | 0                   | 11137        | 16464        | N      |
| 20240129 | DBE      | 0                   | 1222         | 1237         | N      |
| 20240129 | DBEF     | 0                   | 4303         | 6151         | N      |
| 20240129 | DBEU     | 0                   | 0            | 100          | N      |
| 20240129 | DBI      | 1064                | 191214       | 283856       | N      |
| 20240129 | DBL      | 0                   | 6010         | 26351        | N      |
| 20240129 | DBMF     | 0                   | 525          | 525          | N      |
| 20240129 | DBND     | 0                   | 0            | 100          | N      |
| 20240129 | DBO      | 0                   | 13808        | 15879        | N      |
| 20240129 | DBRG     | 271                 | 188262       | 349907       | N      |
| 20240129 | DBRG PRH | 101                 | 146          | 2908         | N      |
| 20240129 | DBRG PRI | 0                   | 11           | 4351         | N      |
| 20240129 | DBRG PRJ | 0                   | 534          | 2131         | N      |
| 20240129 | DBX      | 452                 | 57106        | 79884        | N      |
| 20240129 | DC       | 0                   | 2819         | 3319         | N      |
| 20240129 | DCBO     | 104                 | 294          | 1141         | N      |
| 20240129 | DCF      | 0                   | 721          | 6724         | N      |
| 20240129 | DCFC     | 0                   | 8848         | 35004        | N      |
| 20240129 | DCGO     | 0                   | 4697         | 10475        | N      |
| 20240129 | DCI      | 13                  | 65822        | 143001       | N      |
| 20240129 | DCO      | 0                   | 17461        | 32336        | N      |
| 20240129 | DCOM     | 0                   | 1846         | 2070         | N      |
| 20240129 | DCOMP    | 0                   | 86           | 86           | N      |
| 20240129 | DCOR     | 0                   | 1200         | 1400         | N      |
| 20240129 | DCPH     | 0                   | 4507         | 10048        | N      |
| 20240129 | DCTH     | 0                   | 546          | 589          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | DD     | 6462                | 554531       | 1335448      | N      |
| 20240129 | DDC    | 0                   | 100          | 5600         | N      |
| 20240129 | DDD    | 2335                | 250195       | 328943       | N      |
| 20240129 | DDI    | 0                   | 0            | 110          | N      |
| 20240129 | DDIV   | 0                   | 0            | 109          | N      |
| 20240129 | DDL    | 40                  | 44395        | 84536        | N      |
| 20240129 | DDM    | 0                   | 8950         | 11703        | N      |
| 20240129 | DDOG   | 0                   | 25858        | 48216        | N      |
| 20240129 | DDS    | 0                   | 8374         | 16431        | N      |
| 20240129 | DDT    | 0                   | 1279         | 2016         | N      |
| 20240129 | DE     | 2489                | 188481       | 354829       | N      |
| 20240129 | DEA    | 670                 | 127824       | 237122       | N      |
| 20240129 | DEC    | 0                   | 3960         | 16888        | N      |
| 20240129 | DECK   | 166                 | 26414        | 53104        | N      |
| 20240129 | DECZ   | 0                   | 100          | 200          | N      |
| 20240129 | DEED   | 0                   | 0            | 700          | N      |
| 20240129 | DEFI   | 0                   | 150          | 250          | N      |
| 20240129 | DEI    | 309                 | 269441       | 584179       | N      |
| 20240129 | DELL   | 2938                | 322208       | 762424       | N      |
| 20240129 | DEM    | 0                   | 1786         | 2249         | N      |
| 20240129 | DENN   | 21                  | 12449        | 16153        | N      |
| 20240129 | DEO    | 619                 | 123445       | 212104       | N      |
| 20240129 | DERM   | 0                   | 557          | 1053         | N      |
| 20240129 | DES    | 0                   | 170          | 1813         | N      |
| 20240129 | DESP   | 0                   | 37232        | 92384        | N      |
| 20240129 | DFAC   | 0                   | 24320        | 36539        | N      |
| 20240129 | DFAE   | 0                   | 33871        | 37076        | N      |
| 20240129 | DFAI   | 0                   | 17956        | 23281        | N      |
| 20240129 | DFAR   | 0                   | 1049         | 1749         | N      |
| 20240129 | DFAS   | 0                   | 656          | 1716         | N      |
| 20240129 | DFAT   | 0                   | 759          | 7551         | N      |
| 20240129 | DFAU   | 0                   | 5071         | 5613         | N      |
| 20240129 | DFAX   | 0                   | 2634         | 3536         | N      |
| 20240129 | DFCA   | 0                   | 0            | 100          | N      |
| 20240129 | DFCF   | 0                   | 3044         | 3509         | N      |
| 20240129 | DFEM   | 0                   | 4122         | 5822         | N      |
| 20240129 | DFEN   | 0                   | 3054         | 4155         | N      |
| 20240129 | DFEV   | 0                   | 0            | 1232         | N      |
| 20240129 | DFGP   | 0                   | 300          | 455          | N      |
| 20240129 | DFGR   | 0                   | 3916         | 4216         | N      |
| 20240129 | DFGX   | 0                   | 200          | 200          | N      |
| 20240129 | DFH    | 17                  | 44074        | 67138        | N      |
| 20240129 | DFIC   | 0                   | 1336         | 3839         | N      |
| 20240129 | DFIN   | 6278                | 32130        | 41538        | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | DFIP   | 0                   | 113          | 113          | N      |
| 20240129 | DFIS   | 0                   | 0            | 100          | N      |
| 20240129 | DFIV   | 0                   | 14340        | 17930        | N      |
| 20240129 | DFJ    | 0                   | 0            | 2            | N      |
| 20240129 | DFLI   | 0                   | 500          | 500          | N      |
| 20240129 | DFLV   | 0                   | 3313         | 6944         | N      |
| 20240129 | DFNM   | 0                   | 0            | 3203         | N      |
| 20240129 | DFNV   | 0                   | 0            | 57           | N      |
| 20240129 | DFP    | 100                 | 3430         | 6162         | N      |
| 20240129 | DFS    | 1548                | 268050       | 415332       | N      |
| 20240129 | DFSB   | 0                   | 0            | 267          | N      |
| 20240129 | DFSD   | 0                   | 1623         | 2225         | N      |
| 20240129 | DFSE   | 0                   | 829          | 929          | N      |
| 20240129 | DFSI   | 0                   | 300          | 700          | N      |
| 20240129 | DFSU   | 0                   | 2403         | 2704         | N      |
| 20240129 | DFSV   | 0                   | 2749         | 5672         | N      |
| 20240129 | DFUS   | 0                   | 4805         | 5105         | N      |
| 20240129 | DFUV   | 0                   | 6868         | 7701         | N      |
| 20240129 | DG     | 3410                | 309358       | 773066       | N      |
| 20240129 | DGCB   | 0                   | 0            | 100          | N      |
| 20240129 | DGHI   | 0                   | 0            | 240          | N      |
| 20240129 | DGICA  | 0                   | 1607         | 2657         | N      |
| 20240129 | DGII   | 0                   | 925          | 1286         | N      |
| 20240129 | DGRO   | 0                   | 24230        | 35693        | N      |
| 20240129 | DGRW   | 220                 | 3010         | 3650         | N      |
| 20240129 | DGS    | 0                   | 1453         | 6176         | N      |
| 20240129 | DGX    | 538                 | 109683       | 324028       | N      |
| 20240129 | DH     | 0                   | 3155         | 6403         | N      |
| 20240129 | DHC    | 400                 | 11183        | 22783        | N      |
| 20240129 | DHCNL  | 0                   | 262          | 262          | N      |
| 20240129 | DHF    | 0                   | 19098        | 37690        | N      |
| 20240129 | DHI    | 2320                | 417494       | 1184935      | N      |
| 20240129 | DHIL   | 0                   | 5            | 39           | N      |
| 20240129 | DHR    | 3697                | 391012       | 721029       | N      |
| 20240129 | DHS    | 0                   | 391          | 1036         | N      |
| 20240129 | DHT    | 53127               | 361649       | 516555       | N      |
| 20240129 | DHX    | 6571                | 15638        | 20872        | N      |
| 20240129 | DHY    | 0                   | 11475        | 20293        | N      |
| 20240129 | DIA    | 0                   | 41581        | 79092        | N      |
| 20240129 | DIAL   | 0                   | 0            | 200          | N      |
| 20240129 | DIAX   | 391                 | 4808         | 16306        | N      |
| 20240129 | DIBS   | 0                   | 54           | 225          | N      |
| 20240129 | DIG    | 0                   | 0            | 10           | N      |
| 20240129 | DIHP   | 0                   | 1710         | 1932         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | DIN      | 11                  | 25382        | 42097        | N      |
| 20240129 | DINO     | 2204                | 223737       | 582860       | N      |
| 20240129 | DINT     | 0                   | 0            | 200          | N      |
| 20240129 | DIOD     | 0                   | 1301         | 2149         | N      |
| 20240129 | DIS      | 12238               | 1478833      | 3420409      | N      |
| 20240129 | DISV     | 0                   | 101          | 716          | N      |
| 20240129 | DIV      | 0                   | 4213         | 4416         | N      |
| 20240129 | DIVB     | 0                   | 656          | 701          | N      |
| 20240129 | DIVO     | 0                   | 641          | 2400         | N      |
| 20240129 | DJAN     | 0                   | 200          | 300          | N      |
| 20240129 | DJP      | 0                   | 0            | 1372         | N      |
| 20240129 | DK       | 16659               | 123244       | 225444       | N      |
| 20240129 | DKL      | 103                 | 2158         | 4393         | N      |
| 20240129 | DKNG     | 2918                | 200896       | 417748       | N      |
| 20240129 | DKS      | 163                 | 121203       | 205624       | N      |
| 20240129 | DLB      | 407                 | 86188        | 141769       | N      |
| 20240129 | DLHC     | 0                   | 134          | 739          | N      |
| 20240129 | DLN      | 0                   | 619          | 730          | N      |
| 20240129 | DLNG     | 74                  | 2067         | 25014        | N      |
| 20240129 | DLNG PRA | 0                   | 238          | 239          | N      |
| 20240129 | DLNG PRB | 0                   | 0            | 58           | N      |
| 20240129 | DLO      | 0                   | 6287         | 12194        | N      |
| 20240129 | DLR      | 9940                | 466888       | 708208       | N      |
| 20240129 | DLR PRJ  | 0                   | 808          | 3848         | N      |
| 20240129 | DLR PRK  | 0                   | 1148         | 7171         | N      |
| 20240129 | DLR PRL  | 80                  | 2206         | 8630         | N      |
| 20240129 | DLTH     | 0                   | 146          | 146          | N      |
| 20240129 | DLTR     | 0                   | 21403        | 61978        | N      |
| 20240129 | DLX      | 66                  | 35449        | 63332        | N      |
| 20240129 | DLY      | 3100                | 11755        | 38673        | N      |
| 20240129 | DM       | 5174                | 244022       | 371221       | N      |
| 20240129 | DMA      | 90                  | 1391         | 13131        | N      |
| 20240129 | DMAR     | 0                   | 100          | 100          | N      |
| 20240129 | DMAY     | 0                   | 100          | 100          | N      |
| 20240129 | DMB      | 885                 | 4488         | 35485        | N      |
| 20240129 | DMF      | 0                   | 323          | 1880         | N      |
| 20240129 | DMLP     | 0                   | 218          | 218          | N      |
| 20240129 | DMO      | 0                   | 1402         | 3220         | N      |
| 20240129 | DMRC     | 0                   | 469          | 818          | N      |
| 20240129 | DMTK     | 0                   | 32           | 32           | N      |
| 20240129 | DMXF     | 0                   | 26           | 226          | N      |
| 20240129 | DNA      | 57948               | 2187592      | 3001444      | N      |
| 20240129 | DNA WS   | 0                   | 64           | 29385        | N      |
| 20240129 | DNB      | 11                  | 361828       | 464430       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | DNL     | 0                   | 0            | 600          | N      |
| 20240129 | DNLI    | 0                   | 8738         | 21215        | N      |
| 20240129 | DNMR    | 491                 | 115785       | 208431       | N      |
| 20240129 | DNN     | 0                   | 125467       | 189152       | N      |
| 20240129 | DNOW    | 2963                | 84582        | 162437       | N      |
| 20240129 | DNP     | 2073                | 87882        | 145664       | N      |
| 20240129 | DNTH    | 0                   | 31           | 38           | N      |
| 20240129 | DNUT    | 0                   | 15765        | 20840        | N      |
| 20240129 | DO      | 1023                | 144240       | 264753       | N      |
| 20240129 | DOC     | 850                 | 149056       | 396004       | N      |
| 20240129 | DOCN    | 1372                | 94690        | 214316       | N      |
| 20240129 | DOCS    | 602                 | 335675       | 693508       | N      |
| 20240129 | DOCT    | 0                   | 0            | 100          | N      |
| 20240129 | DOCU    | 325                 | 5663         | 22205        | N      |
| 20240129 | DOG     | 0                   | 31815        | 33903        | N      |
| 20240129 | DOGG    | 0                   | 200          | 200          | N      |
| 20240129 | DOL     | 0                   | 0            | 200          | N      |
| 20240129 | DOLE    | 2935                | 51607        | 123462       | N      |
| 20240129 | DOMA    | 1400                | 7908         | 29355        | N      |
| 20240129 | DOMO    | 0                   | 945          | 1790         | N      |
| 20240129 | DON     | 0                   | 310          | 826          | N      |
| 20240129 | DOOO    | 300                 | 7630         | 8442         | N      |
| 20240129 | DOOR    | 20                  | 19435        | 61661        | N      |
| 20240129 | DORM    | 0                   | 1238         | 1502         | N      |
| 20240129 | DOUG    | 489                 | 31830        | 67141        | N      |
| 20240129 | DOV     | 903                 | 140395       | 261548       | N      |
| 20240129 | DOW     | 10105               | 622855       | 1039458      | N      |
| 20240129 | DOX     | 200                 | 2084         | 4016         | N      |
| 20240129 | DOYU    | 0                   | 1264         | 2764         | N      |
| 20240129 | DPG     | 100                 | 4751         | 21978        | N      |
| 20240129 | DPRO    | 0                   | 0            | 100          | N      |
| 20240129 | DPST    | 0                   | 7840         | 8622         | N      |
| 20240129 | DPZ     | 438                 | 61643        | 125685       | N      |
| 20240129 | DQ      | 847                 | 167387       | 261717       | N      |
| 20240129 | DRCT    | 0                   | 288          | 558          | N      |
| 20240129 | DRD     | 1460                | 23086        | 57237        | N      |
| 20240129 | DRH     | 58315               | 324313       | 964630       | N      |
| 20240129 | DRH PRA | 0                   | 100          | 268          | N      |
| 20240129 | DRI     | 1172                | 204658       | 277533       | N      |
| 20240129 | DRIO    | 0                   | 114          | 114          | N      |
| 20240129 | DRIP    | 0                   | 9106         | 9556         | N      |
| 20240129 | DRIV    | 0                   | 202          | 1430         | N      |
| 20240129 | DRLL    | 16                  | 3965         | 6753         | N      |
| 20240129 | DRN     | 0                   | 25583        | 29721        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | DRQ     | 50                  | 35539        | 62790        | N      |
| 20240129 | DRS     | 0                   | 4834         | 6128         | N      |
| 20240129 | DRTSW   | 0                   | 0            | 100          | N      |
| 20240129 | DRV     | 0                   | 972          | 1967         | N      |
| 20240129 | DRVN    | 0                   | 9110         | 15520        | N      |
| 20240129 | DSGN    | 0                   | 1502         | 2865         | N      |
| 20240129 | DSGR    | 0                   | 246          | 704          | N      |
| 20240129 | DSGX    | 0                   | 4207         | 6878         | N      |
| 20240129 | DSI     | 0                   | 5069         | 7092         | N      |
| 20240129 | DSKE    | 0                   | 11566        | 12484        | N      |
| 20240129 | DSL     | 100                 | 35752        | 90207        | N      |
| 20240129 | DSM     | 0                   | 15118        | 71985        | N      |
| 20240129 | DSMC    | 0                   | 973          | 1128         | N      |
| 20240129 | DSP     | 0                   | 476          | 627          | N      |
| 20240129 | DSTL    | 0                   | 5095         | 5095         | N      |
| 20240129 | DSU     | 80                  | 19274        | 24816        | N      |
| 20240129 | DSX     | 10450               | 87545        | 122482       | N      |
| 20240129 | DSX PRB | 0                   | 0            | 200          | N      |
| 20240129 | DSX WS  | 423                 | 7660         | 12316        | N      |
| 20240129 | DT      | 9313                | 550410       | 879982       | N      |
| 20240129 | DTB     | 0                   | 831          | 7971         | N      |
| 20240129 | DTC     | 3027                | 175009       | 261838       | N      |
| 20240129 | DTD     | 0                   | 239          | 239          | N      |
| 20240129 | DTE     | 1438                | 149884       | 472412       | N      |
| 20240129 | DTF     | 0                   | 148          | 682          | N      |
| 20240129 | DTG     | 0                   | 3418         | 3711         | N      |
| 20240129 | DTI     | 100                 | 100          | 100          | N      |
| 20240129 | DTIL    | 200                 | 5056         | 6673         | N      |
| 20240129 | DTM     | 73                  | 142028       | 192501       | N      |
| 20240129 | DTSS    | 0                   | 800          | 800          | N      |
| 20240129 | DTW     | 0                   | 569          | 5168         | N      |
| 20240129 | DUG     | 0                   | 5            | 5            | N      |
| 20240129 | DUHP    | 0                   | 7470         | 7809         | N      |
| 20240129 | DUK     | 2856                | 577133       | 1063613      | N      |
| 20240129 | DUK PRA | 0                   | 2674         | 13111        | N      |
| 20240129 | DUKB    | 37                  | 5639         | 9854         | N      |
| 20240129 | DUOL    | 0                   | 3356         | 5269         | N      |
| 20240129 | DURA    | 0                   | 107          | 549          | N      |
| 20240129 | DUSB    | 0                   | 1400         | 2000         | N      |
| 20240129 | DUST    | 0                   | 53977        | 69806        | N      |
| 20240129 | DV      | 58                  | 208413       | 272167       | N      |
| 20240129 | DVA     | 274                 | 79501        | 194907       | N      |
| 20240129 | DVAX    | 100                 | 18451        | 40778        | N      |
| 20240129 | DVN     | 3949                | 799166       | 1552590      | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | DVY     | 100                 | 5913         | 12333        | N      |
| 20240129 | DVYE    | 0                   | 100          | 700          | N      |
| 20240129 | DWAC    | 0                   | 3652         | 8417         | N      |
| 20240129 | DWACW   | 44                  | 44           | 144          | N      |
| 20240129 | DWAS    | 0                   | 420          | 540          | N      |
| 20240129 | DWM     | 0                   | 0            | 800          | N      |
| 20240129 | DWSH    | 300                 | 500          | 500          | N      |
| 20240129 | DWSN    | 300                 | 881          | 1345         | N      |
| 20240129 | DX      | 2025                | 432872       | 612202       | N      |
| 20240129 | DX PRC  | 0                   | 200          | 883          | N      |
| 20240129 | DXC     | 5                   | 474138       | 946108       | N      |
| 20240129 | DXCM    | 0                   | 17747        | 26230        | N      |
| 20240129 | DXD     | 0                   | 16526        | 22950        | N      |
| 20240129 | DXF     | 0                   | 0            | 3            | N      |
| 20240129 | DXJ     | 0                   | 13339        | 20949        | N      |
| 20240129 | DXLG    | 0                   | 7548         | 10284        | N      |
| 20240129 | DXPE    | 0                   | 10           | 32           | N      |
| 20240129 | DY      | 101                 | 23318        | 44619        | N      |
| 20240129 | DYN     | 16                  | 9977         | 17793        | N      |
| 20240129 | DYNF    | 3896                | 16272        | 17619        | N      |
| 20240129 | DZSI    | 0                   | 394          | 871          | N      |
| 20240129 | DZZ     | 0                   | 400          | 400          | N      |
| 20240129 | E       | 2722                | 12316        | 58008        | N      |
| 20240129 | EA      | 34                  | 8806         | 19359        | N      |
| 20240129 | EAC     | 0                   | 2100         | 2100         | N      |
| 20240129 | EAD     | 0                   | 1779         | 6379         | N      |
| 20240129 | EAF     | 3                   | 244071       | 852148       | N      |
| 20240129 | EAGG    | 0                   | 833          | 833          | N      |
| 20240129 | EAI     | 0                   | 2265         | 5113         | N      |
| 20240129 | EARN    | 963                 | 27692        | 64497        | N      |
| 20240129 | EAT     | 1304                | 221176       | 395230       | N      |
| 20240129 | EB      | 27                  | 210583       | 357026       | N      |
| 20240129 | EBAY    | 0                   | 84646        | 106336       | N      |
| 20240129 | EBC     | 3                   | 17683        | 29839        | N      |
| 20240129 | EBF     | 5508                | 15496        | 44847        | N      |
| 20240129 | EBND    | 0                   | 2570         | 2974         | N      |
| 20240129 | EBR     | 347                 | 129375       | 200269       | N      |
| 20240129 | EBR B   | 2500                | 3403         | 4813         | N      |
| 20240129 | EBS     | 1843                | 119253       | 291093       | N      |
| 20240129 | EC      | 768                 | 211883       | 279154       | N      |
| 20240129 | ECAT    | 930                 | 35841        | 68204        | N      |
| 20240129 | ECC     | 330                 | 28314        | 65942        | N      |
| 20240129 | ECC PRD | 0                   | 0            | 19471        | N      |
| 20240129 | ECCC    | 160                 | 701          | 1502         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | ECCF    | 0                   | 1721         | 17540        | N      |
| 20240129 | ECCV    | 0                   | 4706         | 11319        | N      |
| 20240129 | ECCW    | 100                 | 100          | 100          | N      |
| 20240129 | ECCX    | 0                   | 34           | 287          | N      |
| 20240129 | ECF     | 0                   | 300          | 594          | N      |
| 20240129 | ECH     | 0                   | 10           | 310          | N      |
| 20240129 | ECL     | 953                 | 138468       | 493547       | N      |
| 20240129 | ECO     | 932                 | 2969         | 9466         | N      |
| 20240129 | ECPG    | 56                  | 836          | 948          | N      |
| 20240129 | ECVT    | 2468                | 103440       | 192984       | N      |
| 20240129 | ECX     | 0                   | 1            | 71           | N      |
| 20240129 | ED      | 775                 | 432583       | 640831       | N      |
| 20240129 | EDC     | 0                   | 500          | 500          | N      |
| 20240129 | EDD     | 200                 | 8066         | 73850        | N      |
| 20240129 | EDF     | 0                   | 1365         | 3282         | N      |
| 20240129 | EDIT    | 100                 | 35274        | 51351        | N      |
| 20240129 | EDN     | 0                   | 1593         | 8881         | N      |
| 20240129 | EDOW    | 0                   | 0            | 800          | N      |
| 20240129 | EDR     | 266                 | 346546       | 482460       | N      |
| 20240129 | EDU     | 410                 | 478762       | 871649       | N      |
| 20240129 | EDUC    | 0                   | 0            | 1            | N      |
| 20240129 | EDV     | 0                   | 1972         | 9464         | N      |
| 20240129 | EDZ     | 0                   | 1102         | 1599         | N      |
| 20240129 | EE      | 149                 | 37663        | 76201        | N      |
| 20240129 | EEA     | 0                   | 1715         | 1962         | N      |
| 20240129 | EEFT    | 0                   | 1447         | 1806         | N      |
| 20240129 | EELV    | 0                   | 0            | 45           | N      |
| 20240129 | EEM     | 0                   | 395237       | 591281       | N      |
| 20240129 | EEMA    | 0                   | 600          | 1100         | N      |
| 20240129 | EEMS    | 0                   | 0            | 100          | N      |
| 20240129 | EEMV    | 0                   | 9819         | 10526        | N      |
| 20240129 | EES     | 0                   | 100          | 100          | N      |
| 20240129 | EEX     | 0                   | 5215         | 11538        | N      |
| 20240129 | EFA     | 0                   | 237230       | 327939       | N      |
| 20240129 | EFAV    | 300                 | 5996         | 10278        | N      |
| 20240129 | EFC     | 2361                | 210509       | 476906       | N      |
| 20240129 | EFC PRA | 0                   | 113          | 316          | N      |
| 20240129 | EFC PRB | 0                   | 4            | 1258         | N      |
| 20240129 | EFC PRC | 0                   | 17           | 87           | N      |
| 20240129 | EFC PRD | 1                   | 201          | 201          | N      |
| 20240129 | EFC PRE | 0                   | 2            | 56           | N      |
| 20240129 | EFG     | 0                   | 15510        | 22725        | N      |
| 20240129 | EFIV    | 0                   | 5            | 28           | N      |
| 20240129 | EFOI    | 0                   | 1            | 8            | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | EFR    | 0                   | 5415         | 7688         | N      |
| 20240129 | EFSC   | 0                   | 596          | 1690         | N      |
| 20240129 | EFT    | 27                  | 3722         | 10959        | N      |
| 20240129 | EFTR   | 0                   | 1480         | 3168         | N      |
| 20240129 | EFV    | 0                   | 57076        | 68317        | N      |
| 20240129 | EFX    | 1475                | 140109       | 180200       | N      |
| 20240129 | EFXT   | 400                 | 8824         | 15806        | N      |
| 20240129 | EG     | 286                 | 53571        | 125499       | N      |
| 20240129 | EGAN   | 0                   | 0            | 414          | N      |
| 20240129 | EGBN   | 0                   | 383          | 596          | N      |
| 20240129 | EGF    | 0                   | 273          | 2069         | N      |
| 20240129 | EGHT   | 0                   | 37167        | 51983        | N      |
| 20240129 | EGIO   | 0                   | 4583         | 5344         | N      |
| 20240129 | EGLE   | 6                   | 9275         | 25057        | N      |
| 20240129 | EGO    | 21232               | 417380       | 572279       | N      |
| 20240129 | EGOX   | 0                   | 0            | 75           | N      |
| 20240129 | EGP    | 181                 | 13820        | 45316        | N      |
| 20240129 | EGRX   | 0                   | 1704         | 3661         | N      |
| 20240129 | EGY    | 270                 | 104962       | 151483       | N      |
| 20240129 | EH     | 0                   | 7271         | 9390         | N      |
| 20240129 | EHAB   | 101                 | 97441        | 141955       | N      |
| 20240129 | EHC    | 16                  | 82931        | 190671       | N      |
| 20240129 | EHI    | 0                   | 1656         | 9442         | N      |
| 20240129 | EHTH   | 0                   | 5275         | 8812         | N      |
| 20240129 | EIC    | 0                   | 2162         | 6369         | N      |
| 20240129 | EICA   | 0                   | 5            | 5            | N      |
| 20240129 | EICB   | 0                   | 182          | 542          | N      |
| 20240129 | EIDO   | 0                   | 5215         | 8249         | N      |
| 20240129 | EIG    | 29333               | 38363        | 47947        | N      |
| 20240129 | EIM    | 0                   | 1663         | 2572         | N      |
| 20240129 | EIS    | 0                   | 181          | 496          | N      |
| 20240129 | EIX    | 2381                | 325239       | 779904       | N      |
| 20240129 | EJH    | 0                   | 1200         | 2600         | N      |
| 20240129 | EJUL   | 0                   | 0            | 100          | N      |
| 20240129 | EKSO   | 44                  | 209          | 4268         | N      |
| 20240129 | EL     | 2013                | 327036       | 869197       | N      |
| 20240129 | ELA    | 0                   | 0            | 100          | N      |
| 20240129 | ELAB   | 0                   | 0            | 603          | N      |
| 20240129 | ELAN   | 78                  | 475898       | 728173       | N      |
| 20240129 | ELBM   | 0                   | 0            | 207          | N      |
| 20240129 | ELC    | 1                   | 8355         | 10158        | N      |
| 20240129 | ELD    | 0                   | 200          | 300          | N      |
| 20240129 | ELEV   | 0                   | 43002        | 56982        | N      |
| 20240129 | ELF    | 894                 | 127810       | 251675       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | ELME   | 102                 | 106049       | 217963       | N      |
| 20240129 | ELP    | 0                   | 90363        | 136653       | N      |
| 20240129 | ELPC   | 8                   | 17292        | 28662        | N      |
| 20240129 | ELS    | 555                 | 127564       | 536581       | N      |
| 20240129 | ELTK   | 0                   | 10           | 302          | N      |
| 20240129 | ELTX   | 0                   | 0            | 18           | N      |
| 20240129 | ELUT   | 0                   | 0            | 100          | N      |
| 20240129 | ELV    | 2211                | 290180       | 488764       | N      |
| 20240129 | ELVA   | 0                   | 600          | 600          | N      |
| 20240129 | ELVN   | 0                   | 314          | 434          | N      |
| 20240129 | EMB    | 7                   | 85494        | 126738       | N      |
| 20240129 | EMBC   | 0                   | 2878         | 4159         | N      |
| 20240129 | EMCB   | 0                   | 0            | 45           | N      |
| 20240129 | EMCR   | 0                   | 0            | 5            | N      |
| 20240129 | EMD    | 0                   | 17090        | 75113        | N      |
| 20240129 | EME    | 6912                | 54523        | 130231       | N      |
| 20240129 | EMF    | 0                   | 1135         | 6309         | N      |
| 20240129 | EMGF   | 0                   | 102          | 202          | N      |
| 20240129 | EMHC   | 0                   | 0            | 10           | N      |
| 20240129 | EMKR   | 0                   | 1350         | 1401         | N      |
| 20240129 | EMLC   | 1900                | 8325         | 30230        | N      |
| 20240129 | EMLP   | 0                   | 4424         | 6052         | N      |
| 20240129 | EMMF   | 0                   | 200          | 200          | N      |
| 20240129 | EMN    | 462                 | 201725       | 535369       | N      |
| 20240129 | EMO    | 100                 | 5323         | 7406         | N      |
| 20240129 | EMP    | 0                   | 4030         | 4864         | N      |
| 20240129 | EMQQ   | 0                   | 900          | 901          | N      |
| 20240129 | EMR    | 7179                | 368857       | 883024       | N      |
| 20240129 | EMTL   | 0                   | 0            | 5            | N      |
| 20240129 | EMTY   | 0                   | 200          | 300          | N      |
| 20240129 | EMX    | 0                   | 508          | 1991         | N      |
| 20240129 | EMXC   | 0                   | 13005        | 28352        | N      |
| 20240129 | ENB    | 3120                | 618423       | 911169       | N      |
| 20240129 | ENFN   | 21393               | 70275        | 89790        | N      |
| 20240129 | ENIC   | 544                 | 112316       | 183956       | N      |
| 20240129 | ENLC   | 5690                | 183687       | 294072       | N      |
| 20240129 | ENLT   | 0                   | 15           | 208          | N      |
| 20240129 | ENLV   | 0                   | 2522         | 3424         | N      |
| 20240129 | ENO    | 0                   | 435          | 1079         | N      |
| 20240129 | ENOV   | 1654                | 58069        | 107882       | N      |
| 20240129 | ENPH   | 0                   | 17945        | 28850        | N      |
| 20240129 | ENR    | 1                   | 78273        | 130367       | N      |
| 20240129 | ENS    | 10756               | 27921        | 58070        | N      |
| 20240129 | ENSC   | 100                 | 3233         | 6921         | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | ENSG    | 0                   | 2338         | 5206         | N      |
| 20240129 | ENSV    | 0                   | 0            | 200          | N      |
| 20240129 | ENTA    | 0                   | 1256         | 4345         | N      |
| 20240129 | ENTG    | 151                 | 7776         | 10494        | N      |
| 20240129 | ENV     | 1                   | 77065        | 94493        | N      |
| 20240129 | ENVA    | 11225               | 47573        | 85560        | N      |
| 20240129 | ENVX    | 0                   | 108387       | 153685       | N      |
| 20240129 | ENX     | 0                   | 200          | 200          | N      |
| 20240129 | ENZ     | 0                   | 342          | 2651         | N      |
| 20240129 | EOD     | 0                   | 12176        | 59646        | N      |
| 20240129 | EOG     | 5490                | 285234       | 760001       | N      |
| 20240129 | EOI     | 125                 | 4085         | 7077         | N      |
| 20240129 | EOLS    | 0                   | 5484         | 10421        | N      |
| 20240129 | EOS     | 885                 | 5082         | 13124        | N      |
| 20240129 | EOSE    | 0                   | 24606        | 35836        | N      |
| 20240129 | EOT     | 300                 | 2362         | 8584         | N      |
| 20240129 | EP      | 0                   | 214          | 214          | N      |
| 20240129 | EP PRC  | 0                   | 429          | 437          | N      |
| 20240129 | EPAC    | 86                  | 44323        | 68858        | N      |
| 20240129 | EPAM    | 386                 | 38303        | 93313        | N      |
| 20240129 | EPC     | 106                 | 80053        | 134897       | N      |
| 20240129 | EPD     | 8098                | 512600       | 1221419      | N      |
| 20240129 | EPHE    | 0                   | 762          | 1262         | N      |
| 20240129 | EPI     | 0                   | 17725        | 23836        | N      |
| 20240129 | EPIX    | 0                   | 100          | 100          | N      |
| 20240129 | EPM     | 0                   | 8854         | 11854        | N      |
| 20240129 | EPOL    | 0                   | 50           | 142          | N      |
| 20240129 | EPP     | 0                   | 7847         | 8485         | N      |
| 20240129 | EPR     | 619                 | 81869        | 177645       | N      |
| 20240129 | EPR PRC | 472                 | 516          | 1941         | N      |
| 20240129 | EPR PRE | 0                   | 4078         | 8049         | N      |
| 20240129 | EPR PRG | 0                   | 150          | 2051         | N      |
| 20240129 | EPRT    | 29987               | 148726       | 252807       | N      |
| 20240129 | EPS     | 0                   | 0            | 303          | N      |
| 20240129 | EPSN    | 0                   | 11           | 49           | N      |
| 20240129 | EPU     | 0                   | 26           | 604          | N      |
| 20240129 | EPV     | 0                   | 1187         | 2038         | N      |
| 20240129 | EQAL    | 0                   | 285          | 796          | N      |
| 20240129 | EQBK    | 0                   | 15932        | 22132        | N      |
| 20240129 | EQC     | 29220               | 176183       | 293744       | N      |
| 20240129 | EQC PRD | 0                   | 403          | 644          | N      |
| 20240129 | EQH     | 4641                | 395384       | 869368       | N      |
| 20240129 | EQH PRA | 0                   | 14111        | 26380        | N      |
| 20240129 | EQH PRC | 0                   | 46873        | 66877        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | EQIX   | 0                   | 5579         | 7352         | N      |
| 20240129 | EQNR   | 1888                | 219459       | 361446       | N      |
| 20240129 | EQR    | 604                 | 302197       | 834568       | N      |
| 20240129 | EQS    | 0                   | 500          | 618          | N      |
| 20240129 | EQT    | 4942                | 656099       | 1067279      | N      |
| 20240129 | EQTY   | 0                   | 26           | 26           | N      |
| 20240129 | EQWL   | 0                   | 0            | 392          | N      |
| 20240129 | EQX    | 0                   | 42864        | 71119        | N      |
| 20240129 | ERAS   | 0                   | 9826         | 17094        | N      |
| 20240129 | ERC    | 0                   | 1000         | 1550         | N      |
| 20240129 | ERF    | 2310                | 130022       | 207887       | N      |
| 20240129 | ERIC   | 0                   | 398872       | 536042       | N      |
| 20240129 | ERIE   | 7                   | 909          | 1143         | N      |
| 20240129 | ERII   | 0                   | 2717         | 4362         | N      |
| 20240129 | ERJ    | 22                  | 83174        | 169908       | N      |
| 20240129 | ERO    | 6943                | 74119        | 133134       | N      |
| 20240129 | ERTH   | 0                   | 0            | 8            | N      |
| 20240129 | ERX    | 200                 | 11606        | 14424        | N      |
| 20240129 | ERY    | 0                   | 6068         | 7359         | N      |
| 20240129 | ES     | 4310                | 275066       | 1041040      | N      |
| 20240129 | ESAB   | 18                  | 13744        | 36129        | N      |
| 20240129 | ESCA   | 0                   | 95           | 95           | N      |
| 20240129 | ESE    | 153                 | 24547        | 33479        | N      |
| 20240129 | ESEA   | 0                   | 222          | 251          | N      |
| 20240129 | ESGD   | 600                 | 8296         | 12701        | N      |
| 20240129 | ESGE   | 800                 | 18401        | 25127        | N      |
| 20240129 | ESGR   | 0                   | 108          | 108          | N      |
| 20240129 | ESGRO  | 0                   | 1            | 1            | N      |
| 20240129 | ESGU   | 0                   | 736          | 3766         | N      |
| 20240129 | ESGV   | 200                 | 620          | 670          | N      |
| 20240129 | ESI    | 0                   | 223261       | 340317       | N      |
| 20240129 | ESLT   | 0                   | 100          | 202          | N      |
| 20240129 | ESML   | 0                   | 107          | 114          | N      |
| 20240129 | ESNT   | 79                  | 108836       | 201702       | N      |
| 20240129 | ESOA   | 103                 | 673          | 1123         | N      |
| 20240129 | ESP    | 0                   | 14           | 14           | N      |
| 20240129 | ESPR   | 100                 | 122535       | 253661       | N      |
| 20240129 | ESQ    | 0                   | 478          | 510          | N      |
| 20240129 | ESRT   | 35139               | 133376       | 183973       | N      |
| 20240129 | ESS    | 422                 | 72003        | 120538       | N      |
| 20240129 | ESSA   | 0                   | 414          | 505          | N      |
| 20240129 | ESTA   | 0                   | 5608         | 6063         | N      |
| 20240129 | ESTC   | 40                  | 104745       | 201760       | N      |
| 20240129 | ET     | 13910               | 565695       | 1515616      | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | ET PRC  | 0                   | 142          | 4673         | N      |
| 20240129 | ET PRD  | 0                   | 1102         | 13615        | N      |
| 20240129 | ET PRE  | 0                   | 2141         | 9355         | N      |
| 20240129 | ET PRI  | 5532                | 19878        | 43573        | N      |
| 20240129 | ETB     | 0                   | 5600         | 11957        | N      |
| 20240129 | ETD     | 14570               | 50155        | 65173        | N      |
| 20240129 | ETG     | 53                  | 7182         | 49029        | N      |
| 20240129 | ETI PR  | 0                   | 0            | 230          | N      |
| 20240129 | ETJ     | 0                   | 15215        | 26761        | N      |
| 20240129 | ETN     | 3106                | 160616       | 417873       | N      |
| 20240129 | ETNB    | 0                   | 6370         | 22336        | N      |
| 20240129 | ETO     | 0                   | 1876         | 6840         | N      |
| 20240129 | ETON    | 0                   | 239          | 408          | N      |
| 20240129 | ETR     | 501                 | 104614       | 250444       | N      |
| 20240129 | ETRN    | 315                 | 192000       | 673908       | N      |
| 20240129 | ETSY    | 0                   | 22894        | 28737        | N      |
| 20240129 | ETV     | 1414                | 19954        | 59662        | N      |
| 20240129 | ETW     | 0                   | 57362        | 80708        | N      |
| 20240129 | ETWO    | 10283               | 147689       | 245014       | N      |
| 20240129 | ETX     | 0                   | 145          | 7277         | N      |
| 20240129 | ETY     | 126                 | 12619        | 26990        | N      |
| 20240129 | EU      | 2101                | 32276        | 39830        | N      |
| 20240129 | EUFN    | 0                   | 17122        | 28848        | N      |
| 20240129 | EUM     | 0                   | 2            | 19           | N      |
| 20240129 | EUO     | 0                   | 4            | 13           | N      |
| 20240129 | EURN    | 34                  | 75592        | 120703       | N      |
| 20240129 | EUSA    | 0                   | 102          | 102          | N      |
| 20240129 | EVA     | 3461                | 423744       | 766807       | N      |
| 20240129 | EVAX    | 38                  | 452          | 651          | N      |
| 20240129 | EVBG    | 3                   | 2215         | 2911         | N      |
| 20240129 | EVBN    | 0                   | 41           | 1428         | N      |
| 20240129 | EVC     | 124                 | 37096        | 57603        | N      |
| 20240129 | EVCM    | 0                   | 99           | 201          | N      |
| 20240129 | EVE     | 0                   | 0            | 5            | N      |
| 20240129 | EVER    | 0                   | 860          | 1178         | N      |
| 20240129 | EVEX    | 1                   | 10027        | 11978        | N      |
| 20240129 | EVEX WS | 0                   | 100          | 1214         | N      |
| 20240129 | EVF     | 2368                | 4976         | 19699        | N      |
| 20240129 | EVG     | 0                   | 2853         | 4597         | N      |
| 20240129 | EVGO    | 0                   | 51890        | 103790       | N      |
| 20240129 | EVH     | 12973               | 163994       | 271043       | N      |
| 20240129 | EVLV    | 0                   | 21747        | 41974        | N      |
| 20240129 | EVM     | 0                   | 1559         | 2435         | N      |
| 20240129 | EVN     | 0                   | 10687        | 18017        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | EVO     | 0                   | 200          | 200          | N      |
| 20240129 | EVR     | 122                 | 51508        | 106154       | N      |
| 20240129 | EVRG    | 0                   | 49793        | 92669        | N      |
| 20240129 | EVRI    | 261                 | 108051       | 255748       | N      |
| 20240129 | EVT     | 0                   | 10937        | 20068        | N      |
| 20240129 | EVTC    | 1                   | 43830        | 83140        | N      |
| 20240129 | EVTL    | 4811                | 54444        | 138041       | N      |
| 20240129 | EVTL WS | 20                  | 105          | 120          | N      |
| 20240129 | EVV     | 0                   | 2250         | 3350         | N      |
| 20240129 | EW      | 1387                | 241097       | 726936       | N      |
| 20240129 | EWA     | 0                   | 29353        | 32336        | N      |
| 20240129 | EWBC    | 0                   | 7757         | 12850        | N      |
| 20240129 | EWC     | 0                   | 27961        | 235790       | N      |
| 20240129 | EWCZ    | 0                   | 2985         | 4083         | N      |
| 20240129 | EWD     | 0                   | 648          | 1186         | N      |
| 20240129 | EWG     | 0                   | 33385        | 39924        | N      |
| 20240129 | EWH     | 0                   | 44675        | 57652        | N      |
| 20240129 | EWI     | 0                   | 1850         | 2126         | N      |
| 20240129 | EWJ     | 0                   | 153530       | 198067       | N      |
| 20240129 | EWJV    | 0                   | 200          | 200          | N      |
| 20240129 | EWL     | 0                   | 7790         | 9694         | N      |
| 20240129 | EWM     | 0                   | 6139         | 6880         | N      |
| 20240129 | EWN     | 0                   | 985          | 1565         | N      |
| 20240129 | EWO     | 0                   | 0            | 40           | N      |
| 20240129 | EWP     | 0                   | 2611         | 3939         | N      |
| 20240129 | EWQ     | 0                   | 1272         | 1710         | N      |
| 20240129 | EWS     | 0                   | 9347         | 10459        | N      |
| 20240129 | EWT     | 0                   | 88117        | 111490       | N      |
| 20240129 | EWTX    | 0                   | 7592         | 12316        | N      |
| 20240129 | EWU     | 0                   | 21425        | 24550        | N      |
| 20240129 | EWV     | 0                   | 75702        | 96477        | N      |
| 20240129 | EWY     | 0                   | 54452        | 85790        | N      |
| 20240129 | EWZ     | 0                   | 700182       | 880644       | N      |
| 20240129 | EWZS    | 0                   | 7302         | 10256        | N      |
| 20240129 | EXAI    | 3                   | 13815        | 15824        | N      |
| 20240129 | EXAS    | 65                  | 14281        | 21755        | N      |
| 20240129 | EXC     | 83                  | 186461       | 286163       | N      |
| 20240129 | EXEL    | 5                   | 14886        | 29024        | N      |
| 20240129 | EXFY    | 2683                | 21159        | 29263        | N      |
| 20240129 | EXG     | 550                 | 28035        | 75112        | N      |
| 20240129 | EXI     | 0                   | 0            | 8            | N      |
| 20240129 | EXK     | 8475                | 224527       | 701709       | N      |
| 20240129 | EXLS    | 0                   | 9142         | 16807        | N      |
| 20240129 | EXP     | 381                 | 92141        | 117847       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | EXPD   | 2322                | 119455       | 274289       | N      |
| 20240129 | EXPE   | 0                   | 14269        | 20630        | N      |
| 20240129 | EXPI   | 0                   | 6604         | 10438        | N      |
| 20240129 | EXPO   | 0                   | 1420         | 3047         | N      |
| 20240129 | EXPR   | 2                   | 2220         | 2725         | N      |
| 20240129 | EXR    | 1331                | 109167       | 239679       | N      |
| 20240129 | EXTO   | 0                   | 8024         | 14197        | N      |
| 20240129 | EXTR   | 0                   | 26504        | 48620        | N      |
| 20240129 | EYE    | 0                   | 2962         | 5864         | N      |
| 20240129 | EYEN   | 0                   | 4751         | 6289         | N      |
| 20240129 | EYLD   | 0                   | 100          | 100          | N      |
| 20240129 | EYPT   | 0                   | 8478         | 18612        | N      |
| 20240129 | EZA    | 0                   | 75           | 133          | N      |
| 20240129 | EZBC   | 0                   | 2473         | 2473         | N      |
| 20240129 | EZGO   | 0                   | 5370         | 5370         | N      |
| 20240129 | EZJ    | 0                   | 100          | 100          | N      |
| 20240129 | EZM    | 0                   | 0            | 1600         | N      |
| 20240129 | EZPW   | 0                   | 9972         | 17532        | N      |
| 20240129 | EZU    | 0                   | 63990        | 79407        | N      |
| 20240129 | F      | 49138               | 3323883      | 11600410     | N      |
| 20240129 | F PRB  | 0                   | 1380         | 4857         | N      |
| 20240129 | F PRC  | 0                   | 5638         | 11677        | N      |
| 20240129 | F PRD  | 210                 | 3987         | 29253        | N      |
| 20240129 | FA     | 0                   | 4630         | 5437         | N      |
| 20240129 | FAAR   | 0                   | 37           | 37           | N      |
| 20240129 | FAB    | 0                   | 0            | 24           | N      |
| 20240129 | FAF    | 0                   | 75895        | 167975       | N      |
| 20240129 | FALN   | 0                   | 2254         | 3054         | N      |
| 20240129 | FAM    | 0                   | 1490         | 2974         | N      |
| 20240129 | FANG   | 28                  | 7449         | 17493        | N      |
| 20240129 | FARM   | 0                   | 165          | 2844         | N      |
| 20240129 | FARO   | 0                   | 873          | 1500         | N      |
| 20240129 | FAS    | 0                   | 10829        | 19000        | N      |
| 20240129 | FAST   | 1                   | 103862       | 140547       | N      |
| 20240129 | FAT    | 0                   | 100          | 100          | N      |
| 20240129 | FATE   | 0                   | 177718       | 244552       | N      |
| 20240129 | FATH   | 22                  | 208          | 211          | N      |
| 20240129 | FAX    | 0                   | 7988         | 11245        | N      |
| 20240129 | FAZ    | 0                   | 46421        | 85165        | N      |
| 20240129 | FAZE   | 13172               | 14272        | 15821        | N      |
| 20240129 | FBCG   | 0                   | 5906         | 6306         | N      |
| 20240129 | FBIN   | 1492                | 214270       | 338425       | N      |
| 20240129 | FBIO   | 0                   | 3002         | 3306         | N      |
| 20240129 | FBK    | 1                   | 36932        | 44516        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | FBL      | 0                   | 1201         | 1257         | N      |
| 20240129 | FBMS     | 0                   | 213          | 376          | N      |
| 20240129 | FBNC     | 0                   | 127          | 153          | N      |
| 20240129 | FBND     | 0                   | 1331         | 2982         | N      |
| 20240129 | FBP      | 92436               | 235513       | 487031       | N      |
| 20240129 | FBRT     | 411                 | 41944        | 63706        | N      |
| 20240129 | FBRT PRE | 636                 | 2160         | 4343         | N      |
| 20240129 | FBT      | 0                   | 20           | 20           | N      |
| 20240129 | FBTC     | 200                 | 156675       | 193826       | N      |
| 20240129 | FC       | 218                 | 6251         | 15373        | N      |
| 20240129 | FCBC     | 0                   | 689          | 737          | N      |
| 20240129 | FCCO     | 0                   | 67           | 76           | N      |
| 20240129 | FCEF     | 0                   | 0            | 200          | N      |
| 20240129 | FCEL     | 0                   | 161920       | 232055       | N      |
| 20240129 | FCF      | 34090               | 145052       | 185724       | N      |
| 20240129 | FCFS     | 20                  | 261          | 811          | N      |
| 20240129 | FCG      | 100                 | 971          | 2771         | N      |
| 20240129 | FCN      | 576                 | 22403        | 44155        | N      |
| 20240129 | FCNCA    | 0                   | 1276         | 1608         | N      |
| 20240129 | FCNCO    | 0                   | 0            | 99           | N      |
| 20240129 | FCOM     | 0                   | 1763         | 1858         | N      |
| 20240129 | FCOR     | 0                   | 0            | 200          | N      |
| 20240129 | FCPT     | 2                   | 75585        | 148839       | N      |
| 20240129 | FCRX     | 0                   | 0            | 103          | N      |
| 20240129 | FCT      | 0                   | 2373         | 11327        | N      |
| 20240129 | FCTR     | 0                   | 0            | 2            | N      |
| 20240129 | FCUV     | 0                   | 0            | 92           | N      |
| 20240129 | FCX      | 5064                | 1204271      | 2750883      | N      |
| 20240129 | FDBC     | 0                   | 0            | 9            | N      |
| 20240129 | FDD      | 0                   | 1338         | 1838         | N      |
| 20240129 | FDHY     | 0                   | 0            | 100          | N      |
| 20240129 | FDIG     | 0                   | 100          | 100          | N      |
| 20240129 | FDIS     | 0                   | 2062         | 2721         | N      |
| 20240129 | FDL      | 0                   | 4086         | 5127         | N      |
| 20240129 | FDLO     | 0                   | 400          | 1085         | N      |
| 20240129 | FDMO     | 0                   | 0            | 300          | N      |
| 20240129 | FDMT     | 0                   | 2655         | 4252         | N      |
| 20240129 | FDN      | 0                   | 8751         | 15881        | N      |
| 20240129 | FDP      | 123                 | 23456        | 47087        | N      |
| 20240129 | FDS      | 213                 | 32042        | 51538        | N      |
| 20240129 | FDT      | 0                   | 0            | 100          | N      |
| 20240129 | FDUS     | 0                   | 2210         | 4144         | N      |
| 20240129 | FDV      | 0                   | 400          | 803          | N      |
| 20240129 | FDVV     | 0                   | 0            | 294          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | FDX    | 1942                | 177025       | 604568       | N      |
| 20240129 | FE     | 4206                | 423341       | 665362       | N      |
| 20240129 | FEAM   | 0                   | 491          | 991          | N      |
| 20240129 | FEBT   | 0                   | 357          | 357          | N      |
| 20240129 | FEDU   | 0                   | 1            | 87           | N      |
| 20240129 | FEI    | 235                 | 4713         | 10483        | N      |
| 20240129 | FELC   | 300                 | 1783         | 3550         | N      |
| 20240129 | FELE   | 0                   | 536          | 1037         | N      |
| 20240129 | FELG   | 0                   | 310          | 410          | N      |
| 20240129 | FELV   | 0                   | 271          | 471          | N      |
| 20240129 | FEMB   | 0                   | 0            | 703          | N      |
| 20240129 | FEMS   | 0                   | 500          | 500          | N      |
| 20240129 | FEN    | 0                   | 0            | 10           | N      |
| 20240129 | FENC   | 0                   | 9            | 68           | N      |
| 20240129 | FENG   | 0                   | 100          | 167          | N      |
| 20240129 | FENY   | 0                   | 3498         | 5506         | N      |
| 20240129 | FEP    | 0                   | 200          | 214          | N      |
| 20240129 | FEPI   | 0                   | 200          | 200          | N      |
| 20240129 | FERG   | 531                 | 137838       | 306525       | N      |
| 20240129 | FET    | 1000                | 3593         | 5535         | N      |
| 20240129 | FEX    | 0                   | 200          | 200          | N      |
| 20240129 | FEZ    | 2737                | 45092        | 54284        | N      |
| 20240129 | FF     | 2                   | 27437        | 56508        | N      |
| 20240129 | FFA    | 0                   | 1777         | 2600         | N      |
| 20240129 | FFBC   | 0                   | 1817         | 2739         | N      |
| 20240129 | FFC    | 117                 | 8843         | 18677        | N      |
| 20240129 | FFIC   | 0                   | 711          | 1158         | N      |
| 20240129 | FFIE   | 0                   | 4212         | 9894         | N      |
| 20240129 | FFIN   | 0                   | 6797         | 12038        | N      |
| 20240129 | FFIV   | 0                   | 7920         | 11835        | N      |
| 20240129 | FFNW   | 0                   | 40           | 40           | N      |
| 20240129 | FFTY   | 0                   | 1529         | 1533         | N      |
| 20240129 | FFWM   | 1437                | 124665       | 237575       | N      |
| 20240129 | FG     | 29                  | 36608        | 43035        | N      |
| 20240129 | FGB    | 167                 | 1981         | 4245         | N      |
| 20240129 | FGBI   | 0                   | 110          | 110          | N      |
| 20240129 | FGD    | 0                   | 902          | 1733         | N      |
| 20240129 | FGDL   | 0                   | 0            | 100          | N      |
| 20240129 | FGEN   | 46628               | 75056        | 188233       | N      |
| 20240129 | FGFPP  | 0                   | 0            | 9            | N      |
| 20240129 | FGN    | 0                   | 435          | 18421        | N      |
| 20240129 | FGRO   | 0                   | 1000         | 1700         | N      |
| 20240129 | FHB    | 0                   | 9927         | 18929        | N      |
| 20240129 | FHI    | 200                 | 62401        | 226789       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | FHLC    | 0                   | 689          | 2389         | N      |
| 20240129 | FHN     | 7889                | 445855       | 1617115      | N      |
| 20240129 | FHN PRB | 0                   | 229          | 390          | N      |
| 20240129 | FHN PRC | 400                 | 500          | 943          | N      |
| 20240129 | FHN PRD | 0                   | 113          | 978          | N      |
| 20240129 | FHN PRE | 0                   | 508          | 4431         | N      |
| 20240129 | FHN PRF | 0                   | 17           | 1791         | N      |
| 20240129 | FHTX    | 0                   | 582          | 1178         | N      |
| 20240129 | FI      | 12862               | 285883       | 543758       | N      |
| 20240129 | FIACW   | 0                   | 0            | 800          | N      |
| 20240129 | FIBK    | 0                   | 4743         | 8222         | N      |
| 20240129 | FICO    | 684                 | 25013        | 47321        | N      |
| 20240129 | FICS    | 0                   | 400          | 600          | N      |
| 20240129 | FID     | 0                   | 0            | 400          | N      |
| 20240129 | FIDU    | 0                   | 403          | 403          | N      |
| 20240129 | FIF     | 0                   | 495          | 5474         | N      |
| 20240129 | FIGB    | 0                   | 0            | 100          | N      |
| 20240129 | FIGS    | 20353               | 538913       | 950555       | N      |
| 20240129 | FIHL    | 1                   | 52707        | 127689       | N      |
| 20240129 | FINS    | 0                   | 791          | 5023         | N      |
| 20240129 | FINV    | 11                  | 45179        | 67683        | N      |
| 20240129 | FINW    | 0                   | 5            | 5            | N      |
| 20240129 | FINX    | 0                   | 200          | 700          | N      |
| 20240129 | FIP     | 0                   | 9906         | 13223        | N      |
| 20240129 | FIS     | 4698                | 557932       | 2475841      | N      |
| 20240129 | FISI    | 102                 | 267          | 512          | N      |
| 20240129 | FISR    | 1300                | 1400         | 1486         | N      |
| 20240129 | FITB    | 0                   | 253884       | 283744       | N      |
| 20240129 | FITBO   | 0                   | 100          | 100          | N      |
| 20240129 | FIVE    | 0                   | 5807         | 9530         | N      |
| 20240129 | FIVG    | 0                   | 1104         | 1164         | N      |
| 20240129 | FIVN    | 0                   | 5060         | 9132         | N      |
| 20240129 | FIX     | 113                 | 45996        | 76029        | N      |
| 20240129 | FIXD    | 0                   | 999          | 3800         | N      |
| 20240129 | FIXX    | 0                   | 0            | 2700         | N      |
| 20240129 | FIZZ    | 3                   | 587          | 607          | N      |
| 20240129 | FL      | 3861                | 273499       | 554208       | N      |
| 20240129 | FLBL    | 0                   | 1159         | 3959         | N      |
| 20240129 | FLBR    | 0                   | 0            | 900          | N      |
| 20240129 | FLC     | 1                   | 2374         | 3794         | N      |
| 20240129 | FLCB    | 0                   | 100          | 100          | N      |
| 20240129 | FLCO    | 0                   | 0            | 124          | N      |
| 20240129 | FLDR    | 0                   | 0            | 200          | N      |
| 20240129 | FLEX    | 100                 | 48657        | 217352       | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | FLGB    | 0                   | 1076         | 1477         | N      |
| 20240129 | FLGT    | 4                   | 480          | 700          | N      |
| 20240129 | FLGV    | 0                   | 272          | 272          | N      |
| 20240129 | FLHK    | 0                   | 100          | 314          | N      |
| 20240129 | FLHY    | 0                   | 1261         | 1461         | N      |
| 20240129 | FLIA    | 0                   | 700          | 700          | N      |
| 20240129 | FLIC    | 0                   | 1022         | 4253         | N      |
| 20240129 | FLIN    | 0                   | 602          | 2057         | N      |
| 20240129 | FLJP    | 0                   | 1801         | 2437         | N      |
| 20240129 | FLL     | 0                   | 201          | 231          | N      |
| 20240129 | FLME    | 0                   | 1701         | 2858         | N      |
| 20240129 | FLME U  | 0                   | 4647         | 11226        | N      |
| 20240129 | FLME WS | 0                   | 494          | 1337         | N      |
| 20240129 | FLMI    | 0                   | 1369         | 1569         | N      |
| 20240129 | FLNC    | 0                   | 4782         | 13294        | N      |
| 20240129 | FLNG    | 919                 | 27832        | 53031        | N      |
| 20240129 | FLO     | 338                 | 178805       | 295155       | N      |
| 20240129 | FLOT    | 0                   | 10198        | 16150        | N      |
| 20240129 | FLQL    | 0                   | 702          | 702          | N      |
| 20240129 | FLQM    | 0                   | 224          | 224          | N      |
| 20240129 | FLR     | 571                 | 214517       | 358877       | N      |
| 20240129 | FLRG    | 0                   | 324          | 324          | N      |
| 20240129 | FLRN    | 0                   | 7650         | 8542         | N      |
| 20240129 | FLRT    | 0                   | 2023         | 2238         | N      |
| 20240129 | FLS     | 0                   | 165068       | 312145       | N      |
| 20240129 | FLSW    | 0                   | 0            | 1            | N      |
| 20240129 | FLT     | 780                 | 66779        | 110471       | N      |
| 20240129 | FLTR    | 0                   | 7419         | 10219        | N      |
| 20240129 | FLUT    | 11                  | 31599        | 72314        | N      |
| 20240129 | FLWS    | 0                   | 1757         | 2229         | N      |
| 20240129 | FLXS    | 0                   | 0            | 53           | N      |
| 20240129 | FLYD    | 0                   | 635          | 1044         | N      |
| 20240129 | FLYW    | 1                   | 34421        | 55849        | N      |
| 20240129 | FLYX    | 0                   | 0            | 157          | N      |
| 20240129 | FM      | 0                   | 4382         | 6602         | N      |
| 20240129 | FMAO    | 0                   | 20           | 20           | N      |
| 20240129 | FMAY    | 0                   | 0            | 63           | N      |
| 20240129 | FMB     | 0                   | 7411         | 12636        | N      |
| 20240129 | FMBH    | 0                   | 473          | 633          | N      |
| 20240129 | FMC     | 303                 | 245329       | 321118       | N      |
| 20240129 | FMDE    | 0                   | 300          | 500          | N      |
| 20240129 | FMHI    | 0                   | 462          | 554          | N      |
| 20240129 | FMIL    | 0                   | 1103         | 1203         | N      |
| 20240129 | FMN     | 0                   | 523          | 3784         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | FMNB    | 0                   | 307          | 599          | N      |
| 20240129 | FMQQ    | 0                   | 0            | 100          | N      |
| 20240129 | FMS     | 1629                | 83089        | 125077       | N      |
| 20240129 | FMX     | 10156               | 55113        | 106238       | N      |
| 20240129 | FMY     | 0                   | 1142         | 1345         | N      |
| 20240129 | FN      | 212                 | 51200        | 94244        | N      |
| 20240129 | FNA     | 246                 | 59522        | 103944       | N      |
| 20240129 | FNB     | 2510                | 645903       | 959771       | N      |
| 20240129 | FNB PRE | 0                   | 52           | 958          | N      |
| 20240129 | FNCB    | 0                   | 127          | 127          | N      |
| 20240129 | FNCL    | 0                   | 1230         | 1560         | N      |
| 20240129 | FND     | 1316                | 368488       | 485806       | N      |
| 20240129 | FNDA    | 0                   | 9414         | 9831         | N      |
| 20240129 | FNDB    | 0                   | 199          | 200          | N      |
| 20240129 | FNDC    | 0                   | 1604         | 1706         | N      |
| 20240129 | FNDE    | 0                   | 6080         | 14667        | N      |
| 20240129 | FNDF    | 0                   | 25561        | 31166        | N      |
| 20240129 | FNDX    | 0                   | 4887         | 7957         | N      |
| 20240129 | FNF     | 1924                | 176909       | 330773       | N      |
| 20240129 | FNGD    | 925                 | 70235        | 112090       | N      |
| 20240129 | FNGO    | 0                   | 277          | 277          | N      |
| 20240129 | FNGR    | 0                   | 3857         | 5415         | N      |
| 20240129 | FNGS    | 0                   | 1549         | 1549         | N      |
| 20240129 | FNGU    | 0                   | 6303         | 8784         | N      |
| 20240129 | FNK     | 0                   | 0            | 400          | N      |
| 20240129 | FNKO    | 0                   | 1380         | 5314         | N      |
| 20240129 | FNLC    | 0                   | 6            | 50           | N      |
| 20240129 | FNV     | 1613                | 68487        | 134672       | N      |
| 20240129 | FNX     | 0                   | 349          | 1160         | N      |
| 20240129 | FOA     | 5814                | 10582        | 21598        | N      |
| 20240129 | FOF     | 0                   | 5168         | 7211         | N      |
| 20240129 | FOLD    | 0                   | 54783        | 87334        | N      |
| 20240129 | FOR     | 150                 | 29284        | 62256        | N      |
| 20240129 | FORM    | 0                   | 3156         | 5006         | N      |
| 20240129 | FORR    | 0                   | 242          | 739          | N      |
| 20240129 | FOSL    | 0                   | 533          | 1184         | N      |
| 20240129 | FOSLL   | 0                   | 200          | 200          | N      |
| 20240129 | FOUR    | 3113                | 103128       | 206727       | N      |
| 20240129 | FOX     | 0                   | 16566        | 27102        | N      |
| 20240129 | FOXA    | 0                   | 46029        | 61161        | N      |
| 20240129 | FOXF    | 0                   | 1799         | 4164         | N      |
| 20240129 | FPE     | 0                   | 5028         | 7235         | N      |
| 20240129 | FPEI    | 0                   | 1255         | 12637        | N      |
| 20240129 | FPF     | 0                   | 15151        | 37520        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | FPH     | 1                   | 1989         | 12330        | N      |
| 20240129 | FPI     | 6011                | 75459        | 153919       | N      |
| 20240129 | FPL     | 0                   | 120          | 6612         | N      |
| 20240129 | FPX     | 0                   | 0            | 202          | N      |
| 20240129 | FQAL    | 0                   | 2            | 302          | N      |
| 20240129 | FR      | 5142                | 108291       | 429197       | N      |
| 20240129 | FRA     | 133                 | 11399        | 34759        | N      |
| 20240129 | FRAF    | 0                   | 0            | 3            | N      |
| 20240129 | FRBA    | 0                   | 481          | 1281         | N      |
| 20240129 | FRDM    | 0                   | 200          | 200          | N      |
| 20240129 | FREE    | 0                   | 135          | 227          | N      |
| 20240129 | FREL    | 0                   | 1228         | 1328         | N      |
| 20240129 | FRES    | 0                   | 0            | 100          | N      |
| 20240129 | FREY    | 1213                | 150460       | 322266       | N      |
| 20240129 | FRGE    | 3619                | 128777       | 149567       | N      |
| 20240129 | FRGT    | 0                   | 233          | 2533         | N      |
| 20240129 | FRHC    | 0                   | 100          | 201          | N      |
| 20240129 | FRI     | 0                   | 3            | 3            | N      |
| 20240129 | FRME    | 0                   | 4577         | 5579         | N      |
| 20240129 | FRO     | 6586                | 266422       | 405589       | N      |
| 20240129 | FROG    | 0                   | 5070         | 9129         | N      |
| 20240129 | FRPH    | 0                   | 1            | 2            | N      |
| 20240129 | FRPT    | 0                   | 3072         | 5900         | N      |
| 20240129 | FRSH    | 1201                | 31836        | 45046        | N      |
| 20240129 | FRST    | 0                   | 295          | 1143         | N      |
| 20240129 | FRSX    | 100                 | 7909         | 20029        | N      |
| 20240129 | FRT     | 94                  | 97196        | 167123       | N      |
| 20240129 | FRT PRC | 0                   | 1364         | 4598         | N      |
| 20240129 | FSBC    | 0                   | 0            | 4            | N      |
| 20240129 | FSBW    | 0                   | 13           | 14           | N      |
| 20240129 | FSCO    | 3774                | 44391        | 156982       | N      |
| 20240129 | FSD     | 298                 | 3001         | 10168        | N      |
| 20240129 | FSEA    | 0                   | 16           | 16           | N      |
| 20240129 | FSEP    | 0                   | 0            | 100          | N      |
| 20240129 | FSIG    | 0                   | 1802         | 2725         | N      |
| 20240129 | FSK     | 415                 | 119014       | 299748       | N      |
| 20240129 | FSLR    | 0                   | 12024        | 16188        | N      |
| 20240129 | FSLY    | 719                 | 443120       | 683497       | N      |
| 20240129 | FSM     | 383                 | 341275       | 1020705      | N      |
| 20240129 | FSMB    | 0                   | 1157         | 1373         | N      |
| 20240129 | FSMD    | 0                   | 0            | 200          | N      |
| 20240129 | FSP     | 0                   | 6518         | 16335        | N      |
| 20240129 | FSR     | 66280               | 2535003      | 3304183      | N      |
| 20240129 | FSS     | 2                   | 43209        | 79196        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | FSTA   | 0                   | 2586         | 5062         | N      |
| 20240129 | FSTR   | 0                   | 174          | 512          | N      |
| 20240129 | FSV    | 0                   | 2744         | 3618         | N      |
| 20240129 | FT     | 0                   | 2827         | 6182         | N      |
| 20240129 | FTA    | 0                   | 126          | 329          | N      |
| 20240129 | FTAI   | 0                   | 4133         | 5751         | N      |
| 20240129 | FTBD   | 0                   | 0            | 100          | N      |
| 20240129 | FTC    | 0                   | 0            | 300          | N      |
| 20240129 | FTCI   | 0                   | 451          | 5556         | N      |
| 20240129 | FTCS   | 0                   | 607          | 2076         | N      |
| 20240129 | FTDR   | 0                   | 5182         | 9710         | N      |
| 20240129 | FTEC   | 0                   | 1324         | 1431         | N      |
| 20240129 | FTEL   | 0                   | 100          | 100          | N      |
| 20240129 | FTF    | 200                 | 3269         | 4675         | N      |
| 20240129 | FTGC   | 0                   | 3322         | 6616         | N      |
| 20240129 | FTGS   | 0                   | 600          | 600          | N      |
| 20240129 | FTHI   | 0                   | 800          | 1400         | N      |
| 20240129 | FTHY   | 0                   | 14000        | 28767        | N      |
| 20240129 | FTI    | 1098                | 278380       | 704136       | N      |
| 20240129 | FTK    | 33                  | 425          | 3761         | N      |
| 20240129 | FTLF   | 0                   | 0            | 3            | N      |
| 20240129 | FTNT   | 16                  | 95863        | 131891       | N      |
| 20240129 | FTQI   | 0                   | 2400         | 2400         | N      |
| 20240129 | FTRE   | 0                   | 3145         | 4524         | N      |
| 20240129 | FTRI   | 0                   | 3000         | 3010         | N      |
| 20240129 | FTS    | 857                 | 127163       | 187359       | N      |
| 20240129 | FTSL   | 200                 | 2065         | 4890         | N      |
| 20240129 | FTSM   | 0                   | 5700         | 7400         | N      |
| 20240129 | FTV    | 4667                | 227873       | 400385       | N      |
| 20240129 | FTWO   | 0                   | 50           | 50           | N      |
| 20240129 | FTXG   | 0                   | 523          | 1152         | N      |
| 20240129 | FTXL   | 0                   | 21           | 50           | N      |
| 20240129 | FTXN   | 0                   | 253          | 253          | N      |
| 20240129 | FTXO   | 0                   | 0            | 200          | N      |
| 20240129 | FUBO   | 12985               | 482435       | 1246180      | N      |
| 20240129 | FUL    | 995                 | 41238        | 98608        | N      |
| 20240129 | FULC   | 0                   | 3755         | 5411         | N      |
| 20240129 | FULT   | 0                   | 9232         | 12791        | N      |
| 20240129 | FULTP  | 0                   | 0            | 100          | N      |
| 20240129 | FUMB   | 0                   | 1500         | 17460        | N      |
| 20240129 | FUN    | 15                  | 19200        | 34249        | N      |
| 20240129 | FUNC   | 0                   | 100          | 133          | N      |
| 20240129 | FUND   | 0                   | 0            | 84           | N      |
| 20240129 | FUSN   | 0                   | 22853        | 30151        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | FUTU    | 0                   | 4306         | 8119         | N      |
| 20240129 | FUTY    | 0                   | 2711         | 2966         | N      |
| 20240129 | FUV     | 0                   | 0            | 100          | N      |
| 20240129 | FV      | 0                   | 0            | 3936         | N      |
| 20240129 | FVAL    | 0                   | 1069         | 1069         | N      |
| 20240129 | FVC     | 0                   | 0            | 336          | N      |
| 20240129 | FVCB    | 0                   | 250          | 250          | N      |
| 20240129 | FVD     | 0                   | 17780        | 21083        | N      |
| 20240129 | FVRR    | 957                 | 65828        | 206060       | N      |
| 20240129 | FWBI    | 0                   | 0            | 410          | N      |
| 20240129 | FWONA   | 0                   | 1133         | 1722         | N      |
| 20240129 | FWONK   | 0                   | 3175         | 3640         | N      |
| 20240129 | FWRD    | 0                   | 2605         | 6581         | N      |
| 20240129 | FWRG    | 0                   | 586          | 1012         | N      |
| 20240129 | FXA     | 0                   | 118          | 202          | N      |
| 20240129 | FXB     | 0                   | 2210         | 2275         | N      |
| 20240129 | FXC     | 0                   | 0            | 2            | N      |
| 20240129 | FXD     | 0                   | 0            | 525          | N      |
| 20240129 | FXE     | 0                   | 5            | 4205         | N      |
| 20240129 | FXG     | 0                   | 400          | 406          | N      |
| 20240129 | FXH     | 0                   | 0            | 295          | N      |
| 20240129 | FXI     | 0                   | 557202       | 815763       | N      |
| 20240129 | FXL     | 0                   | 0            | 253          | N      |
| 20240129 | FXN     | 0                   | 13110        | 19807        | N      |
| 20240129 | FXO     | 0                   | 0            | 181          | N      |
| 20240129 | FXP     | 0                   | 28           | 228          | N      |
| 20240129 | FXR     | 0                   | 3            | 3            | N      |
| 20240129 | FXU     | 0                   | 306          | 674          | N      |
| 20240129 | FXY     | 0                   | 0            | 905          | N      |
| 20240129 | FXZ     | 0                   | 7            | 334          | N      |
| 20240129 | FYBR    | 0                   | 20418        | 28595        | N      |
| 20240129 | FYT     | 0                   | 100          | 100          | N      |
| 20240129 | FYX     | 0                   | 221          | 221          | N      |
| 20240129 | G       | 495                 | 120269       | 263015       | N      |
| 20240129 | GAB     | 4362                | 84125        | 116727       | N      |
| 20240129 | GAB PRG | 0                   | 0            | 127          | N      |
| 20240129 | GAB PRH | 0                   | 798          | 2155         | N      |
| 20240129 | GAB PRK | 252                 | 1870         | 2572         | N      |
| 20240129 | GABC    | 0                   | 107          | 533          | N      |
| 20240129 | GAIN    | 0                   | 7241         | 8900         | N      |
| 20240129 | GALT    | 0                   | 6            | 6            | N      |
| 20240129 | GAM     | 113                 | 2303         | 6572         | N      |
| 20240129 | GAM PRB | 0                   | 343          | 343          | N      |
| 20240129 | GAMB    | 0                   | 446          | 689          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | GAME    | 0                   | 1200         | 1400         | N      |
| 20240129 | GAN     | 1395                | 14175        | 15813        | N      |
| 20240129 | GANX    | 0                   | 100          | 1005         | N      |
| 20240129 | GASS    | 0                   | 472          | 753          | N      |
| 20240129 | GATO    | 3929                | 298433       | 395787       | N      |
| 20240129 | GATX    | 7136                | 41991        | 64349        | N      |
| 20240129 | GAU     | 0                   | 0            | 100          | N      |
| 20240129 | GB      | 0                   | 1884         | 6300         | N      |
| 20240129 | GB WS   | 0                   | 10800        | 26801        | N      |
| 20240129 | GBAB    | 0                   | 2429         | 8434         | N      |
| 20240129 | GBCI    | 12310               | 200470       | 351779       | N      |
| 20240129 | GBDC    | 0                   | 15049        | 24037        | N      |
| 20240129 | GBIL    | 0                   | 0            | 2117         | N      |
| 20240129 | GBIO    | 0                   | 206          | 3323         | N      |
| 20240129 | GBLI    | 0                   | 18           | 135          | N      |
| 20240129 | GBTC    | 1100                | 115957       | 245736       | N      |
| 20240129 | GBTG    | 300                 | 24902        | 36337        | N      |
| 20240129 | GBX     | 34                  | 41083        | 65435        | N      |
| 20240129 | GCBC    | 0                   | 3            | 8            | N      |
| 20240129 | GCC     | 0                   | 0            | 500          | N      |
| 20240129 | GCI     | 769                 | 71921        | 212234       | N      |
| 20240129 | GCMG    | 0                   | 29           | 523          | N      |
| 20240129 | GCO     | 956                 | 7956         | 21576        | N      |
| 20240129 | GCOR    | 0                   | 1000         | 1000         | N      |
| 20240129 | GCOW    | 0                   | 3394         | 5085         | N      |
| 20240129 | GCT     | 3206                | 19767        | 61622        | N      |
| 20240129 | GCV     | 189                 | 751          | 1953         | N      |
| 20240129 | GD      | 1678                | 162573       | 252250       | N      |
| 20240129 | GDC     | 0                   | 910          | 961          | N      |
| 20240129 | GDDY    | 141                 | 151033       | 564383       | N      |
| 20240129 | GDEN    | 0                   | 167          | 359          | N      |
| 20240129 | GDHG    | 2380                | 9640         | 11828        | N      |
| 20240129 | GDIV    | 3                   | 2475         | 3086         | N      |
| 20240129 | GDL     | 0                   | 438          | 7917         | N      |
| 20240129 | GDL PRC | 0                   | 100          | 210          | N      |
| 20240129 | GDO     | 1061                | 1640         | 12620        | N      |
| 20240129 | GDOT    | 6                   | 110546       | 261749       | N      |
| 20240129 | GDRX    | 5                   | 13359        | 16874        | N      |
| 20240129 | GDS     | 0                   | 37178        | 46142        | N      |
| 20240129 | GDV     | 196                 | 8579         | 22450        | N      |
| 20240129 | GDV PRH | 0                   | 828          | 4350         | N      |
| 20240129 | GDV PRK | 0                   | 0            | 467          | N      |
| 20240129 | GDX     | 0                   | 320904       | 461330       | N      |
| 20240129 | GDXD    | 2400                | 57574        | 65954        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | GDXJ    | 0                   | 108108       | 167008       | N      |
| 20240129 | GDXU    | 0                   | 11440        | 15648        | N      |
| 20240129 | GDYN    | 0                   | 722          | 2045         | N      |
| 20240129 | GE      | 13063               | 415725       | 961582       | N      |
| 20240129 | GEF     | 11656               | 28554        | 56045        | N      |
| 20240129 | GEF B   | 0                   | 506          | 1246         | N      |
| 20240129 | GEHC    | 0                   | 18950        | 22839        | N      |
| 20240129 | GEL     | 1287                | 38180        | 55155        | N      |
| 20240129 | GEM     | 0                   | 0            | 13           | N      |
| 20240129 | GEN     | 87                  | 112933       | 152129       | N      |
| 20240129 | GENC    | 0                   | 200          | 200          | N      |
| 20240129 | GENE    | 0                   | 0            | 42           | N      |
| 20240129 | GENI    | 5755                | 171611       | 622342       | N      |
| 20240129 | GEO     | 4181                | 807495       | 1047510      | N      |
| 20240129 | GEOS    | 0                   | 175          | 340          | N      |
| 20240129 | GERN    | 0                   | 108172       | 158201       | N      |
| 20240129 | GES     | 987                 | 130693       | 245555       | N      |
| 20240129 | GETR    | 62284               | 73937        | 124928       | N      |
| 20240129 | GETY    | 1111                | 31076        | 39510        | N      |
| 20240129 | GEVO    | 0                   | 6287         | 18064        | N      |
| 20240129 | GF      | 0                   | 1727         | 16706        | N      |
| 20240129 | GFAI    | 0                   | 227          | 727          | N      |
| 20240129 | GFF     | 420                 | 58500        | 116643       | N      |
| 20240129 | GFI     | 477                 | 760941       | 1402051      | N      |
| 20240129 | GFL     | 595                 | 74758        | 196459       | N      |
| 20240129 | GFR     | 0                   | 83           | 376          | N      |
| 20240129 | GFS     | 5                   | 7955         | 19672        | N      |
| 20240129 | GGAL    | 0                   | 16206        | 24671        | N      |
| 20240129 | GGB     | 4                   | 654806       | 948912       | N      |
| 20240129 | GGE     | 600                 | 16406        | 21160        | N      |
| 20240129 | GGG     | 1349                | 112099       | 283785       | N      |
| 20240129 | GGLL    | 0                   | 834          | 1064         | N      |
| 20240129 | GGLS    | 0                   | 2            | 79           | N      |
| 20240129 | GGN     | 0                   | 3112         | 4421         | N      |
| 20240129 | GGR     | 0                   | 1657         | 3239         | N      |
| 20240129 | GGT     | 1                   | 1187         | 5356         | N      |
| 20240129 | GGT PRE | 0                   | 0            | 100          | N      |
| 20240129 | GGT PRG | 0                   | 7841         | 8410         | N      |
| 20240129 | GGZ     | 0                   | 5443         | 5793         | N      |
| 20240129 | GH      | 0                   | 9289         | 14659        | N      |
| 20240129 | GHC     | 0                   | 1688         | 2750         | N      |
| 20240129 | GHG     | 14                  | 41           | 242          | N      |
| 20240129 | GHI     | 1104                | 3402         | 6841         | N      |
| 20240129 | GHLD    | 47                  | 717          | 1716         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | GHM      | 0                   | 3571         | 9540         | N      |
| 20240129 | GHRS     | 0                   | 0            | 105          | N      |
| 20240129 | GHY      | 230                 | 13098        | 33545        | N      |
| 20240129 | GIB      | 110                 | 40050        | 61650        | N      |
| 20240129 | GIC      | 0                   | 15027        | 28074        | N      |
| 20240129 | GIFI     | 0                   | 0            | 15           | N      |
| 20240129 | GIII     | 0                   | 4159         | 9514         | N      |
| 20240129 | GIL      | 203                 | 274079       | 359138       | N      |
| 20240129 | GILD     | 101                 | 77561        | 110530       | N      |
| 20240129 | GILT     | 0                   | 530          | 1012         | N      |
| 20240129 | GINN     | 0                   | 0            | 100          | N      |
| 20240129 | GIS      | 2220                | 511202       | 998327       | N      |
| 20240129 | GJAN     | 0                   | 100          | 101          | N      |
| 20240129 | GJH      | 0                   | 0            | 10           | N      |
| 20240129 | GJR      | 0                   | 0            | 1            | N      |
| 20240129 | GJS      | 0                   | 494          | 854          | N      |
| 20240129 | GJT      | 0                   | 500          | 1310         | N      |
| 20240129 | GKOS     | 182                 | 92528        | 139711       | N      |
| 20240129 | GL       | 889                 | 64574        | 138012       | N      |
| 20240129 | GL PRD   | 0                   | 536          | 4546         | N      |
| 20240129 | GLAD     | 26                  | 3999         | 5148         | N      |
| 20240129 | GLBE     | 0                   | 6391         | 9262         | N      |
| 20240129 | GLD      | 0                   | 127079       | 165919       | N      |
| 20240129 | GLDD     | 0                   | 1088         | 3472         | N      |
| 20240129 | GLDG     | 0                   | 0            | 112          | N      |
| 20240129 | GLDM     | 0                   | 47655        | 53547        | N      |
| 20240129 | GLL      | 0                   | 31           | 63           | N      |
| 20240129 | GLLI     | 0                   | 0            | 500          | N      |
| 20240129 | GLNG     | 0                   | 8044         | 27439        | N      |
| 20240129 | GLO      | 500                 | 4978         | 6478         | N      |
| 20240129 | GLOB     | 285                 | 64379        | 101557       | N      |
| 20240129 | GLOG PRA | 0                   | 77           | 236          | N      |
| 20240129 | GLOP PRA | 0                   | 126          | 976          | N      |
| 20240129 | GLOP PRB | 0                   | 100          | 706          | N      |
| 20240129 | GLOP PRC | 0                   | 300          | 1266         | N      |
| 20240129 | GLP      | 554                 | 12152        | 22567        | N      |
| 20240129 | GLP PRA  | 400                 | 764          | 1242         | N      |
| 20240129 | GLP PRB  | 520                 | 649          | 1089         | N      |
| 20240129 | GLPG     | 0                   | 1035         | 1205         | N      |
| 20240129 | GLPI     | 0                   | 10507        | 18215        | N      |
| 20240129 | GLQ      | 0                   | 2812         | 3793         | N      |
| 20240129 | GLRE     | 0                   | 1675         | 2895         | N      |
| 20240129 | GLSI     | 0                   | 0            | 100          | N      |
| 20240129 | GLT      | 161                 | 26573        | 50066        | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | GLUE     | 0                   | 447          | 552          | N      |
| 20240129 | GLV      | 0                   | 1977         | 2677         | N      |
| 20240129 | GLW      | 1731                | 1223529      | 1812467      | N      |
| 20240129 | GLYC     | 0                   | 3976         | 6547         | N      |
| 20240129 | GM       | 15538               | 3394673      | 7782143      | N      |
| 20240129 | GMAB     | 0                   | 20488        | 26388        | N      |
| 20240129 | GMBL     | 0                   | 687          | 987          | N      |
| 20240129 | GMBLP    | 0                   | 132          | 132          | N      |
| 20240129 | GMDA     | 48542               | 88814        | 112757       | N      |
| 20240129 | GME      | 3587                | 326515       | 445320       | N      |
| 20240129 | GMED     | 1529                | 147871       | 200448       | N      |
| 20240129 | GMET     | 0                   | 0            | 200          | N      |
| 20240129 | GMGI     | 0                   | 81           | 181          | N      |
| 20240129 | GMM      | 0                   | 795          | 1219         | N      |
| 20240129 | GMRE     | 2853                | 52826        | 87184        | N      |
| 20240129 | GMRE PRA | 0                   | 1576         | 2559         | N      |
| 20240129 | GMS      | 8340                | 42190        | 63274        | N      |
| 20240129 | GNE      | 193                 | 23010        | 41107        | N      |
| 20240129 | GNFT     | 0                   | 0            | 5            | N      |
| 20240129 | GNK      | 1126                | 138166       | 197530       | N      |
| 20240129 | GNL      | 3618                | 207962       | 383854       | N      |
| 20240129 | GNL PRA  | 0                   | 2            | 876          | N      |
| 20240129 | GNL PRB  | 0                   | 44           | 771          | N      |
| 20240129 | GNL PRD  | 42                  | 131          | 7003         | N      |
| 20240129 | GNL PRE  | 167                 | 734          | 1088         | N      |
| 20240129 | GNLX     | 0                   | 981          | 1020         | N      |
| 20240129 | GNMA     | 0                   | 0            | 100          | N      |
| 20240129 | GNOM     | 0                   | 132          | 436          | N      |
| 20240129 | GNPX     | 0                   | 12857        | 14968        | N      |
| 20240129 | GNR      | 0                   | 492          | 1305         | N      |
| 20240129 | GNRC     | 621                 | 96277        | 242473       | N      |
| 20240129 | GNS      | 441                 | 1521         | 4521         | N      |
| 20240129 | GNT      | 0                   | 328          | 2848         | N      |
| 20240129 | GNT PRA  | 0                   | 1825         | 1925         | N      |
| 20240129 | GNTX     | 0                   | 53943        | 70547        | N      |
| 20240129 | GNTY     | 0                   | 1595         | 4761         | N      |
| 20240129 | GNW      | 83051               | 396739       | 700858       | N      |
| 20240129 | GO       | 0                   | 3819         | 13190        | N      |
| 20240129 | GOAU     | 0                   | 0            | 400          | N      |
| 20240129 | GOCO     | 0                   | 620          | 960          | N      |
| 20240129 | GOEV     | 91121               | 611557       | 837235       | N      |
| 20240129 | GOF      | 860                 | 16191        | 87232        | N      |
| 20240129 | GOGL     | 774                 | 24207        | 30597        | N      |
| 20240129 | GOGO     | 0                   | 6842         | 9714         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | GOLD     | 22001               | 1008542      | 2750295      | N      |
| 20240129 | GOLF     | 10654               | 65971        | 109263       | N      |
| 20240129 | GOOD     | 0                   | 832          | 1167         | N      |
| 20240129 | GOOG     | 205                 | 200751       | 444724       | N      |
| 20240129 | GOOGL    | 1003                | 348582       | 778760       | N      |
| 20240129 | GOOS     | 603                 | 160007       | 352538       | N      |
| 20240129 | GOOX     | 0                   | 1725         | 3125         | N      |
| 20240129 | GOOY     | 0                   | 1            | 1            | N      |
| 20240129 | GORO     | 0                   | 0            | 800          | N      |
| 20240129 | GORV     | 0                   | 5            | 5            | N      |
| 20240129 | GOSS     | 0                   | 1264         | 20687        | N      |
| 20240129 | GOTU     | 3336                | 556100       | 1070912      | N      |
| 20240129 | GOVI     | 0                   | 600          | 726          | N      |
| 20240129 | GOVT     | 0                   | 53092        | 58382        | N      |
| 20240129 | GOVX     | 0                   | 2896         | 5467         | N      |
| 20240129 | GOVZ     | 0                   | 6122         | 6485         | N      |
| 20240129 | GPC      | 1281                | 83141        | 208102       | N      |
| 20240129 | GPCR     | 0                   | 2472         | 2932         | N      |
| 20240129 | GPI      | 4620                | 18204        | 35836        | N      |
| 20240129 | GPJA     | 0                   | 1025         | 7290         | N      |
| 20240129 | GPK      | 3520                | 312112       | 483645       | N      |
| 20240129 | GPMT     | 113                 | 42063        | 114089       | N      |
| 20240129 | GPMT PRA | 595                 | 878          | 2732         | N      |
| 20240129 | GPN      | 5957                | 320214       | 527503       | N      |
| 20240129 | GPOR     | 32                  | 13970        | 26488        | N      |
| 20240129 | GPRE     | 2                   | 8539         | 13597        | N      |
| 20240129 | GPRK     | 0                   | 20832        | 42093        | N      |
| 20240129 | GPRO     | 204                 | 20156        | 24816        | N      |
| 20240129 | GPS      | 17445               | 735577       | 1101570      | N      |
| 20240129 | GRAB     | 0                   | 420158       | 467158       | N      |
| 20240129 | GRBK     | 5                   | 47538        | 85847        | N      |
| 20240129 | GRBK PRA | 0                   | 2093         | 9170         | N      |
| 20240129 | GRC      | 0                   | 3292         | 12932        | N      |
| 20240129 | GRCL     | 0                   | 24735        | 35525        | N      |
| 20240129 | GRDI     | 0                   | 0            | 100          | N      |
| 20240129 | GRDIW    | 0                   | 0            | 500          | N      |
| 20240129 | GREE     | 0                   | 1088         | 3024         | N      |
| 20240129 | GREK     | 0                   | 200          | 200          | N      |
| 20240129 | GRFS     | 0                   | 27261        | 40680        | N      |
| 20240129 | GRI      | 0                   | 240          | 640          | N      |
| 20240129 | GRID     | 0                   | 0            | 190          | N      |
| 20240129 | GRMN     | 2150                | 80137        | 148009       | N      |
| 20240129 | GRND     | 1                   | 34786        | 112703       | N      |
| 20240129 | GRND WS  | 0                   | 100          | 913          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | GRNT     | 4233                | 129063       | 171692       | N      |
| 20240129 | GROV     | 30                  | 746          | 2850         | N      |
| 20240129 | GROY     | 0                   | 1237         | 1554         | N      |
| 20240129 | GRP U    | 31                  | 131          | 300          | N      |
| 20240129 | GRPH     | 0                   | 0            | 201          | N      |
| 20240129 | GRPN     | 0                   | 7874         | 17695        | N      |
| 20240129 | GRRR     | 0                   | 0            | 2            | N      |
| 20240129 | GRTS     | 0                   | 28589        | 44378        | N      |
| 20240129 | GRTX     | 0                   | 2189         | 2858         | N      |
| 20240129 | GRVY     | 0                   | 113          | 697          | N      |
| 20240129 | GRWG     | 0                   | 9803         | 14842        | N      |
| 20240129 | GRX      | 200                 | 1637         | 5249         | N      |
| 20240129 | GS       | 2572                | 109510       | 438474       | N      |
| 20240129 | GS PRA   | 0                   | 2707         | 7903         | N      |
| 20240129 | GS PRC   | 0                   | 222          | 1843         | N      |
| 20240129 | GS PRD   | 0                   | 980          | 10506        | N      |
| 20240129 | GS PRK   | 0                   | 5851         | 10403        | N      |
| 20240129 | GSAT     | 0                   | 19232        | 31155        | N      |
| 20240129 | GSBC     | 0                   | 100          | 100          | N      |
| 20240129 | GSBD     | 55                  | 94219        | 148954       | N      |
| 20240129 | GSG      | 0                   | 1598         | 7281         | N      |
| 20240129 | GSHD     | 0                   | 1460         | 1550         | N      |
| 20240129 | GSIE     | 0                   | 2115         | 6723         | N      |
| 20240129 | GSIT     | 1704                | 2390         | 3261         | N      |
| 20240129 | GSIW     | 0                   | 10           | 10           | N      |
| 20240129 | GSK      | 2988                | 179312       | 396786       | N      |
| 20240129 | GSL      | 0                   | 55882        | 138206       | N      |
| 20240129 | GSL PRB  | 0                   | 2            | 641          | N      |
| 20240129 | GSLC     | 0                   | 1767         | 3164         | N      |
| 20240129 | GSM      | 0                   | 36609        | 54072        | N      |
| 20240129 | GSSC     | 0                   | 0            | 170          | N      |
| 20240129 | GSST     | 0                   | 1501         | 1503         | N      |
| 20240129 | GSUS     | 0                   | 101          | 727          | N      |
| 20240129 | GSY      | 0                   | 7220         | 9620         | N      |
| 20240129 | GT       | 0                   | 13997        | 34828        | N      |
| 20240129 | GTE      | 0                   | 14531        | 18333        | N      |
| 20240129 | GTEC     | 0                   | 0            | 73           | N      |
| 20240129 | GTES     | 0                   | 159777       | 435494       | N      |
| 20240129 | GTH      | 0                   | 0            | 300          | N      |
| 20240129 | GTHX     | 300                 | 66167        | 125767       | N      |
| 20240129 | GTIP     | 0                   | 501          | 647          | N      |
| 20240129 | GTLB     | 0                   | 21726        | 29158        | N      |
| 20240129 | GTLS     | 3560                | 113929       | 261242       | N      |
| 20240129 | GTLS PRB | 0                   | 129          | 435          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | GTN     | 3628                | 111001       | 205112       | N      |
| 20240129 | GTN A   | 0                   | 7            | 2357         | N      |
| 20240129 | GTO     | 0                   | 0            | 1188         | N      |
| 20240129 | GTX     | 0                   | 10818        | 16769        | N      |
| 20240129 | GTY     | 10433               | 68002        | 118702       | N      |
| 20240129 | GUG     | 0                   | 2693         | 9711         | N      |
| 20240129 | GUNR    | 0                   | 7095         | 12981        | N      |
| 20240129 | GUSH    | 300                 | 14853        | 18631        | N      |
| 20240129 | GUT     | 238                 | 3061         | 8279         | N      |
| 20240129 | GUT PRC | 0                   | 251          | 251          | N      |
| 20240129 | GVA     | 782                 | 31834        | 103012       | N      |
| 20240129 | GVH     | 0                   | 92           | 392          | N      |
| 20240129 | GVI     | 0                   | 1200         | 4961         | N      |
| 20240129 | GWAV    | 0                   | 100          | 100          | N      |
| 20240129 | GWH     | 2679                | 253850       | 272985       | N      |
| 20240129 | GWH WS  | 92                  | 192          | 292          | N      |
| 20240129 | GWRE    | 60                  | 75226        | 120611       | N      |
| 20240129 | GWW     | 289                 | 60687        | 96939        | N      |
| 20240129 | GWX     | 0                   | 0            | 100          | N      |
| 20240129 | GXAI    | 0                   | 100          | 100          | N      |
| 20240129 | GXC     | 0                   | 109          | 209          | N      |
| 20240129 | GXO     | 6015                | 70483        | 156368       | N      |
| 20240129 | GYRE    | 0                   | 399          | 400          | N      |
| 20240129 | H       | 614                 | 104484       | 280240       | N      |
| 20240129 | HA      | 0                   | 7760         | 13228        | N      |
| 20240129 | HAE     | 175                 | 51557        | 122880       | N      |
| 20240129 | HAFC    | 0                   | 386          | 4479         | N      |
| 20240129 | HAIN    | 0                   | 7080         | 12278        | N      |
| 20240129 | HAL     | 5508                | 1000516      | 1993052      | N      |
| 20240129 | HALO    | 25                  | 5674         | 10112        | N      |
| 20240129 | HAO     | 0                   | 101          | 759          | N      |
| 20240129 | HAP     | 0                   | 0            | 300          | N      |
| 20240129 | HARP    | 0                   | 13597        | 26347        | N      |
| 20240129 | HAS     | 22                  | 16149        | 19576        | N      |
| 20240129 | HASI    | 5882                | 181371       | 281403       | N      |
| 20240129 | HAUZ    | 0                   | 100          | 1400         | N      |
| 20240129 | HAYN    | 0                   | 235          | 238          | N      |
| 20240129 | HAYW    | 23                  | 361597       | 475715       | N      |
| 20240129 | HBAN    | 0                   | 233593       | 341476       | N      |
| 20240129 | HBANL   | 0                   | 0            | 4063         | N      |
| 20240129 | HBANP   | 0                   | 1856         | 1856         | N      |
| 20240129 | HBB     | 0                   | 2508         | 7657         | N      |
| 20240129 | HBCP    | 0                   | 196          | 297          | N      |
| 20240129 | HBI     | 1812                | 689977       | 1266626      | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | HBIO     | 0                   | 200          | 200          | N      |
| 20240129 | HBM      | 34289               | 445452       | 492583       | N      |
| 20240129 | HBNC     | 0                   | 2958         | 3670         | N      |
| 20240129 | HBT      | 0                   | 1            | 3            | N      |
| 20240129 | HCA      | 724                 | 176006       | 337505       | N      |
| 20240129 | HCAT     | 0                   | 4408         | 10270        | N      |
| 20240129 | HCC      | 10313               | 71960        | 143204       | N      |
| 20240129 | HCI      | 7                   | 9139         | 25661        | N      |
| 20240129 | HCKT     | 0                   | 10           | 103          | N      |
| 20240129 | HCM      | 0                   | 1002         | 4350         | N      |
| 20240129 | HCP      | 9485                | 33138        | 47890        | N      |
| 20240129 | HCSG     | 0                   | 2320         | 3516         | N      |
| 20240129 | HCXY     | 0                   | 0            | 100          | N      |
| 20240129 | HD       | 6227                | 326573       | 669990       | N      |
| 20240129 | HDB      | 3891                | 199446       | 1003590      | N      |
| 20240129 | HDEF     | 0                   | 6505         | 6810         | N      |
| 20240129 | HDGE     | 0                   | 0            | 46           | N      |
| 20240129 | HDRO     | 0                   | 1            | 1            | N      |
| 20240129 | HDSN     | 0                   | 2242         | 3451         | N      |
| 20240129 | HDV      | 0                   | 36179        | 41944        | N      |
| 20240129 | HE       | 4084                | 220584       | 377387       | N      |
| 20240129 | HEAR     | 0                   | 617          | 1650         | N      |
| 20240129 | HEEM     | 0                   | 0            | 100          | N      |
| 20240129 | HEES     | 0                   | 1328         | 2252         | N      |
| 20240129 | HEFA     | 0                   | 2155         | 3469         | N      |
| 20240129 | HEGD     | 0                   | 0            | 5            | N      |
| 20240129 | HEI      | 88                  | 54728        | 81660        | N      |
| 20240129 | HEI A    | 88                  | 24872        | 60804        | N      |
| 20240129 | HELE     | 0                   | 2645         | 2969         | N      |
| 20240129 | HEPA     | 0                   | 0            | 293          | N      |
| 20240129 | HEPS     | 0                   | 12           | 12           | N      |
| 20240129 | HEQ      | 0                   | 1430         | 2839         | N      |
| 20240129 | HERO     | 0                   | 6            | 43           | N      |
| 20240129 | HES      | 1565                | 221636       | 791425       | N      |
| 20240129 | HESM     | 3152                | 71770        | 153370       | N      |
| 20240129 | HEWJ     | 0                   | 217          | 217          | N      |
| 20240129 | HEZU     | 0                   | 434          | 434          | N      |
| 20240129 | HFFG     | 0                   | 39           | 344          | N      |
| 20240129 | HFND     | 0                   | 0            | 1000         | N      |
| 20240129 | HFRO     | 0                   | 15536        | 36405        | N      |
| 20240129 | HFRO PRA | 100                 | 1129         | 1878         | N      |
| 20240129 | HFWA     | 0                   | 339          | 927          | N      |
| 20240129 | HG       | 6                   | 4431         | 16508        | N      |
| 20240129 | HGBL     | 0                   | 142          | 613          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | HGER     | 2                   | 2305         | 2547         | N      |
| 20240129 | HGLB     | 0                   | 6457         | 10468        | N      |
| 20240129 | HGTY     | 0                   | 1574         | 8713         | N      |
| 20240129 | HGTY WS  | 0                   | 0            | 950          | N      |
| 20240129 | HGV      | 62344               | 130326       | 234436       | N      |
| 20240129 | HHH      | 0                   | 78348        | 144559       | N      |
| 20240129 | HHLA U   | 0                   | 100          | 100          | N      |
| 20240129 | HI       | 34                  | 56548        | 66302        | N      |
| 20240129 | HIBB     | 0                   | 1454         | 1930         | N      |
| 20240129 | HIBL     | 0                   | 581          | 717          | N      |
| 20240129 | HIBS     | 0                   | 1721         | 5778         | N      |
| 20240129 | HIE      | 0                   | 1086         | 6812         | N      |
| 20240129 | HIFS     | 0                   | 234          | 234          | N      |
| 20240129 | HIG      | 3366                | 224278       | 478153       | N      |
| 20240129 | HIG PRG  | 0                   | 0            | 2411         | N      |
| 20240129 | HIGH     | 0                   | 202          | 902          | N      |
| 20240129 | HII      | 364                 | 56311        | 115140       | N      |
| 20240129 | HIMS     | 508                 | 224919       | 490652       | N      |
| 20240129 | HIMX     | 0                   | 12101        | 22256        | N      |
| 20240129 | HIO      | 0                   | 37446        | 52463        | N      |
| 20240129 | HIPO     | 0                   | 12423        | 31600        | N      |
| 20240129 | HIPS     | 0                   | 0            | 100          | N      |
| 20240129 | HITI     | 0                   | 929          | 1393         | N      |
| 20240129 | HIVE     | 10700               | 126515       | 134601       | N      |
| 20240129 | HIW      | 1                   | 220747       | 333880       | N      |
| 20240129 | HIX      | 774                 | 11343        | 36519        | N      |
| 20240129 | HIX RTWI | 0                   | 8696         | 8696         | N      |
| 20240129 | HKD      | 998                 | 60709        | 70495        | N      |
| 20240129 | HL       | 2363                | 940088       | 1828157      | N      |
| 20240129 | HL PRB   | 0                   | 0            | 4            | N      |
| 20240129 | HLAL     | 0                   | 1660         | 1685         | N      |
| 20240129 | HLF      | 25                  | 112761       | 206561       | N      |
| 20240129 | HLI      | 849                 | 59339        | 98803        | N      |
| 20240129 | HLIO     | 0                   | 19794        | 35468        | N      |
| 20240129 | HLIT     | 0                   | 23059        | 47783        | N      |
| 20240129 | HLLY     | 586                 | 96035        | 138258       | N      |
| 20240129 | HLMN     | 100                 | 27526        | 31341        | N      |
| 20240129 | HLN      | 2490                | 227059       | 356274       | N      |
| 20240129 | HLNE     | 6                   | 578          | 604          | N      |
| 20240129 | HLP      | 0                   | 421          | 20843        | N      |
| 20240129 | HLT      | 7032                | 181362       | 344183       | N      |
| 20240129 | HLTH     | 0                   | 331          | 1500         | N      |
| 20240129 | HLVX     | 0                   | 213          | 328          | N      |
| 20240129 | HLX      | 629                 | 222472       | 383160       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | HMC     | 1383                | 131708       | 232569       | N      |
| 20240129 | HMN     | 21                  | 66260        | 125773       | N      |
| 20240129 | HMST    | 0                   | 461          | 1705         | N      |
| 20240129 | HMY     | 2500                | 455897       | 869914       | N      |
| 20240129 | HNI     | 1                   | 40554        | 66633        | N      |
| 20240129 | HNNA    | 0                   | 0            | 62           | N      |
| 20240129 | HNRG    | 100                 | 3953         | 7060         | N      |
| 20240129 | HNST    | 24                  | 3774         | 6624         | N      |
| 20240129 | HODL    | 0                   | 6853         | 8934         | N      |
| 20240129 | HOFT    | 0                   | 104          | 114          | N      |
| 20240129 | HOG     | 8                   | 252334       | 334842       | N      |
| 20240129 | HOLI    | 0                   | 72822        | 114497       | N      |
| 20240129 | HOLO    | 0                   | 1100         | 2604         | N      |
| 20240129 | HOLX    | 12                  | 17015        | 29881        | N      |
| 20240129 | HOMB    | 46532               | 194291       | 355799       | N      |
| 20240129 | HON     | 0                   | 12845        | 25680        | N      |
| 20240129 | HONE    | 0                   | 4830         | 6262         | N      |
| 20240129 | HOOD    | 2304                | 181330       | 415364       | N      |
| 20240129 | HOOK    | 1000                | 1200         | 3196         | N      |
| 20240129 | HOPE    | 0                   | 10529        | 20631        | N      |
| 20240129 | HOTH    | 0                   | 8            | 8            | N      |
| 20240129 | HOUS    | 831                 | 142705       | 240128       | N      |
| 20240129 | HOV     | 68                  | 14607        | 29627        | N      |
| 20240129 | HOVR    | 0                   | 0            | 59           | N      |
| 20240129 | HOWL    | 0                   | 217          | 1037         | N      |
| 20240129 | HP      | 16498               | 453187       | 673021       | N      |
| 20240129 | HPE     | 3680                | 678554       | 2513034      | N      |
| 20240129 | HPF     | 403                 | 3972         | 9444         | N      |
| 20240129 | HPI     | 0                   | 3129         | 10559        | N      |
| 20240129 | HPK     | 0                   | 3432         | 4876         | N      |
| 20240129 | HPP     | 605                 | 151832       | 430235       | N      |
| 20240129 | HPP PRC | 0                   | 4949         | 7424         | N      |
| 20240129 | HPQ     | 2706                | 722640       | 2043662      | N      |
| 20240129 | HPS     | 466                 | 8630         | 16743        | N      |
| 20240129 | HQH     | 1062                | 6562         | 24694        | N      |
| 20240129 | HQL     | 651                 | 6771         | 25039        | N      |
| 20240129 | HQY     | 0                   | 3426         | 4251         | N      |
| 20240129 | HR      | 17423               | 234023       | 537683       | N      |
| 20240129 | HRB     | 3434                | 175787       | 245966       | N      |
| 20240129 | HRI     | 93                  | 16050        | 34989        | N      |
| 20240129 | HRL     | 857                 | 445943       | 853293       | N      |
| 20240129 | HRMY    | 8                   | 1416         | 2088         | N      |
| 20240129 | HROW    | 0                   | 778          | 1135         | N      |
| 20240129 | HRT     | 0                   | 19059        | 56815        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | HRTG   | 136                 | 28200        | 79659        | N      |
| 20240129 | HRTX   | 0                   | 112918       | 164503       | N      |
| 20240129 | HRYU   | 0                   | 0            | 100          | N      |
| 20240129 | HRZN   | 0                   | 395          | 416          | N      |
| 20240129 | HSAI   | 0                   | 2846         | 5134         | N      |
| 20240129 | HSBC   | 118                 | 195393       | 268639       | N      |
| 20240129 | HSCS   | 2222                | 3222         | 5824         | N      |
| 20240129 | HSHP   | 0                   | 14923        | 21930        | N      |
| 20240129 | HSIC   | 0                   | 5217         | 6007         | N      |
| 20240129 | HSII   | 0                   | 612          | 1056         | N      |
| 20240129 | HST    | 0                   | 120246       | 168548       | N      |
| 20240129 | HSTM   | 0                   | 190          | 251          | N      |
| 20240129 | HSY    | 1013                | 152273       | 400800       | N      |
| 20240129 | HTAB   | 0                   | 174          | 174          | N      |
| 20240129 | HTBK   | 0                   | 21531        | 42978        | N      |
| 20240129 | HTD    | 174                 | 11373        | 18630        | N      |
| 20240129 | HTFC   | 0                   | 0            | 291          | N      |
| 20240129 | HTGC   | 1186                | 64049        | 122513       | N      |
| 20240129 | HTH    | 0                   | 65557        | 124176       | N      |
| 20240129 | HTHT   | 936                 | 17300        | 25382        | N      |
| 20240129 | HTIA   | 0                   | 100          | 100          | N      |
| 20240129 | HTLD   | 0                   | 3983         | 9746         | N      |
| 20240129 | HTLF   | 0                   | 709          | 870          | N      |
| 20240129 | HTRB   | 0                   | 300          | 500          | N      |
| 20240129 | HTY    | 0                   | 4016         | 18636        | N      |
| 20240129 | HTZ    | 0                   | 61863        | 130330       | N      |
| 20240129 | HTZWW  | 0                   | 0            | 18           | N      |
| 20240129 | HUBB   | 643                 | 167732       | 236119       | N      |
| 20240129 | HUBC   | 100                 | 18364        | 21810        | N      |
| 20240129 | HUBG   | 0                   | 3434         | 6869         | N      |
| 20240129 | HUBS   | 381                 | 56408        | 100177       | N      |
| 20240129 | HUDA   | 0                   | 0            | 2            | N      |
| 20240129 | HUM    | 1962                | 334428       | 690352       | N      |
| 20240129 | HUMA   | 0                   | 3907         | 5652         | N      |
| 20240129 | HUN    | 361                 | 170294       | 467294       | N      |
| 20240129 | HURC   | 0                   | 0            | 189          | N      |
| 20240129 | HURN   | 0                   | 358          | 1726         | N      |
| 20240129 | HUSA   | 0                   | 1186         | 1586         | N      |
| 20240129 | HUT    | 2218                | 274780       | 339014       | N      |
| 20240129 | HUYA   | 53                  | 144884       | 237941       | N      |
| 20240129 | HVT    | 15701               | 28602        | 38352        | N      |
| 20240129 | HVT A  | 0                   | 0            | 30           | N      |
| 20240129 | HWC    | 0                   | 1730         | 2639         | N      |
| 20240129 | HWKN   | 0                   | 542          | 626          | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | HWM    | 4736                | 543947       | 970512       | N      |
| 20240129 | HXL    | 20                  | 131007       | 270766       | N      |
| 20240129 | HY     | 17                  | 10662        | 17485        | N      |
| 20240129 | HYAC   | 900                 | 1300         | 1700         | N      |
| 20240129 | HYAC U | 0                   | 720          | 5800         | N      |
| 20240129 | HYB    | 1                   | 1184         | 8446         | N      |
| 20240129 | HYBL   | 0                   | 8            | 108          | N      |
| 20240129 | HYD    | 0                   | 3013         | 8430         | N      |
| 20240129 | HYDB   | 0                   | 0            | 600          | N      |
| 20240129 | HYDR   | 0                   | 1            | 1            | N      |
| 20240129 | HYEM   | 0                   | 100          | 100          | N      |
| 20240129 | HYFM   | 0                   | 100          | 225          | N      |
| 20240129 | HYG    | 0                   | 582646       | 756501       | N      |
| 20240129 | HYGV   | 0                   | 1305         | 7072         | N      |
| 20240129 | HYGW   | 0                   | 600          | 600          | N      |
| 20240129 | HYHG   | 0                   | 0            | 5            | N      |
| 20240129 | HYI    | 0                   | 2204         | 7351         | N      |
| 20240129 | HYIN   | 0                   | 200          | 251          | N      |
| 20240129 | HYLB   | 0                   | 97945        | 131207       | N      |
| 20240129 | HYLN   | 2062                | 282212       | 426146       | N      |
| 20240129 | HYLS   | 0                   | 12           | 3713         | N      |
| 20240129 | HYMB   | 0                   | 12630        | 19268        | N      |
| 20240129 | HYMC   | 100                 | 100          | 265          | N      |
| 20240129 | HYMU   | 0                   | 0            | 114          | N      |
| 20240129 | HYRM   | 0                   | 0            | 100          | N      |
| 20240129 | HYS    | 0                   | 846          | 1250         | N      |
| 20240129 | HYSA   | 0                   | 0            | 317          | N      |
| 20240129 | HYT    | 907                 | 85060        | 120757       | N      |
| 20240129 | HYXF   | 0                   | 235          | 336          | N      |
| 20240129 | HYZN   | 0                   | 12605        | 14809        | N      |
| 20240129 | HZO    | 9                   | 95359        | 113564       | N      |
| 20240129 | IAC    | 5                   | 1747         | 2951         | N      |
| 20240129 | IAE    | 0                   | 4700         | 8572         | N      |
| 20240129 | IAF    | 0                   | 961          | 2610         | N      |
| 20240129 | IAG    | 9785                | 438538       | 709428       | N      |
| 20240129 | IAGG   | 200                 | 17052        | 21029        | N      |
| 20240129 | IAI    | 0                   | 0            | 83           | N      |
| 20240129 | IAK    | 0                   | 200          | 200          | N      |
| 20240129 | IART   | 0                   | 2767         | 5953         | N      |
| 20240129 | IAS    | 300                 | 5091         | 13678        | N      |
| 20240129 | IAT    | 0                   | 602          | 1153         | N      |
| 20240129 | IAU    | 0                   | 57309        | 60582        | N      |
| 20240129 | IAUF   | 0                   | 0            | 46           | N      |
| 20240129 | IAUM   | 0                   | 3725         | 7325         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | IAUX   | 6610                | 232490       | 300060       | N      |
| 20240129 | IBB    | 0                   | 86647        | 107528       | N      |
| 20240129 | IBBQ   | 3                   | 63           | 67           | N      |
| 20240129 | IBCP   | 0                   | 19           | 577          | N      |
| 20240129 | IBDP   | 0                   | 1016         | 2716         | N      |
| 20240129 | IBDQ   | 0                   | 633          | 3238         | N      |
| 20240129 | IBDR   | 0                   | 1200         | 1800         | N      |
| 20240129 | IBDS   | 0                   | 1752         | 2791         | N      |
| 20240129 | IBDT   | 0                   | 600          | 1600         | N      |
| 20240129 | IBDU   | 0                   | 300          | 504          | N      |
| 20240129 | IBDV   | 0                   | 200          | 300          | N      |
| 20240129 | IBDW   | 0                   | 1905         | 3805         | N      |
| 20240129 | IBDX   | 0                   | 0            | 200          | N      |
| 20240129 | IBDY   | 0                   | 256          | 1988         | N      |
| 20240129 | IBEX   | 0                   | 470          | 474          | N      |
| 20240129 | IBIO   | 0                   | 190          | 590          | N      |
| 20240129 | IBIT   | 200                 | 552244       | 585232       | N      |
| 20240129 | IBKR   | 0                   | 9425         | 12397        | N      |
| 20240129 | IBLC   | 0                   | 0            | 78           | N      |
| 20240129 | IBM    | 8470                | 945700       | 2185474      | N      |
| 20240129 | IBMM   | 0                   | 100          | 100          | N      |
| 20240129 | IBMN   | 0                   | 0            | 700          | N      |
| 20240129 | IBMO   | 0                   | 1250         | 1250         | N      |
| 20240129 | IBMP   | 0                   | 114          | 114          | N      |
| 20240129 | IBMQ   | 0                   | 400          | 400          | N      |
| 20240129 | IBN    | 17401               | 1292491      | 1701322      | N      |
| 20240129 | IBND   | 0                   | 125          | 1211         | N      |
| 20240129 | IBOC   | 0                   | 380          | 447          | N      |
| 20240129 | IBP    | 87                  | 58530        | 88483        | N      |
| 20240129 | IBRX   | 700                 | 129464       | 145411       | N      |
| 20240129 | IBTE   | 0                   | 3063         | 4573         | N      |
| 20240129 | IBTF   | 0                   | 9900         | 10501        | N      |
| 20240129 | IBTG   | 0                   | 544          | 844          | N      |
| 20240129 | IBTH   | 0                   | 317          | 340          | N      |
| 20240129 | IBTI   | 0                   | 800          | 2300         | N      |
| 20240129 | IBTJ   | 0                   | 100          | 100          | N      |
| 20240129 | IBTK   | 0                   | 101          | 207          | N      |
| 20240129 | IBTL   | 0                   | 202          | 305          | N      |
| 20240129 | IBTM   | 0                   | 385          | 485          | N      |
| 20240129 | IBTX   | 0                   | 670          | 733          | N      |
| 20240129 | IBUY   | 0                   | 0            | 54           | N      |
| 20240129 | ICAD   | 0                   | 100          | 372          | N      |
| 20240129 | ICCM   | 0                   | 300          | 300          | N      |
| 20240129 | ICCT   | 0                   | 337          | 337          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | ICD     | 115                 | 846          | 4289         | N      |
| 20240129 | ICE     | 4239                | 310806       | 726758       | N      |
| 20240129 | ICF     | 300                 | 734          | 910          | N      |
| 20240129 | ICFI    | 0                   | 576          | 746          | N      |
| 20240129 | ICHR    | 6                   | 1171         | 1818         | N      |
| 20240129 | ICL     | 70447               | 150426       | 206919       | N      |
| 20240129 | ICLK    | 0                   | 0            | 448          | N      |
| 20240129 | ICLN    | 0                   | 64445        | 94196        | N      |
| 20240129 | ICLO    | 0                   | 0            | 100          | N      |
| 20240129 | ICLR    | 0                   | 2835         | 4631         | N      |
| 20240129 | ICMB    | 100                 | 100          | 100          | N      |
| 20240129 | ICOW    | 200                 | 4087         | 7426         | N      |
| 20240129 | ICR PRA | 0                   | 5            | 379          | N      |
| 20240129 | ICSH    | 0                   | 1064         | 2864         | N      |
| 20240129 | ICU     | 300                 | 3896         | 9396         | N      |
| 20240129 | ICUCW   | 0                   | 0            | 234          | N      |
| 20240129 | ICUI    | 0                   | 3898         | 5063         | N      |
| 20240129 | ICVT    | 0                   | 10684        | 13153        | N      |
| 20240129 | ICVX    | 0                   | 10606        | 14552        | N      |
| 20240129 | IDA     | 154                 | 60466        | 128134       | N      |
| 20240129 | IDAI    | 0                   | 100          | 100          | N      |
| 20240129 | IDCC    | 1                   | 3665         | 4284         | N      |
| 20240129 | IDE     | 0                   | 1290         | 3412         | N      |
| 20240129 | IDEV    | 0                   | 4338         | 5455         | N      |
| 20240129 | IDEX    | 0                   | 307          | 738          | N      |
| 20240129 | IDHQ    | 0                   | 100          | 100          | N      |
| 20240129 | IDLV    | 0                   | 100          | 143          | N      |
| 20240129 | IDN     | 0                   | 0            | 45           | N      |
| 20240129 | IDRV    | 0                   | 0            | 350          | N      |
| 20240129 | IDT     | 611                 | 11979        | 23572        | N      |
| 20240129 | IDU     | 0                   | 325          | 627          | N      |
| 20240129 | IDV     | 0                   | 15841        | 20750        | N      |
| 20240129 | IDXX    | 3                   | 1406         | 2241         | N      |
| 20240129 | IDYA    | 100                 | 3757         | 8316         | N      |
| 20240129 | IE      | 0                   | 51924        | 74106        | N      |
| 20240129 | IEF     | 2300                | 220634       | 308201       | N      |
| 20240129 | IEFA    | 0                   | 169782       | 183015       | N      |
| 20240129 | IEI     | 0                   | 21970        | 30892        | N      |
| 20240129 | IEMG    | 0                   | 151185       | 213571       | N      |
| 20240129 | IEO     | 0                   | 1665         | 2002         | N      |
| 20240129 | IEP     | 0                   | 2262         | 3472         | N      |
| 20240129 | IESC    | 0                   | 24           | 36           | N      |
| 20240129 | IETC    | 0                   | 200          | 200          | N      |
| 20240129 | IEUR    | 0                   | 5007         | 6383         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | IEV      | 0                   | 444          | 1483         | N      |
| 20240129 | IEX      | 900                 | 59548        | 109261       | N      |
| 20240129 | IEZ      | 0                   | 2734         | 3296         | N      |
| 20240129 | IFBD     | 8500                | 8600         | 9927         | N      |
| 20240129 | IFF      | 479                 | 308100       | 466625       | N      |
| 20240129 | IFIN     | 0                   | 100          | 4000         | N      |
| 20240129 | IFN      | 0                   | 7068         | 14754        | N      |
| 20240129 | IFRA     | 0                   | 1094         | 2031         | N      |
| 20240129 | IFRX     | 0                   | 295          | 1038         | N      |
| 20240129 | IFS      | 0                   | 2081         | 2336         | N      |
| 20240129 | IGA      | 0                   | 1019         | 5956         | N      |
| 20240129 | IGD      | 457                 | 23840        | 40913        | N      |
| 20240129 | IGE      | 0                   | 468          | 1080         | N      |
| 20240129 | IGEB     | 0                   | 0            | 200          | N      |
| 20240129 | IGF      | 0                   | 9489         | 12453        | N      |
| 20240129 | IGI      | 0                   | 1502         | 3446         | N      |
| 20240129 | IGIB     | 0                   | 20757        | 24985        | N      |
| 20240129 | IGLB     | 0                   | 7756         | 10258        | N      |
| 20240129 | IGLD     | 0                   | 24           | 124          | N      |
| 20240129 | IGM      | 0                   | 392          | 439          | N      |
| 20240129 | IGMS     | 0                   | 261          | 1137         | N      |
| 20240129 | IGPT     | 0                   | 0            | 11           | N      |
| 20240129 | IGR      | 212                 | 49920        | 123748       | N      |
| 20240129 | IGRO     | 0                   | 100          | 100          | N      |
| 20240129 | IGSB     | 0                   | 52447        | 69415        | N      |
| 20240129 | IGT      | 27442               | 124826       | 269591       | N      |
| 20240129 | IGV      | 0                   | 3261         | 3958         | N      |
| 20240129 | IH       | 0                   | 315          | 1993         | N      |
| 20240129 | IHAK     | 0                   | 100          | 100          | N      |
| 20240129 | IHD      | 0                   | 3061         | 6057         | N      |
| 20240129 | IHDG     | 0                   | 300          | 492          | N      |
| 20240129 | IHE      | 0                   | 0            | 4            | N      |
| 20240129 | IHG      | 15                  | 14832        | 31602        | N      |
| 20240129 | IHI      | 0                   | 21980        | 31903        | N      |
| 20240129 | IHRT     | 800                 | 15215        | 20119        | N      |
| 20240129 | IHS      | 0                   | 37818        | 112195       | N      |
| 20240129 | IHTA     | 0                   | 1369         | 2438         | N      |
| 20240129 | IIF      | 0                   | 3557         | 5141         | N      |
| 20240129 | III      | 0                   | 0            | 35           | N      |
| 20240129 | IIIN     | 0                   | 25780        | 33010        | N      |
| 20240129 | IIIV     | 0                   | 791          | 1089         | N      |
| 20240129 | IIM      | 400                 | 11450        | 40727        | N      |
| 20240129 | IIPR     | 1424                | 22964        | 48217        | N      |
| 20240129 | IIPR PRA | 0                   | 0            | 6            | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | IJAN   | 0                   | 400          | 400          | N      |
| 20240129 | IJH    | 16                  | 40159        | 49678        | N      |
| 20240129 | IJJ    | 0                   | 2527         | 3992         | N      |
| 20240129 | IJK    | 0                   | 5690         | 7378         | N      |
| 20240129 | IJR    | 300                 | 87210        | 107985       | N      |
| 20240129 | IJS    | 0                   | 1771         | 4066         | N      |
| 20240129 | IJT    | 0                   | 204          | 881          | N      |
| 20240129 | IJUL   | 0                   | 100          | 100          | N      |
| 20240129 | IKNA   | 0                   | 352          | 952          | N      |
| 20240129 | IKT    | 0                   | 0            | 3000         | N      |
| 20240129 | ILCB   | 0                   | 152          | 552          | N      |
| 20240129 | ILCG   | 0                   | 891          | 1240         | N      |
| 20240129 | ILCV   | 0                   | 0            | 100          | N      |
| 20240129 | ILF    | 0                   | 17459        | 29332        | N      |
| 20240129 | ILMN   | 1                   | 12893        | 18175        | N      |
| 20240129 | ILPT   | 0                   | 3968         | 6298         | N      |
| 20240129 | ILTB   | 0                   | 500          | 600          | N      |
| 20240129 | IMAB   | 300                 | 8115         | 17510        | N      |
| 20240129 | IMAX   | 58                  | 74780        | 230819       | N      |
| 20240129 | IMCC   | 200                 | 850          | 1211         | N      |
| 20240129 | IMCG   | 0                   | 509          | 730          | N      |
| 20240129 | IMCR   | 0                   | 2885         | 3524         | N      |
| 20240129 | IMCV   | 0                   | 100          | 100          | N      |
| 20240129 | IMGN   | 0                   | 55820        | 118406       | N      |
| 20240129 | IMKTA  | 0                   | 164          | 250          | N      |
| 20240129 | IMMP   | 0                   | 51           | 134          | N      |
| 20240129 | IMMR   | 0                   | 12688        | 16676        | N      |
| 20240129 | IMMX   | 0                   | 295          | 1622         | N      |
| 20240129 | IMNM   | 0                   | 6398         | 12236        | N      |
| 20240129 | IMO    | 100                 | 3300         | 4050         | N      |
| 20240129 | IMPP   | 0                   | 7441         | 8654         | N      |
| 20240129 | IMRX   | 0                   | 124          | 424          | N      |
| 20240129 | IMTX   | 0                   | 5417         | 11033        | N      |
| 20240129 | IMUX   | 0                   | 22956        | 36125        | N      |
| 20240129 | IMVT   | 37                  | 3075         | 5073         | N      |
| 20240129 | IMXI   | 0                   | 944          | 3382         | N      |
| 20240129 | INBK   | 0                   | 0            | 175          | N      |
| 20240129 | INBS   | 1889                | 3049         | 3259         | N      |
| 20240129 | INBX   | 0                   | 5245         | 12242        | N      |
| 20240129 | INCR   | 140                 | 986          | 4882         | N      |
| 20240129 | INCY   | 15                  | 6445         | 10430        | N      |
| 20240129 | INDA   | 3000                | 56477        | 86874        | N      |
| 20240129 | INDB   | 0                   | 1451         | 2214         | N      |
| 20240129 | INDI   | 29                  | 27404        | 42322        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | INDO    | 0                   | 2            | 3            | N      |
| 20240129 | INDV    | 0                   | 0            | 713          | N      |
| 20240129 | INDY    | 0                   | 180          | 1271         | N      |
| 20240129 | INFA    | 2832                | 69301        | 150619       | N      |
| 20240129 | INFL    | 0                   | 3300         | 4001         | N      |
| 20240129 | INFN    | 0                   | 55337        | 81892        | N      |
| 20240129 | INFU    | 0                   | 0            | 50           | N      |
| 20240129 | INFY    | 4746                | 727432       | 1267383      | N      |
| 20240129 | ING     | 505                 | 142212       | 223629       | N      |
| 20240129 | INGN    | 0                   | 1337         | 2176         | N      |
| 20240129 | INGR    | 1618                | 59411        | 133221       | N      |
| 20240129 | INMB    | 0                   | 0            | 103          | N      |
| 20240129 | INMD    | 0                   | 30458        | 49878        | N      |
| 20240129 | INN     | 12358               | 86556        | 161387       | N      |
| 20240129 | INN PRE | 0                   | 123          | 620          | N      |
| 20240129 | INN PRF | 0                   | 0            | 7            | N      |
| 20240129 | INNV    | 0                   | 1            | 1            | N      |
| 20240129 | INO     | 201                 | 227          | 647          | N      |
| 20240129 | INOD    | 0                   | 3648         | 7675         | N      |
| 20240129 | INPX    | 200                 | 5050         | 8871         | N      |
| 20240129 | INQQ    | 0                   | 0            | 200          | N      |
| 20240129 | INSE    | 0                   | 751          | 1800         | N      |
| 20240129 | INSI    | 0                   | 200          | 2667         | N      |
| 20240129 | INSM    | 4                   | 8298         | 13659        | N      |
| 20240129 | INSP    | 102                 | 46091        | 87093        | N      |
| 20240129 | INST    | 208                 | 17367        | 38289        | N      |
| 20240129 | INSW    | 188                 | 100654       | 236308       | N      |
| 20240129 | INTA    | 0                   | 1154         | 2072         | N      |
| 20240129 | INTC    | 174569              | 516099       | 935498       | N      |
| 20240129 | INTR    | 0                   | 86294        | 192382       | N      |
| 20240129 | INTT    | 0                   | 438          | 658          | N      |
| 20240129 | INTU    | 6                   | 8872         | 12102        | N      |
| 20240129 | INVA    | 0                   | 20862        | 23251        | N      |
| 20240129 | INVE    | 0                   | 176          | 552          | N      |
| 20240129 | INVH    | 16856               | 393062       | 827298       | N      |
| 20240129 | INVZ    | 0                   | 72440        | 102459       | N      |
| 20240129 | INZY    | 0                   | 6330         | 9274         | N      |
| 20240129 | IOBT    | 0                   | 3            | 3            | N      |
| 20240129 | IONQ    | 3654                | 718172       | 1052622      | N      |
| 20240129 | IONQ WS | 0                   | 1097         | 4027         | N      |
| 20240129 | IONR    | 0                   | 0            | 163          | N      |
| 20240129 | IONS    | 29                  | 6450         | 11239        | N      |
| 20240129 | IOO     | 0                   | 730          | 730          | N      |
| 20240129 | IOSP    | 115                 | 734          | 1017         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | IOT    | 2466                | 232785       | 683032       | N      |
| 20240129 | IOVA   | 100                 | 84497        | 133267       | N      |
| 20240129 | IP     | 959                 | 555034       | 828725       | N      |
| 20240129 | IPAC   | 0                   | 21           | 21           | N      |
| 20240129 | IPAR   | 0                   | 642          | 1128         | N      |
| 20240129 | IPDN   | 0                   | 2            | 102          | N      |
| 20240129 | IPDP   | 0                   | 93           | 93           | N      |
| 20240129 | IPG    | 1093                | 571074       | 1072149      | N      |
| 20240129 | IPGP   | 0                   | 2829         | 4730         | N      |
| 20240129 | IPI    | 218                 | 9226         | 20036        | N      |
| 20240129 | IPO    | 0                   | 404          | 808          | N      |
| 20240129 | IPSC   | 0                   | 350          | 543          | N      |
| 20240129 | IPWR   | 0                   | 18           | 18           | N      |
| 20240129 | IPX    | 0                   | 50           | 250          | N      |
| 20240129 | IPXXW  | 0                   | 0            | 1000         | N      |
| 20240129 | IQ     | 0                   | 218707       | 311951       | N      |
| 20240129 | IQI    | 100                 | 11433        | 40646        | N      |
| 20240129 | IQLT   | 500                 | 18559        | 22392        | N      |
| 20240129 | IQM    | 0                   | 0            | 100          | N      |
| 20240129 | IQV    | 543                 | 76756        | 167452       | N      |
| 20240129 | IR     | 8356                | 591438       | 775149       | N      |
| 20240129 | IRBO   | 0                   | 0            | 1            | N      |
| 20240129 | IRBT   | 19676               | 109295       | 210276       | N      |
| 20240129 | IRDM   | 489                 | 3416         | 7270         | N      |
| 20240129 | IREN   | 0                   | 356008       | 476175       | N      |
| 20240129 | IRM    | 4620                | 124978       | 241159       | N      |
| 20240129 | IRMD   | 0                   | 9            | 31           | N      |
| 20240129 | IROHU  | 0                   | 0            | 3300         | N      |
| 20240129 | IRON   | 0                   | 1598         | 2373         | N      |
| 20240129 | IRRX   | 0                   | 187          | 564          | N      |
| 20240129 | IRRX U | 0                   | 0            | 721          | N      |
| 20240129 | IRS    | 188                 | 9831         | 15751        | N      |
| 20240129 | IRT    | 96                  | 404443       | 848608       | N      |
| 20240129 | IRTC   | 0                   | 1476         | 2041         | N      |
| 20240129 | IRWD   | 172                 | 42905        | 61464        | N      |
| 20240129 | ISCG   | 0                   | 653          | 653          | N      |
| 20240129 | ISD    | 142                 | 12743        | 16309        | N      |
| 20240129 | ISDR   | 0                   | 0            | 1            | N      |
| 20240129 | ISRG   | 0                   | 10931        | 17498        | N      |
| 20240129 | ISRL   | 0                   | 1300         | 1300         | N      |
| 20240129 | ISSC   | 0                   | 0            | 10           | N      |
| 20240129 | ISTB   | 0                   | 1725         | 2733         | N      |
| 20240129 | ISTR   | 0                   | 16           | 54           | N      |
| 20240129 | IT     | 289                 | 23693        | 53196        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | ITA     | 0                   | 1534         | 1748         | N      |
| 20240129 | ITB     | 1800                | 97573        | 121334       | N      |
| 20240129 | ITCI    | 11                  | 6565         | 10117        | N      |
| 20240129 | ITGR    | 0                   | 29759        | 80635        | N      |
| 20240129 | ITI     | 0                   | 101          | 101          | N      |
| 20240129 | ITIC    | 0                   | 0            | 1            | N      |
| 20240129 | ITM     | 100                 | 1654         | 5625         | N      |
| 20240129 | ITOS    | 0                   | 354          | 1188         | N      |
| 20240129 | ITOT    | 0                   | 13429        | 22167        | N      |
| 20240129 | ITRG    | 0                   | 0            | 500          | N      |
| 20240129 | ITRI    | 0                   | 1950         | 3211         | N      |
| 20240129 | ITRN    | 0                   | 45           | 1419         | N      |
| 20240129 | ITT     | 1446                | 51985        | 76761        | N      |
| 20240129 | ITUB    | 7775                | 539760       | 817999       | N      |
| 20240129 | ITW     | 1789                | 170675       | 288702       | N      |
| 20240129 | IUS     | 0                   | 0            | 51           | N      |
| 20240129 | IUSB    | 0                   | 80902        | 82967        | N      |
| 20240129 | IUSG    | 0                   | 2234         | 4408         | N      |
| 20240129 | IUSV    | 100                 | 3887         | 7219         | N      |
| 20240129 | IVAC    | 0                   | 13           | 13           | N      |
| 20240129 | IVE     | 0                   | 63943        | 72036        | N      |
| 20240129 | IVLU    | 0                   | 9228         | 11361        | N      |
| 20240129 | IVOL    | 0                   | 620          | 843          | N      |
| 20240129 | IVOO    | 0                   | 556          | 971          | N      |
| 20240129 | IVOV    | 0                   | 0            | 100          | N      |
| 20240129 | IVP     | 13368               | 13868        | 34559        | N      |
| 20240129 | IVR     | 4566                | 171092       | 244033       | N      |
| 20240129 | IVR PRB | 0                   | 947          | 7976         | N      |
| 20240129 | IVR PRC | 0                   | 814          | 2879         | N      |
| 20240129 | IVT     | 476                 | 43232        | 105078       | N      |
| 20240129 | IVV     | 2609                | 133187       | 165049       | N      |
| 20240129 | IVVB    | 0                   | 262          | 262          | N      |
| 20240129 | IVVD    | 0                   | 2934         | 8859         | N      |
| 20240129 | IVW     | 0                   | 31688        | 45844        | N      |
| 20240129 | IVZ     | 1293                | 443177       | 1016369      | N      |
| 20240129 | IWB     | 0                   | 3607         | 4355         | N      |
| 20240129 | IWC     | 0                   | 0            | 150          | N      |
| 20240129 | IWD     | 0                   | 65083        | 102375       | N      |
| 20240129 | IWF     | 0                   | 15395        | 27875        | N      |
| 20240129 | IWL     | 0                   | 2851         | 3577         | N      |
| 20240129 | IWM     | 0                   | 453067       | 903544       | N      |
| 20240129 | IWMY    | 0                   | 1060         | 1715         | N      |
| 20240129 | IWN     | 14                  | 18741        | 31307        | N      |
| 20240129 | IWO     | 0                   | 17112        | 19609        | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | IWP    | 0                   | 7139         | 11494        | N      |
| 20240129 | IWR    | 0                   | 24143        | 32674        | N      |
| 20240129 | IWS    | 0                   | 5426         | 12207        | N      |
| 20240129 | IWV    | 0                   | 6072         | 8903         | N      |
| 20240129 | IWX    | 0                   | 48           | 1748         | N      |
| 20240129 | IWY    | 0                   | 4693         | 6672         | N      |
| 20240129 | IX     | 0                   | 511          | 1104         | N      |
| 20240129 | IXC    | 0                   | 9900         | 14312        | N      |
| 20240129 | IXJ    | 0                   | 276          | 699          | N      |
| 20240129 | IXN    | 0                   | 1125         | 2259         | N      |
| 20240129 | IXUS   | 0                   | 19752        | 26735        | N      |
| 20240129 | IYC    | 0                   | 1750         | 3121         | N      |
| 20240129 | IYE    | 0                   | 17695        | 19405        | N      |
| 20240129 | IYF    | 0                   | 5360         | 8070         | N      |
| 20240129 | IYG    | 0                   | 872          | 1069         | N      |
| 20240129 | IYH    | 0                   | 618          | 709          | N      |
| 20240129 | IYJ    | 0                   | 0            | 36           | N      |
| 20240129 | IYK    | 66                  | 427          | 527          | N      |
| 20240129 | IYM    | 0                   | 0            | 11           | N      |
| 20240129 | IYR    | 100                 | 219500       | 270144       | N      |
| 20240129 | IYT    | 0                   | 1281         | 1397         | N      |
| 20240129 | IYW    | 0                   | 11305        | 14038        | N      |
| 20240129 | IYY    | 0                   | 100          | 110          | N      |
| 20240129 | IYZ    | 0                   | 3301         | 3755         | N      |
| 20240129 | IZEA   | 0                   | 2            | 156          | N      |
| 20240129 | IZM    | 1300                | 1301         | 1944         | N      |
| 20240129 | J      | 4626                | 90429        | 136428       | N      |
| 20240129 | JAAA   | 0                   | 251          | 2281         | N      |
| 20240129 | JACK   | 0                   | 5132         | 8523         | N      |
| 20240129 | JAGX   | 23001               | 44938        | 53965        | N      |
| 20240129 | JAKK   | 0                   | 414          | 1014         | N      |
| 20240129 | JAMF   | 0                   | 1418         | 1742         | N      |
| 20240129 | JANW   | 0                   | 500          | 500          | N      |
| 20240129 | JANX   | 0                   | 493          | 896          | N      |
| 20240129 | JAVA   | 0                   | 445          | 449          | N      |
| 20240129 | JAZZ   | 0                   | 6177         | 9278         | N      |
| 20240129 | JBGS   | 3                   | 156495       | 267776       | N      |
| 20240129 | JBHT   | 0                   | 11376        | 13035        | N      |
| 20240129 | JBK    | 0                   | 50           | 120          | N      |
| 20240129 | JBI    | 2304                | 301053       | 488488       | N      |
| 20240129 | JBK    | 0                   | 50           | 120          | N      |
| 20240129 | JBL    | 560                 | 126325       | 221420       | N      |
| 20240129 | JBLU   | 600                 | 546353       | 670051       | N      |
| 20240129 | JBND   | 0                   | 560          | 560          | N      |
| 20240129 | JBSS   | 0                   | 274          | 274          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | JBT     | 505                 | 23963        | 43882        | N      |
| 20240129 | JCE     | 0                   | 2106         | 2938         | N      |
| 20240129 | JCI     | 7330                | 1305538      | 2510181      | N      |
| 20240129 | JCPB    | 0                   | 100          | 100          | N      |
| 20240129 | JCPI    | 0                   | 0            | 300          | N      |
| 20240129 | JD      | 500                 | 426326       | 706696       | N      |
| 20240129 | JDST    | 0                   | 53601        | 67120        | N      |
| 20240129 | JEF     | 2210                | 192883       | 326488       | N      |
| 20240129 | JELD    | 1542                | 91788        | 236511       | N      |
| 20240129 | JEPI    | 0                   | 51702        | 64963        | N      |
| 20240129 | JEPQ    | 100                 | 9084         | 11535        | N      |
| 20240129 | JEPY    | 0                   | 952          | 952          | N      |
| 20240129 | JEQ     | 5                   | 2181         | 6967         | N      |
| 20240129 | JETS    | 0                   | 87291        | 128913       | N      |
| 20240129 | JFR     | 3078                | 40945        | 80145        | N      |
| 20240129 | JFU     | 0                   | 0            | 54           | N      |
| 20240129 | JGH     | 20                  | 3368         | 16285        | N      |
| 20240129 | JGRO    | 0                   | 562          | 683          | N      |
| 20240129 | JHG     | 75                  | 175521       | 285533       | N      |
| 20240129 | JHI     | 0                   | 593          | 3193         | N      |
| 20240129 | JHML    | 0                   | 100          | 102          | N      |
| 20240129 | JHMM    | 0                   | 604          | 1529         | N      |
| 20240129 | JHS     | 0                   | 640          | 11105        | N      |
| 20240129 | JHX     | 87                  | 2583         | 13277        | N      |
| 20240129 | JILL    | 0                   | 10205        | 14597        | N      |
| 20240129 | JIRE    | 0                   | 0            | 200          | N      |
| 20240129 | JJSF    | 0                   | 389          | 459          | N      |
| 20240129 | JKHY    | 4                   | 2683         | 3886         | N      |
| 20240129 | JKS     | 1                   | 181814       | 294873       | N      |
| 20240129 | JL      | 0                   | 2331         | 2930         | N      |
| 20240129 | JLL     | 141                 | 41106        | 64868        | N      |
| 20240129 | JLS     | 15                  | 823          | 3232         | N      |
| 20240129 | JMBS    | 0                   | 1802         | 2640         | N      |
| 20240129 | JMEE    | 0                   | 100          | 210          | N      |
| 20240129 | JMIA    | 4510                | 75991        | 170784       | N      |
| 20240129 | JMM     | 0                   | 0            | 810          | N      |
| 20240129 | JMST    | 0                   | 600          | 700          | N      |
| 20240129 | JNJ     | 15641               | 800265       | 2334219      | N      |
| 20240129 | JNK     | 0                   | 225162       | 277651       | N      |
| 20240129 | JNPR    | 10048               | 657779       | 1285926      | N      |
| 20240129 | JNUG    | 0                   | 26546        | 35188        | N      |
| 20240129 | JOAN    | 0                   | 0            | 400          | N      |
| 20240129 | JOBY    | 4575                | 733457       | 1093086      | N      |
| 20240129 | JOBY WS | 0                   | 1469         | 4170         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | JOE     | 0                   | 15077        | 37323        | N      |
| 20240129 | JOF     | 0                   | 1869         | 51672        | N      |
| 20240129 | JOUT    | 0                   | 25           | 135          | N      |
| 20240129 | JPC     | 255                 | 67710        | 100408       | N      |
| 20240129 | JPI     | 822                 | 2171         | 5620         | N      |
| 20240129 | JPIE    | 0                   | 400          | 832          | N      |
| 20240129 | JPM     | 22177               | 635776       | 2156111      | N      |
| 20240129 | JPM PRC | 0                   | 11388        | 25075        | N      |
| 20240129 | JPM PRD | 0                   | 16835        | 26514        | N      |
| 20240129 | JPM PRJ | 261                 | 11909        | 14497        | N      |
| 20240129 | JPM PRK | 11                  | 5896         | 12932        | N      |
| 20240129 | JPM PRL | 134                 | 4472         | 11667        | N      |
| 20240129 | JPM PRM | 2519                | 14695        | 36064        | N      |
| 20240129 | JPMB    | 0                   | 100          | 100          | N      |
| 20240129 | JPME    | 0                   | 0            | 310          | N      |
| 20240129 | JPRE    | 0                   | 9            | 9            | N      |
| 20240129 | JPSE    | 0                   | 0            | 119          | N      |
| 20240129 | JPST    | 0                   | 3703         | 16106        | N      |
| 20240129 | JQC     | 751                 | 40086        | 55147        | N      |
| 20240129 | JQUA    | 6213                | 17238        | 20073        | N      |
| 20240129 | JRI     | 0                   | 6850         | 12552        | N      |
| 20240129 | JRS     | 0                   | 3023         | 14457        | N      |
| 20240129 | JRVR    | 0                   | 1264         | 4751         | N      |
| 20240129 | JSCP    | 0                   | 0            | 100          | N      |
| 20240129 | JT      | 0                   | 0            | 5046         | N      |
| 20240129 | JTAI    | 0                   | 859          | 1607         | N      |
| 20240129 | JULT    | 0                   | 22           | 22           | N      |
| 20240129 | JUNZ    | 0                   | 0            | 9            | N      |
| 20240129 | JVAL    | 0                   | 1146         | 1246         | N      |
| 20240129 | JVSAU   | 0                   | 0            | 511          | N      |
| 20240129 | JWN     | 606                 | 456574       | 1081555      | N      |
| 20240129 | JWSM WS | 0                   | 0            | 28000        | N      |
| 20240129 | JXI     | 0                   | 0            | 200          | N      |
| 20240129 | JXN     | 1203                | 58910        | 143077       | N      |
| 20240129 | JXN PRA | 0                   | 19954        | 29947        | N      |
| 20240129 | JYNT    | 0                   | 235          | 798          | N      |
| 20240129 | K       | 524                 | 340458       | 734077       | N      |
| 20240129 | KAI     | 77                  | 12105        | 15785        | N      |
| 20240129 | KALU    | 0                   | 936          | 1322         | N      |
| 20240129 | KALV    | 0                   | 5787         | 7450         | N      |
| 20240129 | KAMN    | 26                  | 42656        | 94927        | N      |
| 20240129 | KAR     | 455                 | 85974        | 197358       | N      |
| 20240129 | KAVL    | 71                  | 73           | 76           | N      |
| 20240129 | KB      | 41                  | 17241        | 47866        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | KBA     | 0                   | 200          | 200          | N      |
| 20240129 | KBE     | 0                   | 31248        | 42724        | N      |
| 20240129 | KBH     | 22262               | 234077       | 398915       | N      |
| 20240129 | KBR     | 203                 | 104481       | 505704       | N      |
| 20240129 | KBWB    | 234                 | 15261        | 17559        | N      |
| 20240129 | KBWD    | 0                   | 2620         | 3323         | N      |
| 20240129 | KBWY    | 0                   | 20           | 126          | N      |
| 20240129 | KC      | 0                   | 16145        | 26022        | N      |
| 20240129 | KCE     | 0                   | 0            | 202          | N      |
| 20240129 | KCGI    | 0                   | 1            | 1            | N      |
| 20240129 | KD      | 2104                | 270864       | 605094       | N      |
| 20240129 | KDP     | 0                   | 277810       | 405425       | N      |
| 20240129 | KE      | 0                   | 6            | 642          | N      |
| 20240129 | KELYA   | 0                   | 6931         | 8142         | N      |
| 20240129 | KEN     | 0                   | 449          | 509          | N      |
| 20240129 | KEP     | 2                   | 33452        | 52588        | N      |
| 20240129 | KEX     | 29                  | 51768        | 114516       | N      |
| 20240129 | KEY     | 7747                | 911675       | 1913820      | N      |
| 20240129 | KEY PRI | 0                   | 11161        | 32518        | N      |
| 20240129 | KEY PRJ | 0                   | 797          | 5866         | N      |
| 20240129 | KEY PRK | 0                   | 2426         | 8652         | N      |
| 20240129 | KEY PRL | 0                   | 10818        | 15534        | N      |
| 20240129 | KEYS    | 1277                | 185071       | 331828       | N      |
| 20240129 | KF      | 0                   | 698          | 1657         | N      |
| 20240129 | KFRC    | 0                   | 509          | 977          | N      |
| 20240129 | KFS     | 375                 | 2509         | 4171         | N      |
| 20240129 | KFY     | 9581                | 45732        | 77170        | N      |
| 20240129 | KGC     | 950                 | 711624       | 1210787      | N      |
| 20240129 | KGEI    | 0                   | 5            | 5            | N      |
| 20240129 | KGS     | 4348                | 53815        | 104046       | N      |
| 20240129 | KHC     | 2                   | 190590       | 297336       | N      |
| 20240129 | KIDS    | 0                   | 908          | 4067         | N      |
| 20240129 | KIE     | 0                   | 21526        | 34162        | N      |
| 20240129 | KIM     | 16097               | 693071       | 1422118      | N      |
| 20240129 | KIM PRL | 0                   | 1976         | 2526         | N      |
| 20240129 | KIM PRM | 0                   | 413          | 845          | N      |
| 20240129 | KIM PRN | 0                   | 768          | 5137         | N      |
| 20240129 | KIND    | 3298                | 94166        | 266865       | N      |
| 20240129 | KIO     | 135                 | 19037        | 42988        | N      |
| 20240129 | KIQ     | 0                   | 600          | 600          | N      |
| 20240129 | KIRK    | 0                   | 539          | 3646         | N      |
| 20240129 | KJAN    | 0                   | 87           | 287          | N      |
| 20240129 | KKR     | 1764                | 441781       | 808140       | N      |
| 20240129 | KKRS    | 0                   | 2343         | 4666         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | KLAC     | 49                  | 5714         | 9462         | N      |
| 20240129 | KLG      | 2502                | 135718       | 269776       | N      |
| 20240129 | KLIC     | 0                   | 2083         | 2945         | N      |
| 20240129 | KLIP     | 0                   | 1416         | 1924         | N      |
| 20240129 | KLNE     | 0                   | 0            | 100          | N      |
| 20240129 | KLTR     | 0                   | 1760         | 3910         | N      |
| 20240129 | KLXE     | 0                   | 205          | 205          | N      |
| 20240129 | KMB      | 2341                | 254451       | 743498       | N      |
| 20240129 | KMI      | 13568               | 1308486      | 2397446      | N      |
| 20240129 | KMPB     | 270                 | 609          | 2142         | N      |
| 20240129 | KMPR     | 0                   | 101662       | 181461       | N      |
| 20240129 | KMT      | 1441                | 74027        | 118780       | N      |
| 20240129 | KMX      | 658                 | 423855       | 609007       | N      |
| 20240129 | KN       | 15                  | 106338       | 145064       | N      |
| 20240129 | KNF      | 1438                | 85610        | 167121       | N      |
| 20240129 | KNG      | 0                   | 300          | 500          | N      |
| 20240129 | KNOP     | 5                   | 1142         | 6727         | N      |
| 20240129 | KNSA     | 0                   | 1017         | 2478         | N      |
| 20240129 | KNSL     | 56                  | 36432        | 55213        | N      |
| 20240129 | KNTE     | 0                   | 375          | 1284         | N      |
| 20240129 | KNTK     | 2559                | 52323        | 88157        | N      |
| 20240129 | KNX      | 1823                | 320858       | 473443       | N      |
| 20240129 | KO       | 15531               | 1396229      | 3342785      | N      |
| 20240129 | KOCT     | 0                   | 100          | 100          | N      |
| 20240129 | KOD      | 0                   | 3871         | 6762         | N      |
| 20240129 | KODK     | 121                 | 68405        | 90652        | N      |
| 20240129 | KOF      | 0                   | 11479        | 21881        | N      |
| 20240129 | KOLD     | 0                   | 19567        | 24161        | N      |
| 20240129 | KOMP     | 0                   | 485          | 871          | N      |
| 20240129 | KOP      | 1                   | 21087        | 42817        | N      |
| 20240129 | KOPN     | 0                   | 10839        | 14209        | N      |
| 20240129 | KORE     | 0                   | 552          | 3779         | N      |
| 20240129 | KORU     | 10                  | 5921         | 10322        | N      |
| 20240129 | KOS      | 1619                | 602753       | 1310161      | N      |
| 20240129 | KPLTW    | 100                 | 100          | 300          | N      |
| 20240129 | KPRX     | 0                   | 200          | 200          | N      |
| 20240129 | KPTI     | 0                   | 667          | 5364         | N      |
| 20240129 | KR       | 1469                | 552543       | 1098519      | N      |
| 20240129 | KRBN     | 0                   | 1            | 271          | N      |
| 20240129 | KRC      | 102                 | 156509       | 260430       | N      |
| 20240129 | KRE      | 0                   | 279725       | 340386       | N      |
| 20240129 | KREF     | 2351                | 79052        | 115192       | N      |
| 20240129 | KREF PRA | 0                   | 594          | 5928         | N      |
| 20240129 | KRG      | 37458               | 235087       | 539500       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | KRKR   | 0                   | 0            | 34           | N      |
| 20240129 | KRMA   | 0                   | 0            | 44           | N      |
| 20240129 | KRMD   | 0                   | 171          | 171          | N      |
| 20240129 | KRNT   | 0                   | 5238         | 9940         | N      |
| 20240129 | KRNY   | 0                   | 3954         | 7461         | N      |
| 20240129 | KRO    | 121                 | 22842        | 44917        | N      |
| 20240129 | KRON   | 0                   | 400          | 745          | N      |
| 20240129 | KROS   | 0                   | 2654         | 4183         | N      |
| 20240129 | KRP    | 691                 | 51810        | 80958        | N      |
| 20240129 | KRRO   | 0                   | 49           | 149          | N      |
| 20240129 | KRT    | 0                   | 474          | 681          | N      |
| 20240129 | KRTX   | 0                   | 3742         | 8315         | N      |
| 20240129 | KRUS   | 0                   | 2590         | 3763         | N      |
| 20240129 | KRYS   | 23                  | 3324         | 4417         | N      |
| 20240129 | KSA    | 0                   | 6777         | 9963         | N      |
| 20240129 | KSCP   | 0                   | 600          | 655          | N      |
| 20240129 | KSM    | 0                   | 401          | 1627         | N      |
| 20240129 | KSPI   | 0                   | 320          | 1791         | N      |
| 20240129 | KSS    | 118                 | 634057       | 1370185      | N      |
| 20240129 | KSTR   | 0                   | 75           | 75           | N      |
| 20240129 | KT     | 275                 | 78461        | 129727       | N      |
| 20240129 | KTB    | 7                   | 78388        | 118890       | N      |
| 20240129 | KTF    | 0                   | 9813         | 25620        | N      |
| 20240129 | KTH    | 0                   | 0            | 200          | N      |
| 20240129 | KTN    | 0                   | 300          | 703          | N      |
| 20240129 | KTOS   | 90                  | 7736         | 13879        | N      |
| 20240129 | KTRA   | 0                   | 4111         | 4111         | N      |
| 20240129 | KUKE   | 0                   | 400          | 1640         | N      |
| 20240129 | KULR   | 100                 | 1300         | 1400         | N      |
| 20240129 | KURA   | 0                   | 7651         | 15297        | N      |
| 20240129 | KVHI   | 0                   | 153          | 471          | N      |
| 20240129 | KVUE   | 6429                | 703834       | 2357692      | N      |
| 20240129 | KVYO   | 101                 | 101803       | 127155       | N      |
| 20240129 | KW     | 680                 | 140187       | 204488       | N      |
| 20240129 | KWEB   | 0                   | 425996       | 668927       | N      |
| 20240129 | KWR    | 3                   | 7484         | 14982        | N      |
| 20240129 | KXI    | 0                   | 56           | 57           | N      |
| 20240129 | KXIN   | 0                   | 100          | 600          | N      |
| 20240129 | KYMR   | 0                   | 4935         | 6271         | N      |
| 20240129 | KYN    | 468                 | 93008        | 119637       | N      |
| 20240129 | KZIA   | 1345                | 1345         | 2125         | N      |
| 20240129 | KZR    | 0                   | 200          | 200          | N      |
| 20240129 | L      | 566                 | 118555       | 307717       | N      |
| 20240129 | LAAC   | 8530                | 218600       | 276596       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | LAB     | 0                   | 36141        | 53071        | N      |
| 20240129 | LABD    | 0                   | 186349       | 302096       | N      |
| 20240129 | LABU    | 0                   | 4833         | 12587        | N      |
| 20240129 | LAC     | 3464                | 399255       | 529662       | N      |
| 20240129 | LAD     | 366                 | 50402        | 63296        | N      |
| 20240129 | LADR    | 29518               | 69992        | 131831       | N      |
| 20240129 | LAES    | 2900                | 55931        | 70646        | N      |
| 20240129 | LAMR    | 0                   | 2205         | 2817         | N      |
| 20240129 | LANC    | 0                   | 840          | 959          | N      |
| 20240129 | LAND    | 15                  | 465          | 1598         | N      |
| 20240129 | LANDO   | 0                   | 49           | 187          | N      |
| 20240129 | LANV    | 0                   | 203          | 510          | N      |
| 20240129 | LANV WS | 0                   | 100          | 100          | N      |
| 20240129 | LASE    | 0                   | 0            | 500          | N      |
| 20240129 | LASR    | 0                   | 636          | 1138         | N      |
| 20240129 | LATG    | 0                   | 0            | 400          | N      |
| 20240129 | LAUR    | 0                   | 2625         | 6809         | N      |
| 20240129 | LAW     | 0                   | 13945        | 43356        | N      |
| 20240129 | LAZ     | 125                 | 110396       | 372190       | N      |
| 20240129 | LAZR    | 0                   | 85175        | 117285       | N      |
| 20240129 | LBAI    | 200                 | 489          | 2245         | N      |
| 20240129 | LBAY    | 0                   | 0            | 200          | N      |
| 20240129 | LBPH    | 5                   | 1950         | 5288         | N      |
| 20240129 | LBRDA   | 0                   | 394          | 752          | N      |
| 20240129 | LBRDK   | 0                   | 3642         | 5466         | N      |
| 20240129 | LBRT    | 16070               | 776360       | 1004953      | N      |
| 20240129 | LBTYA   | 0                   | 8237         | 20265        | N      |
| 20240129 | LBTYK   | 0                   | 54840        | 68978        | N      |
| 20240129 | LC      | 10882               | 268652       | 571681       | N      |
| 20240129 | LCAA    | 0                   | 3            | 2203         | N      |
| 20240129 | LCID    | 3132                | 2882618      | 4019290      | N      |
| 20240129 | LCII    | 4                   | 28162        | 49797        | N      |
| 20240129 | LCNB    | 0                   | 21           | 21           | N      |
| 20240129 | LCTU    | 0                   | 108          | 108          | N      |
| 20240129 | LCTX    | 0                   | 4924         | 9369         | N      |
| 20240129 | LCUT    | 0                   | 230          | 680          | N      |
| 20240129 | LCW     | 0                   | 0            | 105          | N      |
| 20240129 | LDI     | 786                 | 79016        | 98120        | N      |
| 20240129 | LDOS    | 562                 | 70984        | 215968       | N      |
| 20240129 | LDP     | 0                   | 3506         | 27256        | N      |
| 20240129 | LDSF    | 0                   | 400          | 400          | N      |
| 20240129 | LDUR    | 0                   | 752          | 752          | N      |
| 20240129 | LE      | 0                   | 4            | 816          | N      |
| 20240129 | LEA     | 203                 | 65443        | 131724       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | LECO    | 9                   | 1559         | 2838         | N      |
| 20240129 | LEE     | 0                   | 0            | 100          | N      |
| 20240129 | LEG     | 506                 | 138063       | 382368       | N      |
| 20240129 | LEGH    | 0                   | 64           | 84           | N      |
| 20240129 | LEGN    | 0                   | 10299        | 14247        | N      |
| 20240129 | LEGR    | 0                   | 44           | 44           | N      |
| 20240129 | LEJU    | 0                   | 330          | 3905         | N      |
| 20240129 | LEMB    | 0                   | 205          | 411          | N      |
| 20240129 | LEN     | 2834                | 169600       | 453734       | N      |
| 20240129 | LEN B   | 0                   | 3484         | 8774         | N      |
| 20240129 | LEO     | 1700                | 15090        | 58793        | N      |
| 20240129 | LESL    | 0                   | 88788        | 128644       | N      |
| 20240129 | LEU     | 0                   | 1241         | 1497         | N      |
| 20240129 | LEV     | 3046                | 52772        | 71684        | N      |
| 20240129 | LEV WS  | 0                   | 0            | 2299         | N      |
| 20240129 | LEV WSA | 0                   | 0            | 3            | N      |
| 20240129 | LEVI    | 643                 | 513673       | 691490       | N      |
| 20240129 | LFGR    | 0                   | 898          | 991          | N      |
| 20240129 | LFMD    | 0                   | 4087         | 6116         | N      |
| 20240129 | LFST    | 0                   | 17651        | 24027        | N      |
| 20240129 | LFT     | 1181                | 3168         | 6011         | N      |
| 20240129 | LFT PRA | 0                   | 111          | 131          | N      |
| 20240129 | LFUS    | 0                   | 1007         | 2359         | N      |
| 20240129 | LGF A   | 85                  | 146384       | 249279       | N      |
| 20240129 | LGF B   | 40                  | 106506       | 280633       | N      |
| 20240129 | LGI     | 0                   | 2348         | 7851         | N      |
| 20240129 | LGIH    | 0                   | 399          | 862          | N      |
| 20240129 | LGLV    | 0                   | 0            | 19           | N      |
| 20240129 | LGND    | 0                   | 248          | 413          | N      |
| 20240129 | LGOV    | 0                   | 574          | 1174         | N      |
| 20240129 | LGST    | 0                   | 0            | 302          | N      |
| 20240129 | LGVN    | 600                 | 945          | 1245         | N      |
| 20240129 | LH      | 443                 | 194740       | 404382       | N      |
| 20240129 | LHX     | 5742                | 301112       | 400166       | N      |
| 20240129 | LI      | 500                 | 167818       | 246486       | N      |
| 20240129 | LIAN    | 0                   | 1296         | 1392         | N      |
| 20240129 | LICN    | 300                 | 400          | 2980         | N      |
| 20240129 | LICY    | 8740                | 160663       | 261404       | N      |
| 20240129 | LIDR    | 0                   | 0            | 228          | N      |
| 20240129 | LIFW    | 2581                | 8834         | 10894        | N      |
| 20240129 | LII     | 584                 | 68621        | 133434       | N      |
| 20240129 | LILA    | 0                   | 1553         | 2592         | N      |
| 20240129 | LILAK   | 0                   | 10282        | 13095        | N      |
| 20240129 | LILM    | 0                   | 5305         | 12567        | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | LIN     | 115                 | 6876         | 10184        | N      |
| 20240129 | LINC    | 0                   | 50           | 684          | N      |
| 20240129 | LIND    | 0                   | 3978         | 7803         | N      |
| 20240129 | LIT     | 0                   | 2645         | 5423         | N      |
| 20240129 | LITB    | 0                   | 6016         | 7795         | N      |
| 20240129 | LITE    | 0                   | 11920        | 13218        | N      |
| 20240129 | LITM    | 0                   | 0            | 10           | N      |
| 20240129 | LITP    | 0                   | 100          | 100          | N      |
| 20240129 | LIVE    | 0                   | 0            | 408          | N      |
| 20240129 | LIVN    | 0                   | 2843         | 4383         | N      |
| 20240129 | LKFN    | 0                   | 443          | 570          | N      |
| 20240129 | LKQ     | 0                   | 13657        | 27600        | N      |
| 20240129 | LL      | 250                 | 20295        | 31089        | N      |
| 20240129 | LLAP    | 13005               | 97952        | 131271       | N      |
| 20240129 | LLAP WS | 0                   | 0            | 150          | N      |
| 20240129 | LLY     | 8804                | 251169       | 563602       | N      |
| 20240129 | LLYVA   | 0                   | 1110         | 1968         | N      |
| 20240129 | LLYVK   | 0                   | 3742         | 8593         | N      |
| 20240129 | LMAT    | 1                   | 272          | 605          | N      |
| 20240129 | LMB     | 0                   | 324          | 555          | N      |
| 20240129 | LMBS    | 0                   | 1965         | 12178        | N      |
| 20240129 | LMFA    | 0                   | 1675         | 1775         | N      |
| 20240129 | LMND    | 5551                | 130165       | 257941       | N      |
| 20240129 | LMNR    | 0                   | 113          | 134          | N      |
| 20240129 | LMT     | 2538                | 142102       | 380350       | N      |
| 20240129 | LNC     | 25                  | 168973       | 517016       | N      |
| 20240129 | LNC PRD | 14                  | 3755         | 9816         | N      |
| 20240129 | LND     | 229                 | 2621         | 6623         | N      |
| 20240129 | LNG     | 31                  | 17844        | 42473        | N      |
| 20240129 | LNKB    | 0                   | 29           | 229          | N      |
| 20240129 | LNN     | 884                 | 8956         | 15261        | N      |
| 20240129 | LNT     | 183                 | 55041        | 83127        | N      |
| 20240129 | LNTH    | 0                   | 5686         | 11220        | N      |
| 20240129 | LNW     | 0                   | 2593         | 3028         | N      |
| 20240129 | LNZA    | 0                   | 2565         | 2868         | N      |
| 20240129 | LOAN    | 0                   | 0            | 1            | N      |
| 20240129 | LOB     | 544                 | 38711        | 99595        | N      |
| 20240129 | LOCL    | 783                 | 1175         | 1611         | N      |
| 20240129 | LOCO    | 0                   | 6645         | 9595         | N      |
| 20240129 | LOGI    | 0                   | 8059         | 9911         | N      |
| 20240129 | LOMA    | 1513                | 31850        | 61816        | N      |
| 20240129 | LONZ    | 0                   | 0            | 100          | N      |
| 20240129 | LOOP    | 0                   | 0            | 3000         | N      |
| 20240129 | LOPE    | 0                   | 1320         | 3185         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | LOVE   | 0                   | 415          | 1300         | N      |
| 20240129 | LOW    | 4904                | 282290       | 741312       | N      |
| 20240129 | LPCN   | 0                   | 106          | 106          | N      |
| 20240129 | LPG    | 3153                | 173456       | 265831       | N      |
| 20240129 | LPL    | 2                   | 288605       | 318431       | N      |
| 20240129 | LPLA   | 7                   | 4132         | 7244         | N      |
| 20240129 | LPRO   | 0                   | 9174         | 14586        | N      |
| 20240129 | LPSN   | 0                   | 26660        | 30058        | N      |
| 20240129 | LPTV   | 0                   | 300          | 400          | N      |
| 20240129 | LPTX   | 1000                | 1000         | 1874         | N      |
| 20240129 | LPX    | 192                 | 37546        | 144610       | N      |
| 20240129 | LQD    | 2800                | 436327       | 737420       | N      |
| 20240129 | LQDA   | 0                   | 2127         | 7606         | N      |
| 20240129 | LQDT   | 0                   | 4085         | 6191         | N      |
| 20240129 | LQDW   | 0                   | 351          | 351          | N      |
| 20240129 | LQR    | 200                 | 9942         | 22886        | N      |
| 20240129 | LRCX   | 40                  | 3946         | 15890        | N      |
| 20240129 | LRGF   | 0                   | 3295         | 3457         | N      |
| 20240129 | LRMR   | 0                   | 270          | 451          | N      |
| 20240129 | LRN    | 559                 | 134536       | 203159       | N      |
| 20240129 | LSCC   | 92                  | 19485        | 42083        | N      |
| 20240129 | LSDI   | 0                   | 207          | 207          | N      |
| 20240129 | LSEA   | 0                   | 1345         | 2756         | N      |
| 20240129 | LSPD   | 693                 | 85025        | 182114       | N      |
| 20240129 | LSTR   | 0                   | 2404         | 3309         | N      |
| 20240129 | LSXMA  | 0                   | 40942        | 60875        | N      |
| 20240129 | LSXMK  | 0                   | 58230        | 90431        | N      |
| 20240129 | LTBR   | 0                   | 1            | 98           | N      |
| 20240129 | LTC    | 4069                | 36770        | 69826        | N      |
| 20240129 | LTH    | 3501                | 75754        | 169860       | N      |
| 20240129 | LTPZ   | 0                   | 195          | 781          | N      |
| 20240129 | LTRX   | 0                   | 105          | 225          | N      |
| 20240129 | LU     | 72                  | 662681       | 1306200      | N      |
| 20240129 | LULU   | 0                   | 11020        | 16309        | N      |
| 20240129 | LUMN   | 39577               | 1729128      | 2976783      | N      |
| 20240129 | LUNA   | 0                   | 407          | 507          | N      |
| 20240129 | LUNG   | 0                   | 980          | 2637         | N      |
| 20240129 | LUNR   | 0                   | 7753         | 24045        | N      |
| 20240129 | LUNRW  | 0                   | 0            | 300          | N      |
| 20240129 | LUV    | 9951                | 1667860      | 2475569      | N      |
| 20240129 | LUXH   | 120                 | 1506         | 1556         | N      |
| 20240129 | LVHD   | 0                   | 0            | 13           | N      |
| 20240129 | LVO    | 0                   | 0            | 100          | N      |
| 20240129 | LVS    | 3204                | 405941       | 1077202      | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | LVTX    | 256                 | 1252         | 2781         | N      |
| 20240129 | LVWR    | 0                   | 13338        | 15507        | N      |
| 20240129 | LVWR WS | 0                   | 0            | 4145         | N      |
| 20240129 | LW      | 411                 | 195901       | 361291       | N      |
| 20240129 | LWAY    | 0                   | 410          | 462          | N      |
| 20240129 | LWLG    | 0                   | 9044         | 14850        | N      |
| 20240129 | LX      | 0                   | 14909        | 42188        | N      |
| 20240129 | LXEH    | 0                   | 97           | 121          | N      |
| 20240129 | LXEO    | 0                   | 531          | 666          | N      |
| 20240129 | LXFR    | 365                 | 19265        | 50489        | N      |
| 20240129 | LXP     | 43874               | 373785       | 483719       | N      |
| 20240129 | LXP PRC | 0                   | 55           | 480          | N      |
| 20240129 | LXRX    | 0                   | 52579        | 76035        | N      |
| 20240129 | LXU     | 1034                | 80043        | 108863       | N      |
| 20240129 | LYB     | 877                 | 181058       | 340261       | N      |
| 20240129 | LYEL    | 0                   | 25678        | 34605        | N      |
| 20240129 | LYFT    | 100                 | 183174       | 312234       | N      |
| 20240129 | LYG     | 8135                | 268637       | 442262       | N      |
| 20240129 | LYRA    | 0                   | 45           | 439          | N      |
| 20240129 | LYT     | 16113               | 18616        | 32588        | N      |
| 20240129 | LYTS    | 0                   | 393          | 680          | N      |
| 20240129 | LYV     | 239                 | 194317       | 495210       | N      |
| 20240129 | LZ      | 89                  | 11135        | 18525        | N      |
| 20240129 | LZB     | 1                   | 58048        | 78039        | N      |
| 20240129 | LZM     | 47                  | 5292         | 15134        | N      |
| 20240129 | M       | 4017                | 1407938      | 2308330      | N      |
| 20240129 | MA      | 4556                | 316975       | 749351       | N      |
| 20240129 | MAA     | 3326                | 134935       | 285585       | N      |
| 20240129 | MAA PRI | 0                   | 551          | 678          | N      |
| 20240129 | MAC     | 2273                | 301444       | 445897       | N      |
| 20240129 | MAG     | 1400                | 54511        | 71374        | N      |
| 20240129 | MAIA    | 0                   | 382          | 482          | N      |
| 20240129 | MAIN    | 1040                | 50881        | 73674        | N      |
| 20240129 | MAMA    | 0                   | 1069         | 1708         | N      |
| 20240129 | MAMB    | 0                   | 400          | 400          | N      |
| 20240129 | MAN     | 27                  | 73109        | 163508       | N      |
| 20240129 | MANH    | 0                   | 8237         | 9898         | N      |
| 20240129 | MANU    | 312                 | 138953       | 292527       | N      |
| 20240129 | MAPS    | 0                   | 100          | 403          | N      |
| 20240129 | MAR     | 21                  | 9942         | 15756        | N      |
| 20240129 | MARA    | 16143               | 1387908      | 1724258      | N      |
| 20240129 | MARK    | 0                   | 10900        | 10900        | N      |
| 20240129 | MAS     | 991                 | 229325       | 444866       | N      |
| 20240129 | MASI    | 178                 | 10273        | 16031        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | MASS   | 5                   | 553          | 618          | N      |
| 20240129 | MAT    | 0                   | 67981        | 120010       | N      |
| 20240129 | MATV   | 2367                | 87663        | 150861       | N      |
| 20240129 | MATW   | 0                   | 733          | 789          | N      |
| 20240129 | MATX   | 7381                | 49728        | 82849        | N      |
| 20240129 | MAV    | 0                   | 1303         | 25644        | N      |
| 20240129 | MAX    | 0                   | 26086        | 45689        | N      |
| 20240129 | MAXN   | 200                 | 12204        | 20878        | N      |
| 20240129 | MBB    | 0                   | 8270         | 18514        | N      |
| 20240129 | MBC    | 567                 | 116288       | 215636       | N      |
| 20240129 | MBCN   | 0                   | 1            | 3            | N      |
| 20240129 | MBI    | 0                   | 46503        | 95399        | N      |
| 20240129 | MBIN   | 0                   | 563          | 676          | N      |
| 20240129 | MBINN  | 0                   | 0            | 685          | N      |
| 20240129 | MBINO  | 0                   | 396          | 396          | N      |
| 20240129 | MBIO   | 0                   | 0            | 200          | N      |
| 20240129 | MBLY   | 275                 | 80754        | 137634       | N      |
| 20240129 | MBOT   | 0                   | 2998         | 6189         | N      |
| 20240129 | MBSD   | 0                   | 241          | 241          | N      |
| 20240129 | MBUU   | 0                   | 2555         | 3537         | N      |
| 20240129 | MBWM   | 0                   | 40           | 40           | N      |
| 20240129 | MC     | 19                  | 113343       | 164364       | N      |
| 20240129 | MCB    | 1489                | 15422        | 25352        | N      |
| 20240129 | MCBC   | 0                   | 100          | 141          | N      |
| 20240129 | MCBS   | 0                   | 61           | 67           | N      |
| 20240129 | MCD    | 6421                | 528980       | 1353177      | N      |
| 20240129 | MCFT   | 0                   | 869          | 1155         | N      |
| 20240129 | MCHI   | 800                 | 216899       | 323112       | N      |
| 20240129 | MCHP   | 288                 | 162759       | 264230       | N      |
| 20240129 | MCI    | 100                 | 4326         | 17459        | N      |
| 20240129 | MCK    | 1196                | 102603       | 186381       | N      |
| 20240129 | MCN    | 0                   | 6602         | 9707         | N      |
| 20240129 | MCO    | 1007                | 90698        | 183769       | N      |
| 20240129 | MCR    | 0                   | 4387         | 8157         | N      |
| 20240129 | MCRB   | 0                   | 70761        | 110074       | N      |
| 20240129 | MCRI   | 0                   | 238          | 255          | N      |
| 20240129 | MCS    | 25                  | 43737        | 83210        | N      |
| 20240129 | MCW    | 255                 | 478008       | 535007       | N      |
| 20240129 | MCY    | 215                 | 18191        | 42455        | N      |
| 20240129 | MD     | 13                  | 79757        | 125114       | N      |
| 20240129 | MDAI   | 780                 | 38059        | 46138        | N      |
| 20240129 | MDB    | 0                   | 8439         | 12896        | N      |
| 20240129 | MDC    | 91                  | 134035       | 427473       | N      |
| 20240129 | MDGL   | 0                   | 2623         | 4921         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | MDIV    | 0                   | 200          | 200          | N      |
| 20240129 | MDLZ    | 79                  | 254304       | 334802       | N      |
| 20240129 | MDRX    | 0                   | 8750         | 15338        | N      |
| 20240129 | MDT     | 10225               | 1554267      | 2262389      | N      |
| 20240129 | MDU     | 302                 | 115965       | 230018       | N      |
| 20240129 | MDV     | 108                 | 1176         | 6857         | N      |
| 20240129 | MDXG    | 7                   | 7883         | 10862        | N      |
| 20240129 | MDXH    | 0                   | 797          | 1397         | N      |
| 20240129 | MDY     | 0                   | 17991        | 25902        | N      |
| 20240129 | MDYG    | 0                   | 492          | 1766         | N      |
| 20240129 | MDYV    | 0                   | 3780         | 4396         | N      |
| 20240129 | ME      | 300                 | 20268        | 24449        | N      |
| 20240129 | MEAR    | 0                   | 0            | 100          | N      |
| 20240129 | MEC     | 222                 | 6405         | 14928        | N      |
| 20240129 | MED     | 1072                | 27678        | 46097        | N      |
| 20240129 | MEDP    | 0                   | 568          | 652          | N      |
| 20240129 | MEG     | 146                 | 24952        | 45511        | N      |
| 20240129 | MEGI    | 1838                | 14975        | 26762        | N      |
| 20240129 | MEI     | 44                  | 24420        | 56391        | N      |
| 20240129 | MEIP    | 0                   | 802          | 902          | N      |
| 20240129 | MELI    | 0                   | 2804         | 4299         | N      |
| 20240129 | MEOH    | 0                   | 3025         | 5015         | N      |
| 20240129 | MER PRK | 0                   | 3081         | 5711         | N      |
| 20240129 | MERC    | 0                   | 1071         | 2241         | N      |
| 20240129 | MESA    | 0                   | 0            | 1196         | N      |
| 20240129 | MET     | 3382                | 445709       | 992762       | N      |
| 20240129 | MET PRA | 0                   | 1752         | 5269         | N      |
| 20240129 | MET PRE | 1803                | 8357         | 18035        | N      |
| 20240129 | MET PRF | 0                   | 4942         | 13906        | N      |
| 20240129 | META    | 168                 | 49200        | 117118       | N      |
| 20240129 | METC    | 200                 | 2689         | 5340         | N      |
| 20240129 | METCB   | 0                   | 4            | 8            | N      |
| 20240129 | METV    | 300                 | 6297         | 8721         | N      |
| 20240129 | MEXX    | 0                   | 100          | 100          | N      |
| 20240129 | MFA     | 6359                | 218523       | 317391       | N      |
| 20240129 | MFA PRB | 0                   | 378          | 7446         | N      |
| 20240129 | MFA PRC | 0                   | 130          | 6292         | N      |
| 20240129 | MFAN    | 0                   | 1004         | 39390        | N      |
| 20240129 | MFC     | 28                  | 223242       | 326864       | N      |
| 20240129 | MFD     | 0                   | 1200         | 7232         | N      |
| 20240129 | MFG     | 55                  | 41738        | 77341        | N      |
| 20240129 | MFH     | 0                   | 200          | 200          | N      |
| 20240129 | MFIC    | 0                   | 9212         | 10030        | N      |
| 20240129 | MFIN    | 0                   | 58           | 170          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | MFM    | 1500                | 15373        | 21307        | N      |
| 20240129 | MFUL   | 0                   | 0            | 1            | N      |
| 20240129 | MFV    | 0                   | 590          | 2949         | N      |
| 20240129 | MG     | 2                   | 7650         | 16714        | N      |
| 20240129 | MGA    | 2713                | 204427       | 260452       | N      |
| 20240129 | MGC    | 0                   | 0            | 202          | N      |
| 20240129 | MGEE   | 48                  | 776          | 1381         | N      |
| 20240129 | MGF    | 0                   | 2892         | 4117         | N      |
| 20240129 | MGIC   | 0                   | 0            | 9            | N      |
| 20240129 | MGK    | 0                   | 6333         | 6533         | N      |
| 20240129 | MGM    | 2729                | 470194       | 852109       | N      |
| 20240129 | MGNI   | 0                   | 8441         | 15355        | N      |
| 20240129 | MGNX   | 0                   | 5779         | 8673         | N      |
| 20240129 | MGOV   | 0                   | 0            | 361          | N      |
| 20240129 | MGPI   | 0                   | 2169         | 2298         | N      |
| 20240129 | MGR    | 0                   | 819          | 3617         | N      |
| 20240129 | MGRB   | 0                   | 695          | 2653         | N      |
| 20240129 | MGRC   | 0                   | 7899         | 23819        | N      |
| 20240129 | MGRD   | 0                   | 214          | 2588         | N      |
| 20240129 | MGRM   | 0                   | 0            | 111          | N      |
| 20240129 | MGRX   | 0                   | 946          | 1746         | N      |
| 20240129 | MGTX   | 0                   | 171          | 281          | N      |
| 20240129 | MGV    | 0                   | 2072         | 2132         | N      |
| 20240129 | MGY    | 284                 | 441972       | 676592       | N      |
| 20240129 | MHD    | 0                   | 8475         | 36433        | N      |
| 20240129 | MHF    | 0                   | 12483        | 16272        | N      |
| 20240129 | MHH    | 0                   | 70           | 70           | N      |
| 20240129 | MHI    | 0                   | 6126         | 24295        | N      |
| 20240129 | MHK    | 390                 | 175619       | 272757       | N      |
| 20240129 | MHLA   | 0                   | 516          | 579          | N      |
| 20240129 | MHLD   | 0                   | 1295         | 3611         | N      |
| 20240129 | MHN    | 0                   | 7824         | 9100         | N      |
| 20240129 | MHNC   | 0                   | 0            | 438          | N      |
| 20240129 | MHO    | 5916                | 49366        | 64723        | N      |
| 20240129 | MHUA   | 0                   | 0            | 200          | N      |
| 20240129 | MICS   | 0                   | 0            | 1            | N      |
| 20240129 | MIDD   | 0                   | 7691         | 8486         | N      |
| 20240129 | MIDU   | 0                   | 0            | 19           | N      |
| 20240129 | MIGI   | 200                 | 7208         | 11529        | N      |
| 20240129 | MIMO   | 2600                | 16050        | 21482        | N      |
| 20240129 | MIN    | 0                   | 13669        | 17636        | N      |
| 20240129 | MINM   | 0                   | 22           | 22           | N      |
| 20240129 | MINO   | 0                   | 2488         | 2646         | N      |
| 20240129 | MINT   | 147                 | 3965         | 7004         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | MINV     | 0                   | 688          | 688          | N      |
| 20240129 | MIO      | 217                 | 2753         | 9994         | N      |
| 20240129 | MIR      | 1933                | 191054       | 395442       | N      |
| 20240129 | MIR WS   | 0                   | 0            | 100          | N      |
| 20240129 | MIRM     | 4                   | 3309         | 9287         | N      |
| 20240129 | MIST     | 0                   | 1            | 1            | N      |
| 20240129 | MITK     | 100                 | 3811         | 5233         | N      |
| 20240129 | MITT     | 567                 | 8198         | 38854        | N      |
| 20240129 | MITT PRA | 0                   | 400          | 1269         | N      |
| 20240129 | MITT PRB | 0                   | 322          | 2122         | N      |
| 20240129 | MITT PRC | 0                   | 2883         | 5208         | N      |
| 20240129 | MIXT     | 886                 | 8418         | 19214        | N      |
| 20240129 | MIY      | 0                   | 1310         | 11973        | N      |
| 20240129 | MJ       | 0                   | 3551         | 6959         | N      |
| 20240129 | MJUS     | 0                   | 0            | 440          | N      |
| 20240129 | MKC      | 1717                | 719041       | 983202       | N      |
| 20240129 | MKC V    | 0                   | 6            | 144          | N      |
| 20240129 | MKFG     | 4499                | 13583        | 36831        | N      |
| 20240129 | MKL      | 121                 | 9575         | 15463        | N      |
| 20240129 | MKSI     | 1                   | 5312         | 6865         | N      |
| 20240129 | MKTW     | 0                   | 301          | 301          | N      |
| 20240129 | MKTX     | 0                   | 1413         | 1700         | N      |
| 20240129 | ML       | 7135                | 20399        | 33136        | N      |
| 20240129 | ML WS    | 0                   | 0            | 882          | N      |
| 20240129 | MLAB     | 0                   | 228          | 349          | N      |
| 20240129 | MLCO     | 0                   | 11131        | 20335        | N      |
| 20240129 | MLGO     | 0                   | 4212         | 7184         | N      |
| 20240129 | MLI      | 241                 | 147393       | 244769       | N      |
| 20240129 | MLKN     | 0                   | 9745         | 12781        | N      |
| 20240129 | MLM      | 455                 | 28453        | 63816        | N      |
| 20240129 | MLN      | 96                  | 1916         | 3646         | N      |
| 20240129 | MLNK     | 0                   | 18507        | 23281        | N      |
| 20240129 | MLP      | 0                   | 3655         | 7126         | N      |
| 20240129 | MLPA     | 0                   | 401          | 418          | N      |
| 20240129 | MLPX     | 0                   | 200          | 300          | N      |
| 20240129 | MLR      | 0                   | 5302         | 10023        | N      |
| 20240129 | MLTX     | 0                   | 2692         | 3260         | N      |
| 20240129 | MLYS     | 0                   | 423          | 1381         | N      |
| 20240129 | MMAT     | 0                   | 100          | 305          | N      |
| 20240129 | MMC      | 4041                | 362071       | 513443       | N      |
| 20240129 | MMD      | 0                   | 1677         | 18535        | N      |
| 20240129 | MMI      | 4258                | 20703        | 26815        | N      |
| 20240129 | MMIT     | 0                   | 1800         | 1900         | N      |
| 20240129 | MMM      | 6556                | 389019       | 1022212      | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | MMS    | 83                  | 58171        | 85340        | N      |
| 20240129 | MMSI   | 0                   | 2063         | 3267         | N      |
| 20240129 | MMT    | 0                   | 1934         | 13878        | N      |
| 20240129 | MMU    | 216                 | 10701        | 33636        | N      |
| 20240129 | MMYT   | 0                   | 6564         | 13589        | N      |
| 20240129 | MNA    | 0                   | 1138         | 1502         | N      |
| 20240129 | MNDY   | 0                   | 6977         | 10227        | N      |
| 20240129 | MNKD   | 12                  | 23439        | 31042        | N      |
| 20240129 | MNMD   | 9103                | 23342        | 28330        | N      |
| 20240129 | MNR    | 463                 | 10169        | 35974        | N      |
| 20240129 | MNRO   | 0                   | 1682         | 3033         | N      |
| 20240129 | MNSB   | 0                   | 554          | 555          | N      |
| 20240129 | MNSO   | 12709               | 269938       | 891739       | N      |
| 20240129 | MNST   | 51                  | 84843        | 169608       | N      |
| 20240129 | MNTK   | 0                   | 811          | 1202         | N      |
| 20240129 | MNTN   | 0                   | 0            | 1            | N      |
| 20240129 | MNTS   | 0                   | 0            | 200          | N      |
| 20240129 | MNTX   | 0                   | 39           | 267          | N      |
| 20240129 | MNY    | 0                   | 0            | 600          | N      |
| 20240129 | MO     | 21868               | 683884       | 1798755      | N      |
| 20240129 | MOAT   | 0                   | 17324        | 41023        | N      |
| 20240129 | MOB    | 0                   | 0            | 100          | N      |
| 20240129 | MOD    | 6997                | 114292       | 191963       | N      |
| 20240129 | MODD   | 0                   | 0            | 200          | N      |
| 20240129 | MODG   | 23417               | 452957       | 717228       | N      |
| 20240129 | MODN   | 0                   | 48354        | 61598        | N      |
| 20240129 | MODV   | 0                   | 1201         | 1354         | N      |
| 20240129 | MOFG   | 0                   | 1299         | 1328         | N      |
| 20240129 | MOG A  | 7333                | 27423        | 45640        | N      |
| 20240129 | MOGU   | 0                   | 25           | 81           | N      |
| 20240129 | MOH    | 376                 | 46193        | 94884        | N      |
| 20240129 | MOMO   | 0                   | 28423        | 54414        | N      |
| 20240129 | MOND   | 0                   | 596          | 596          | N      |
| 20240129 | MOO    | 0                   | 0            | 5            | N      |
| 20240129 | MOR    | 0                   | 4682         | 18102        | N      |
| 20240129 | MORF   | 0                   | 3191         | 5527         | N      |
| 20240129 | MORN   | 0                   | 310          | 733          | N      |
| 20240129 | MORT   | 0                   | 2919         | 6122         | N      |
| 20240129 | MOS    | 14084               | 361772       | 902596       | N      |
| 20240129 | MOTI   | 0                   | 100          | 100          | N      |
| 20240129 | MOTS   | 169                 | 169          | 169          | N      |
| 20240129 | MOV    | 7249                | 31484        | 41155        | N      |
| 20240129 | MP     | 1365                | 330239       | 619686       | N      |
| 20240129 | MPA    | 0                   | 640          | 4418         | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | MPAA    | 0                   | 75           | 75           | N      |
| 20240129 | MPB     | 0                   | 0            | 105          | N      |
| 20240129 | MPC     | 2550                | 505315       | 891048       | N      |
| 20240129 | MPLN    | 13932               | 157630       | 304970       | N      |
| 20240129 | MPLX    | 2903                | 162943       | 404627       | N      |
| 20240129 | MPTI    | 16                  | 229          | 309          | N      |
| 20240129 | MPU     | 79                  | 3331         | 4860         | N      |
| 20240129 | MPV     | 0                   | 4424         | 5843         | N      |
| 20240129 | MPW     | 52466               | 3240645      | 4773908      | N      |
| 20240129 | MPWR    | 23                  | 3451         | 4906         | N      |
| 20240129 | MPX     | 9                   | 10576        | 15189        | N      |
| 20240129 | MQ      | 4090                | 114451       | 155913       | N      |
| 20240129 | MQT     | 504                 | 4152         | 19821        | N      |
| 20240129 | MQY     | 0                   | 23157        | 45155        | N      |
| 20240129 | MRAI    | 0                   | 300          | 538          | N      |
| 20240129 | MRAM    | 0                   | 21           | 504          | N      |
| 20240129 | MRBK    | 0                   | 17           | 131          | N      |
| 20240129 | MRC     | 340                 | 104471       | 185124       | N      |
| 20240129 | MRCY    | 0                   | 1076         | 4447         | N      |
| 20240129 | MRDB    | 5                   | 1353         | 3486         | N      |
| 20240129 | MRDB WS | 0                   | 72           | 72           | N      |
| 20240129 | MREO    | 64                  | 25461        | 42134        | N      |
| 20240129 | MRK     | 11163               | 1347431      | 2844441      | N      |
| 20240129 | MRNA    | 151                 | 32570        | 63709        | N      |
| 20240129 | MRNS    | 0                   | 1498         | 3457         | N      |
| 20240129 | MRO     | 4952                | 441751       | 1536711      | N      |
| 20240129 | MRSN    | 0                   | 36285        | 45050        | N      |
| 20240129 | MRTN    | 0                   | 6867         | 8882         | N      |
| 20240129 | MRUS    | 0                   | 993          | 1734         | N      |
| 20240129 | MRVI    | 0                   | 58127        | 72962        | N      |
| 20240129 | MRVL    | 503                 | 155330       | 276558       | N      |
| 20240129 | MS      | 9616                | 902010       | 1846159      | N      |
| 20240129 | MS PRA  | 253                 | 2870         | 5077         | N      |
| 20240129 | MS PRE  | 0                   | 10851        | 35880        | N      |
| 20240129 | MS PRF  | 0                   | 2843         | 15458        | N      |
| 20240129 | MS PRI  | 900                 | 3434         | 20255        | N      |
| 20240129 | MS PRK  | 0                   | 5341         | 16600        | N      |
| 20240129 | MS PRL  | 0                   | 273          | 7773         | N      |
| 20240129 | MS PRO  | 0                   | 7392         | 24312        | N      |
| 20240129 | MS PRP  | 0                   | 3100         | 9630         | N      |
| 20240129 | MSA     | 81                  | 6318         | 24222        | N      |
| 20240129 | MSB     | 366                 | 1679         | 3428         | N      |
| 20240129 | MSBI    | 0                   | 152          | 403          | N      |
| 20240129 | MSC     | 0                   | 126          | 460          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | MSCI    | 438                 | 70724        | 162142       | N      |
| 20240129 | MSD     | 0                   | 6918         | 13330        | N      |
| 20240129 | MSDL    | 4                   | 1840         | 12387        | N      |
| 20240129 | MSEX    | 0                   | 365          | 522          | N      |
| 20240129 | MSFD    | 0                   | 1353         | 1440         | N      |
| 20240129 | MSFT    | 0                   | 100124       | 252530       | N      |
| 20240129 | MSFU    | 0                   | 14069        | 15416        | N      |
| 20240129 | MSFX    | 0                   | 1496         | 1496         | N      |
| 20240129 | MSGE    | 900                 | 40392        | 65211        | N      |
| 20240129 | MSGS    | 46                  | 17419        | 29338        | N      |
| 20240129 | MSI     | 785                 | 61924        | 230468       | N      |
| 20240129 | MSM     | 163                 | 77977        | 131150       | N      |
| 20240129 | MSMR    | 0                   | 200          | 200          | N      |
| 20240129 | MSOS    | 600                 | 26810        | 44509        | N      |
| 20240129 | MSOX    | 0                   | 1201         | 1327         | N      |
| 20240129 | MSTR    | 0                   | 12571        | 15846        | N      |
| 20240129 | MT      | 899                 | 89255        | 149849       | N      |
| 20240129 | MTA     | 2707                | 12864        | 14454        | N      |
| 20240129 | MTAL    | 0                   | 24           | 1474         | N      |
| 20240129 | MTAL WS | 0                   | 0            | 109          | N      |
| 20240129 | MTB     | 1665                | 73588        | 197649       | N      |
| 20240129 | MTB PRH | 141                 | 1386         | 16487        | N      |
| 20240129 | MTBA    | 0                   | 0            | 123          | N      |
| 20240129 | MTBL    | 114                 | 114          | 2923         | N      |
| 20240129 | MTCH    | 0                   | 82798        | 117531       | N      |
| 20240129 | MTD     | 147                 | 26152        | 38349        | N      |
| 20240129 | MTDR    | 21553               | 179876       | 258028       | N      |
| 20240129 | MTG     | 88                  | 296435       | 532195       | N      |
| 20240129 | MTH     | 10065               | 49516        | 87364        | N      |
| 20240129 | MTLS    | 0                   | 100          | 138          | N      |
| 20240129 | MTN     | 131                 | 66211        | 104131       | N      |
| 20240129 | MTNB    | 0                   | 100          | 100          | N      |
| 20240129 | MTR     | 0                   | 10           | 2016         | N      |
| 20240129 | MTRN    | 5918                | 21625        | 27676        | N      |
| 20240129 | MTRX    | 0                   | 3061         | 8683         | N      |
| 20240129 | MTSI    | 0                   | 2634         | 4499         | N      |
| 20240129 | MTTR    | 1150                | 39291        | 63058        | N      |
| 20240129 | MTUM    | 0                   | 1573         | 3315         | N      |
| 20240129 | MTW     | 0                   | 25503        | 57661        | N      |
| 20240129 | MTX     | 12535               | 31874        | 53728        | N      |
| 20240129 | MTZ     | 0                   | 81780        | 204422       | N      |
| 20240129 | MU      | 5                   | 70166        | 141508       | N      |
| 20240129 | MUA     | 755                 | 3693         | 26342        | N      |
| 20240129 | MUB     | 0                   | 126708       | 141836       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | MUC    | 0                   | 30561        | 51775        | N      |
| 20240129 | MUE    | 975                 | 4530         | 19551        | N      |
| 20240129 | MUFG   | 76                  | 171096       | 271021       | N      |
| 20240129 | MUI    | 0                   | 13262        | 54240        | N      |
| 20240129 | MUJ    | 882                 | 12099        | 14767        | N      |
| 20240129 | MULN   | 0                   | 1882         | 4650         | N      |
| 20240129 | MUNI   | 0                   | 17           | 417          | N      |
| 20240129 | MUR    | 25067               | 372454       | 996944       | N      |
| 20240129 | MURA   | 111                 | 1367         | 2701         | N      |
| 20240129 | MUSA   | 332                 | 33235        | 57742        | N      |
| 20240129 | MUST   | 0                   | 0            | 100          | N      |
| 20240129 | MUX    | 1165                | 107388       | 217113       | N      |
| 20240129 | MVBF   | 0                   | 9            | 18           | N      |
| 20240129 | MVF    | 0                   | 2174         | 12939        | N      |
| 20240129 | MVIS   | 100                 | 46637        | 57500        | N      |
| 20240129 | MVO    | 12                  | 2055         | 5056         | N      |
| 20240129 | MVST   | 0                   | 23617        | 28892        | N      |
| 20240129 | MVT    | 0                   | 1385         | 22724        | N      |
| 20240129 | MWA    | 1807                | 154070       | 222239       | N      |
| 20240129 | MWG    | 0                   | 0            | 100          | N      |
| 20240129 | MX     | 66                  | 22370        | 55172        | N      |
| 20240129 | MXCT   | 0                   | 11821        | 14222        | N      |
| 20240129 | MXE    | 0                   | 526          | 1145         | N      |
| 20240129 | MXF    | 0                   | 1431         | 3080         | N      |
| 20240129 | MXL    | 0                   | 13912        | 21874        | N      |
| 20240129 | MYD    | 0                   | 7742         | 29359        | N      |
| 20240129 | MYE    | 0                   | 35596        | 72018        | N      |
| 20240129 | MYGN   | 6                   | 6685         | 7554         | N      |
| 20240129 | MYI    | 0                   | 21520        | 40200        | N      |
| 20240129 | MYMD   | 0                   | 719          | 7810         | N      |
| 20240129 | MYN    | 0                   | 1684         | 20741        | N      |
| 20240129 | MYO    | 27                  | 119          | 1028         | N      |
| 20240129 | MYPS   | 0                   | 1400         | 5421         | N      |
| 20240129 | MYRG   | 0                   | 1278         | 1762         | N      |
| 20240129 | MYTE   | 1                   | 2046         | 33885        | N      |
| 20240129 | NAAS   | 0                   | 6720         | 17379        | N      |
| 20240129 | NABL   | 115                 | 57655        | 80923        | N      |
| 20240129 | NAC    | 0                   | 41953        | 70942        | N      |
| 20240129 | NACP   | 0                   | 1            | 3            | N      |
| 20240129 | NAD    | 1153                | 67744        | 106900       | N      |
| 20240129 | NAIL   | 0                   | 201          | 950          | N      |
| 20240129 | NAK    | 0                   | 2100         | 8200         | N      |
| 20240129 | NAMS   | 200                 | 2402         | 7311         | N      |
| 20240129 | NAMSW  | 50                  | 50           | 50           | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | NAN     | 0                   | 8197         | 13592        | N      |
| 20240129 | NAOV    | 100                 | 100          | 100          | N      |
| 20240129 | NAPA    | 201                 | 165278       | 226287       | N      |
| 20240129 | NARI    | 0                   | 5832         | 7661         | N      |
| 20240129 | NAT     | 7759                | 311404       | 503544       | N      |
| 20240129 | NATH    | 0                   | 0            | 3            | N      |
| 20240129 | NATL    | 10                  | 24364        | 68788        | N      |
| 20240129 | NATR    | 0                   | 2900         | 2902         | N      |
| 20240129 | NAVI    | 0                   | 24620        | 28640        | N      |
| 20240129 | NAZ     | 0                   | 919          | 2277         | N      |
| 20240129 | NB      | 100                 | 411          | 411          | N      |
| 20240129 | NBB     | 0                   | 5118         | 11913        | N      |
| 20240129 | NBBK    | 100                 | 2767         | 4076         | N      |
| 20240129 | NBCM    | 0                   | 400          | 600          | N      |
| 20240129 | NBH     | 0                   | 212          | 1912         | N      |
| 20240129 | NBHC    | 1                   | 36722        | 61785        | N      |
| 20240129 | NBIX    | 0                   | 2756         | 4762         | N      |
| 20240129 | NBN     | 0                   | 100          | 100          | N      |
| 20240129 | NBR     | 1084                | 25960        | 41396        | N      |
| 20240129 | NBTB    | 0                   | 676          | 1948         | N      |
| 20240129 | NBXG    | 1038                | 13638        | 53276        | N      |
| 20240129 | NBY     | 3744                | 69554        | 84511        | N      |
| 20240129 | NC      | 67                  | 938          | 1623         | N      |
| 20240129 | NCA     | 0                   | 1714         | 12527        | N      |
| 20240129 | NCDL    | 800                 | 28274        | 62198        | N      |
| 20240129 | NCL     | 400                 | 900          | 1604         | N      |
| 20240129 | NCLH    | 12657               | 1543617      | 2321285      | N      |
| 20240129 | NCMI    | 0                   | 1387         | 1500         | N      |
| 20240129 | NCNC    | 0                   | 2086         | 2186         | N      |
| 20240129 | NCNO    | 0                   | 4427         | 10336        | N      |
| 20240129 | NCPL    | 0                   | 0            | 288          | N      |
| 20240129 | NCTY    | 0                   | 742          | 1746         | N      |
| 20240129 | NCV     | 3026                | 95225        | 132039       | N      |
| 20240129 | NCV PRA | 0                   | 313          | 384          | N      |
| 20240129 | NCZ     | 3501                | 42372        | 90992        | N      |
| 20240129 | NCZ PRA | 0                   | 108          | 208          | N      |
| 20240129 | NDAQ    | 1                   | 15646        | 48514        | N      |
| 20240129 | NDLS    | 0                   | 1606         | 2024         | N      |
| 20240129 | NDMO    | 2134                | 20982        | 32125        | N      |
| 20240129 | NDP     | 0                   | 608          | 783          | N      |
| 20240129 | NDSN    | 5                   | 781          | 1134         | N      |
| 20240129 | NE      | 25                  | 63972        | 226588       | N      |
| 20240129 | NEA     | 110                 | 135112       | 215307       | N      |
| 20240129 | NEAR    | 0                   | 3911         | 4335         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | NECB    | 0                   | 1234         | 1440         | N      |
| 20240129 | NEE     | 21013               | 1254475      | 2551829      | N      |
| 20240129 | NEE PRN | 1000                | 3675         | 8960         | N      |
| 20240129 | NEE PRR | 0                   | 14121        | 18197        | N      |
| 20240129 | NEGG    | 0                   | 200          | 1803         | N      |
| 20240129 | NEM     | 3922                | 1470266      | 3917886      | N      |
| 20240129 | NEO     | 0                   | 9681         | 12145        | N      |
| 20240129 | NEOG    | 132                 | 48757        | 87407        | N      |
| 20240129 | NEON    | 0                   | 4            | 29           | N      |
| 20240129 | NEP     | 1420                | 133070       | 382423       | N      |
| 20240129 | NEPH    | 0                   | 100          | 303          | N      |
| 20240129 | NERV    | 100                 | 100          | 500          | N      |
| 20240129 | NET     | 3102                | 302245       | 645267       | N      |
| 20240129 | NEU     | 161                 | 7068         | 11947        | N      |
| 20240129 | NEUE    | 668                 | 2272         | 8126         | N      |
| 20240129 | NEWP    | 1000                | 16691        | 23741        | N      |
| 20240129 | NEWT    | 0                   | 498          | 1054         | N      |
| 20240129 | NEWTL   | 0                   | 0            | 253          | N      |
| 20240129 | NEXA    | 0                   | 26489        | 40203        | N      |
| 20240129 | NEXI    | 1027                | 33688        | 60291        | N      |
| 20240129 | NEXN    | 0                   | 4130         | 12756        | N      |
| 20240129 | NEXT    | 100                 | 35678        | 40123        | N      |
| 20240129 | NFBK    | 0                   | 15384        | 17667        | N      |
| 20240129 | NFE     | 0                   | 10293        | 19813        | N      |
| 20240129 | NFG     | 926                 | 90715        | 169640       | N      |
| 20240129 | NFGC    | 600                 | 2625         | 3206         | N      |
| 20240129 | NFJ     | 839                 | 29610        | 54387        | N      |
| 20240129 | NFLX    | 0                   | 29099        | 53995        | N      |
| 20240129 | NFYS    | 0                   | 100          | 531          | N      |
| 20240129 | NG      | 0                   | 111226       | 180025       | N      |
| 20240129 | NGD     | 6700                | 263448       | 311654       | N      |
| 20240129 | NGG     | 1372                | 58153        | 75327        | N      |
| 20240129 | NGL     | 323                 | 21000        | 57801        | N      |
| 20240129 | NGL PRB | 0                   | 6            | 2995         | N      |
| 20240129 | NGL PRC | 0                   | 2            | 296          | N      |
| 20240129 | NGM     | 0                   | 8183         | 9439         | N      |
| 20240129 | NGMS    | 0                   | 0            | 2            | N      |
| 20240129 | NGNE    | 0                   | 226          | 488          | N      |
| 20240129 | NGS     | 0                   | 5856         | 9472         | N      |
| 20240129 | NGVC    | 7                   | 16983        | 23128        | N      |
| 20240129 | NGVT    | 15                  | 40875        | 86989        | N      |
| 20240129 | NHC     | 0                   | 560          | 726          | N      |
| 20240129 | NHI     | 10747               | 38565        | 90265        | N      |
| 20240129 | NHS     | 0                   | 2460         | 3093         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | NI      | 7026                | 619552       | 1176378      | N      |
| 20240129 | NI PRB  | 0                   | 9618         | 15483        | N      |
| 20240129 | NIC     | 0                   | 8168         | 10891        | N      |
| 20240129 | NICE    | 0                   | 2604         | 5195         | N      |
| 20240129 | NIE     | 0                   | 4044         | 12020        | N      |
| 20240129 | NIKL    | 0                   | 100          | 100          | N      |
| 20240129 | NIM     | 0                   | 565          | 2753         | N      |
| 20240129 | NINE    | 300                 | 67827        | 93529        | N      |
| 20240129 | NIO     | 45255               | 3288543      | 5103444      | N      |
| 20240129 | NISN    | 0                   | 100          | 100          | N      |
| 20240129 | NIU     | 0                   | 1728         | 3783         | N      |
| 20240129 | NJAN    | 0                   | 10           | 10           | N      |
| 20240129 | NJR     | 733                 | 89165        | 164627       | N      |
| 20240129 | NKE     | 10109               | 815428       | 1945997      | N      |
| 20240129 | NKGN    | 0                   | 600          | 600          | N      |
| 20240129 | NKLA    | 9827                | 233448       | 329945       | N      |
| 20240129 | NKSH    | 0                   | 110          | 110          | N      |
| 20240129 | NKTR    | 0                   | 200          | 3176         | N      |
| 20240129 | NKTX    | 0                   | 10166        | 11447        | N      |
| 20240129 | NKX     | 0                   | 8141         | 23726        | N      |
| 20240129 | NL      | 2825                | 4183         | 4790         | N      |
| 20240129 | NLOP    | 1923                | 19630        | 30489        | N      |
| 20240129 | NLSP    | 0                   | 100          | 100          | N      |
| 20240129 | NLY     | 7665                | 539891       | 1065043      | N      |
| 20240129 | NLY PRF | 0                   | 1990         | 3720         | N      |
| 20240129 | NLY PRG | 0                   | 610          | 3029         | N      |
| 20240129 | NLY PRI | 0                   | 1852         | 2997         | N      |
| 20240129 | NM PRG  | 100                 | 600          | 4133         | N      |
| 20240129 | NM PRH  | 0                   | 13           | 153          | N      |
| 20240129 | NMAI    | 100                 | 2207         | 7268         | N      |
| 20240129 | NMCO    | 0                   | 33039        | 95025        | N      |
| 20240129 | NMFC    | 0                   | 11844        | 17117        | N      |
| 20240129 | NMG     | 0                   | 3587         | 12126        | N      |
| 20240129 | NMI     | 0                   | 1123         | 2896         | N      |
| 20240129 | NMIH    | 98                  | 4336         | 6375         | N      |
| 20240129 | NML     | 0                   | 1538         | 6709         | N      |
| 20240129 | NMM     | 0                   | 3084         | 11336        | N      |
| 20240129 | NMR     | 2                   | 662755       | 827077       | N      |
| 20240129 | NMRA    | 0                   | 426          | 483          | N      |
| 20240129 | NMRK    | 0                   | 14855        | 28087        | N      |
| 20240129 | NMS     | 0                   | 0            | 1828         | N      |
| 20240129 | NMT     | 0                   | 173          | 1298         | N      |
| 20240129 | NMTC    | 0                   | 0            | 900          | N      |
| 20240129 | NMZ     | 473                 | 22505        | 76185        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | NN       | 0                   | 22588        | 28913        | N      |
| 20240129 | NNBR     | 0                   | 793          | 1955         | N      |
| 20240129 | NNDM     | 0                   | 178060       | 183560       | N      |
| 20240129 | NNI      | 5245                | 14125        | 25769        | N      |
| 20240129 | NNN      | 912                 | 227684       | 488897       | N      |
| 20240129 | NNOX     | 0                   | 2689         | 5499         | N      |
| 20240129 | NNVC     | 0                   | 84           | 84           | N      |
| 20240129 | NNY      | 0                   | 2851         | 4265         | N      |
| 20240129 | NOA      | 400                 | 15157        | 23150        | N      |
| 20240129 | NOAH     | 0                   | 2968         | 5552         | N      |
| 20240129 | NOBL     | 270                 | 8429         | 11185        | N      |
| 20240129 | NOC      | 1429                | 75035        | 192109       | N      |
| 20240129 | NOG      | 7001                | 167407       | 257074       | N      |
| 20240129 | NOK      | 3946                | 873719       | 1352853      | N      |
| 20240129 | NOM      | 0                   | 276          | 1688         | N      |
| 20240129 | NOMD     | 0                   | 60821        | 197540       | N      |
| 20240129 | NOTE     | 1118                | 104269       | 124950       | N      |
| 20240129 | NOTE WS  | 0                   | 100          | 8239         | N      |
| 20240129 | NOTV     | 0                   | 63           | 1524         | N      |
| 20240129 | NOV      | 4552                | 521978       | 1095991      | N      |
| 20240129 | NOVA     | 910                 | 580934       | 893535       | N      |
| 20240129 | NOVT     | 0                   | 545          | 647          | N      |
| 20240129 | NOW      | 3687                | 109063       | 259812       | N      |
| 20240129 | NPCE     | 0                   | 89           | 89           | N      |
| 20240129 | NPCT     | 0                   | 2729         | 7911         | N      |
| 20240129 | NPFD     | 390                 | 395          | 3628         | N      |
| 20240129 | NPK      | 1                   | 3866         | 5476         | N      |
| 20240129 | NPO      | 1300                | 19577        | 30093        | N      |
| 20240129 | NPV      | 0                   | 6485         | 18464        | N      |
| 20240129 | NPWR     | 33                  | 43209        | 69387        | N      |
| 20240129 | NPWR WS  | 0                   | 1973         | 4908         | N      |
| 20240129 | NQP      | 0                   | 2506         | 9469         | N      |
| 20240129 | NR       | 27822               | 116712       | 180241       | N      |
| 20240129 | NRC      | 0                   | 165          | 166          | N      |
| 20240129 | NRDS     | 5                   | 676          | 1226         | N      |
| 20240129 | NRDY     | 2496                | 84539        | 136396       | N      |
| 20240129 | NREF     | 0                   | 1729         | 3539         | N      |
| 20240129 | NREF PRA | 0                   | 1            | 456          | N      |
| 20240129 | NRG      | 528                 | 550024       | 1227834      | N      |
| 20240129 | NRGD     | 0                   | 75           | 175          | N      |
| 20240129 | NRGU     | 0                   | 60           | 118          | N      |
| 20240129 | NRGV     | 318                 | 204316       | 227416       | N      |
| 20240129 | NRIM     | 0                   | 0            | 1            | N      |
| 20240129 | NRIX     | 0                   | 3478         | 4663         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | NRK     | 100                 | 23829        | 52337        | N      |
| 20240129 | NRO     | 0                   | 31837        | 34037        | N      |
| 20240129 | NRP     | 0                   | 2497         | 5367         | N      |
| 20240129 | NRSN    | 0                   | 3021         | 4671         | N      |
| 20240129 | NRT     | 0                   | 9008         | 13066        | N      |
| 20240129 | NRUC    | 200                 | 4763         | 6995         | N      |
| 20240129 | NRXP    | 570                 | 670          | 670          | N      |
| 20240129 | NS      | 1321                | 89595        | 495295       | N      |
| 20240129 | NS PRA  | 0                   | 105          | 3476         | N      |
| 20240129 | NS PRB  | 0                   | 1620         | 24626        | N      |
| 20240129 | NS PRC  | 0                   | 4863         | 11200        | N      |
| 20240129 | NSA     | 1706                | 189736       | 240406       | N      |
| 20240129 | NSA PRA | 0                   | 67           | 964          | N      |
| 20240129 | NSA PRB | 0                   | 0            | 95           | N      |
| 20240129 | NSC     | 1881                | 386225       | 653658       | N      |
| 20240129 | NSIT    | 2                   | 1210         | 2045         | N      |
| 20240129 | NSP     | 14                  | 36560        | 86054        | N      |
| 20240129 | NSS     | 200                 | 23969        | 56208        | N      |
| 20240129 | NSSC    | 0                   | 261          | 484          | N      |
| 20240129 | NSTG    | 0                   | 741          | 1701         | N      |
| 20240129 | NSTS    | 0                   | 10           | 10           | N      |
| 20240129 | NTAP    | 100                 | 8523         | 12059        | N      |
| 20240129 | NTB     | 75                  | 15705        | 46263        | N      |
| 20240129 | NTCO    | 594                 | 223993       | 376096       | N      |
| 20240129 | NTCT    | 0                   | 2670         | 3624         | N      |
| 20240129 | NTES    | 0                   | 13821        | 28331        | N      |
| 20240129 | NTG     | 5                   | 1804         | 3232         | N      |
| 20240129 | NTGR    | 0                   | 710          | 2013         | N      |
| 20240129 | NTIP    | 0                   | 0            | 51           | N      |
| 20240129 | NTLA    | 209                 | 41367        | 61495        | N      |
| 20240129 | NTNX    | 0                   | 17010        | 21047        | N      |
| 20240129 | NTR     | 275                 | 178484       | 400798       | N      |
| 20240129 | NTRA    | 53                  | 35036        | 39905        | N      |
| 20240129 | NTRS    | 15                  | 6672         | 15273        | N      |
| 20240129 | NTRSO   | 0                   | 100          | 100          | N      |
| 20240129 | NTST    | 849                 | 114643       | 278588       | N      |
| 20240129 | NTSX    | 0                   | 0            | 100          | N      |
| 20240129 | NTZ     | 0                   | 0            | 87           | N      |
| 20240129 | NU      | 18013               | 1999282      | 6321194      | N      |
| 20240129 | NUE     | 989                 | 362351       | 651241       | N      |
| 20240129 | NUGT    | 0                   | 43806        | 58681        | N      |
| 20240129 | NULG    | 0                   | 151          | 151          | N      |
| 20240129 | NULV    | 0                   | 108          | 409          | N      |
| 20240129 | NUMG    | 0                   | 290          | 290          | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | NURO   | 0                   | 0            | 148          | N      |
| 20240129 | NUS    | 2884                | 76651        | 204294       | N      |
| 20240129 | NUSC   | 0                   | 103          | 137          | N      |
| 20240129 | NUTX   | 0                   | 5141         | 7886         | N      |
| 20240129 | NUV    | 1600                | 89493        | 135465       | N      |
| 20240129 | NUVB   | 773                 | 48203        | 134694       | N      |
| 20240129 | NUVL   | 0                   | 1532         | 3662         | N      |
| 20240129 | NUW    | 0                   | 1600         | 4845         | N      |
| 20240129 | NUWE   | 0                   | 0            | 2194         | N      |
| 20240129 | NVAX   | 1200                | 106999       | 117577       | N      |
| 20240129 | NVCR   | 0                   | 5479         | 16709        | N      |
| 20240129 | NVCT   | 0                   | 269          | 369          | N      |
| 20240129 | NVD    | 0                   | 660          | 714          | N      |
| 20240129 | NVDA   | 795                 | 143940       | 380879       | N      |
| 20240129 | NVDL   | 0                   | 9797         | 13880        | N      |
| 20240129 | NVDQ   | 0                   | 668          | 2195         | N      |
| 20240129 | NVDS   | 0                   | 35923        | 42534        | N      |
| 20240129 | NVDU   | 0                   | 21349        | 21955        | N      |
| 20240129 | NVDX   | 0                   | 6317         | 6569         | N      |
| 20240129 | NVDY   | 0                   | 200          | 200          | N      |
| 20240129 | NVEC   | 0                   | 108          | 112          | N      |
| 20240129 | NVEE   | 0                   | 128          | 128          | N      |
| 20240129 | NVEI   | 0                   | 1064         | 1693         | N      |
| 20240129 | NVFX   | 100                 | 100          | 100          | N      |
| 20240129 | NVG    | 2060                | 37567        | 87990        | N      |
| 20240129 | NVGS   | 120                 | 23240        | 54636        | N      |
| 20240129 | NVMI   | 0                   | 779          | 1271         | N      |
| 20240129 | NVNI   | 0                   | 0            | 200          | N      |
| 20240129 | NVNO   | 0                   | 0            | 200          | N      |
| 20240129 | NVO    | 24997               | 405411       | 747211       | N      |
| 20240129 | NVR    | 56                  | 2772         | 5401         | N      |
| 20240129 | NVRI   | 340                 | 49688        | 98306        | N      |
| 20240129 | NVRO   | 108                 | 72214        | 147183       | N      |
| 20240129 | NVS    | 2691                | 97083        | 186293       | N      |
| 20240129 | NVST   | 66                  | 245835       | 665366       | N      |
| 20240129 | NVT    | 30                  | 119570       | 228725       | N      |
| 20240129 | NVTA   | 21157               | 601361       | 1312447      | N      |
| 20240129 | NVTS   | 0                   | 71627        | 92608        | N      |
| 20240129 | NVVE   | 300                 | 502          | 2557         | N      |
| 20240129 | NWBI   | 0                   | 17886        | 23696        | N      |
| 20240129 | NWE    | 0                   | 2276         | 4189         | N      |
| 20240129 | NWFL   | 0                   | 0            | 5            | N      |
| 20240129 | NWG    | 18                  | 104121       | 135240       | N      |
| 20240129 | NWL    | 0                   | 186539       | 356506       | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | NWLI     | 0                   | 16           | 24           | N      |
| 20240129 | NWN      | 63                  | 46092        | 68402        | N      |
| 20240129 | NWPX     | 0                   | 0            | 218          | N      |
| 20240129 | NWS      | 0                   | 17829        | 26932        | N      |
| 20240129 | NWSA     | 0                   | 52562        | 78624        | N      |
| 20240129 | NWTN     | 0                   | 0            | 103          | N      |
| 20240129 | NX       | 1                   | 21286        | 41646        | N      |
| 20240129 | NXC      | 0                   | 992          | 7377         | N      |
| 20240129 | NXDT     | 6                   | 16734        | 26836        | N      |
| 20240129 | NXDT PRA | 0                   | 2            | 1489         | N      |
| 20240129 | NXE      | 21725               | 799571       | 1108271      | N      |
| 20240129 | NXG      | 0                   | 2854         | 4319         | N      |
| 20240129 | NXJ      | 0                   | 4190         | 14456        | N      |
| 20240129 | NXN      | 1300                | 1500         | 1501         | N      |
| 20240129 | NXP      | 2148                | 7238         | 18553        | N      |
| 20240129 | NXPI     | 56                  | 7685         | 14248        | N      |
| 20240129 | NXRT     | 86                  | 14311        | 57838        | N      |
| 20240129 | NXST     | 177                 | 1451         | 2366         | N      |
| 20240129 | NXT      | 0                   | 31892        | 38866        | N      |
| 20240129 | NXTC     | 0                   | 200          | 200          | N      |
| 20240129 | NXTP     | 425                 | 1020         | 2753         | N      |
| 20240129 | NXU      | 595                 | 805          | 2403         | N      |
| 20240129 | NYAX     | 0                   | 1            | 1            | N      |
| 20240129 | NYC      | 0                   | 199          | 258          | N      |
| 20240129 | NYCB     | 1849                | 602415       | 2261156      | N      |
| 20240129 | NYCB PRA | 0                   | 450          | 28975        | N      |
| 20240129 | NYCB PRU | 0                   | 476          | 1369         | N      |
| 20240129 | NYMT     | 188                 | 25585        | 27470        | N      |
| 20240129 | NYMTN    | 0                   | 0            | 799          | N      |
| 20240129 | NYT      | 3401                | 211340       | 364210       | N      |
| 20240129 | NYXH     | 0                   | 100          | 200          | N      |
| 20240129 | NZF      | 0                   | 48217        | 92910        | N      |
| 20240129 | O        | 13740               | 876927       | 1661006      | N      |
| 20240129 | O PR     | 0                   | 19513        | 32683        | N      |
| 20240129 | OABI     | 0                   | 10408        | 12516        | N      |
| 20240129 | OAK PRA  | 0                   | 2606         | 5918         | N      |
| 20240129 | OAK PRB  | 0                   | 2328         | 10694        | N      |
| 20240129 | OARK     | 0                   | 0            | 100          | N      |
| 20240129 | OB       | 4                   | 104          | 718          | N      |
| 20240129 | OBDC     | 1231                | 183035       | 358265       | N      |
| 20240129 | OBDE     | 0                   | 2309         | 4631         | N      |
| 20240129 | OBE      | 0                   | 9361         | 14954        | N      |
| 20240129 | OBIO     | 0                   | 276          | 445          | N      |
| 20240129 | OBK      | 124                 | 13901        | 36004        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | OBLG   | 0                   | 300          | 300          | N      |
| 20240129 | OBT    | 0                   | 3            | 9            | N      |
| 20240129 | OC     | 302                 | 43173        | 158891       | N      |
| 20240129 | OCCI   | 0                   | 0            | 100          | N      |
| 20240129 | OCEA   | 0                   | 1108         | 1136         | N      |
| 20240129 | OCFC   | 0                   | 4986         | 9484         | N      |
| 20240129 | OCFT   | 111                 | 3207         | 9455         | N      |
| 20240129 | OCGN   | 0                   | 608          | 2865         | N      |
| 20240129 | OCN    | 0                   | 1209         | 2296         | N      |
| 20240129 | OCS    | 0                   | 0            | 2080         | N      |
| 20240129 | OCSL   | 0                   | 20803        | 24135        | N      |
| 20240129 | OCUL   | 0                   | 12251        | 17138        | N      |
| 20240129 | OCUP   | 0                   | 0            | 213          | N      |
| 20240129 | OCX    | 0                   | 0            | 47           | N      |
| 20240129 | ODC    | 11                  | 2159         | 3117         | N      |
| 20240129 | ODD    | 0                   | 2697         | 3256         | N      |
| 20240129 | ODFL   | 5                   | 6240         | 9263         | N      |
| 20240129 | ODP    | 194                 | 1588         | 1924         | N      |
| 20240129 | ODV    | 1143                | 4233         | 6913         | N      |
| 20240129 | OEC    | 101                 | 69391        | 132653       | N      |
| 20240129 | OEF    | 0                   | 15038        | 20944        | N      |
| 20240129 | OESX   | 0                   | 6            | 300          | N      |
| 20240129 | OFG    | 15613               | 73544        | 95589        | N      |
| 20240129 | OFIX   | 0                   | 1198         | 3630         | N      |
| 20240129 | OGE    | 601                 | 319712       | 511183       | N      |
| 20240129 | OGI    | 0                   | 14924        | 17324        | N      |
| 20240129 | OGIG   | 0                   | 1            | 1            | N      |
| 20240129 | OGN    | 2366                | 368536       | 634726       | N      |
| 20240129 | OGS    | 32                  | 79555        | 129734       | N      |
| 20240129 | OHI    | 4676                | 367392       | 660880       | N      |
| 20240129 | OI     | 2838                | 163967       | 385607       | N      |
| 20240129 | OIA    | 0                   | 9973         | 32615        | N      |
| 20240129 | OIH    | 0                   | 847          | 1366         | N      |
| 20240129 | OII    | 76                  | 100690       | 165610       | N      |
| 20240129 | OILD   | 0                   | 1100         | 1305         | N      |
| 20240129 | OILK   | 0                   | 300          | 500          | N      |
| 20240129 | OILU   | 0                   | 4050         | 5781         | N      |
| 20240129 | OIS    | 7553                | 84975        | 124780       | N      |
| 20240129 | OKE    | 4048                | 495388       | 708467       | N      |
| 20240129 | OKTA   | 0                   | 13757        | 17389        | N      |
| 20240129 | OLED   | 1                   | 885          | 1178         | N      |
| 20240129 | OLK    | 0                   | 4023         | 6613         | N      |
| 20240129 | OLLI   | 0                   | 9089         | 11392        | N      |
| 20240129 | OLMA   | 5                   | 3239         | 5388         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | OLN     | 437                 | 287799       | 458563       | N      |
| 20240129 | OLO     | 21                  | 72785        | 273887       | N      |
| 20240129 | OLP     | 5500                | 11514        | 20654        | N      |
| 20240129 | OLPX    | 0                   | 16705        | 26681        | N      |
| 20240129 | OM      | 0                   | 3774         | 8213         | N      |
| 20240129 | OMAB    | 0                   | 317          | 723          | N      |
| 20240129 | OMC     | 619                 | 198806       | 338219       | N      |
| 20240129 | OMCL    | 0                   | 2020         | 5561         | N      |
| 20240129 | OMER    | 0                   | 9879         | 11518        | N      |
| 20240129 | OMEX    | 0                   | 17           | 17           | N      |
| 20240129 | OMF     | 181                 | 69644        | 187923       | N      |
| 20240129 | OMFL    | 0                   | 7834         | 10766        | N      |
| 20240129 | OMGA    | 1000                | 22599        | 26494        | N      |
| 20240129 | OMI     | 13912               | 80118        | 149357       | N      |
| 20240129 | ON      | 206                 | 193883       | 312531       | N      |
| 20240129 | ONB     | 0                   | 60957        | 72100        | N      |
| 20240129 | ONBPO   | 0                   | 0            | 40           | N      |
| 20240129 | ONCO    | 1619                | 2090         | 6261         | N      |
| 20240129 | ONCT    | 0                   | 0            | 100          | N      |
| 20240129 | ONCY    | 0                   | 6035         | 22454        | N      |
| 20240129 | ONDS    | 0                   | 262          | 265          | N      |
| 20240129 | ONEQ    | 0                   | 3042         | 4536         | N      |
| 20240129 | ONEV    | 0                   | 1            | 101          | N      |
| 20240129 | ONEW    | 0                   | 2960         | 3550         | N      |
| 20240129 | ONEY    | 0                   | 0            | 152          | N      |
| 20240129 | ONL     | 108                 | 53773        | 114784       | N      |
| 20240129 | ONLN    | 0                   | 1705         | 2209         | N      |
| 20240129 | ONMD    | 281057              | 321596       | 519922       | N      |
| 20240129 | ONON    | 2148                | 494147       | 787803       | N      |
| 20240129 | ONTF    | 3                   | 36857        | 80268        | N      |
| 20240129 | ONTO    | 7468                | 55992        | 96386        | N      |
| 20240129 | ONTX    | 0                   | 66           | 66           | N      |
| 20240129 | OOMA    | 500                 | 21447        | 36437        | N      |
| 20240129 | OTO     | 0                   | 0            | 100          | N      |
| 20240129 | OPAD    | 25                  | 3945         | 5155         | N      |
| 20240129 | OPAL    | 0                   | 100          | 2071         | N      |
| 20240129 | OPBK    | 0                   | 5            | 106          | N      |
| 20240129 | OPCH    | 0                   | 9689         | 20443        | N      |
| 20240129 | OPEN    | 100                 | 518083       | 806412       | N      |
| 20240129 | OPER    | 0                   | 0            | 328          | N      |
| 20240129 | OPFI    | 535                 | 19179        | 93451        | N      |
| 20240129 | OPFI WS | 0                   | 14           | 119          | N      |
| 20240129 | OPI     | 0                   | 19507        | 36844        | N      |
| 20240129 | OPK     | 0                   | 30406        | 36380        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | OPP     | 30                  | 11133        | 18140        | N      |
| 20240129 | OPP PRA | 0                   | 187          | 1013         | N      |
| 20240129 | OPRA    | 100                 | 9595         | 15185        | N      |
| 20240129 | OPRT    | 0                   | 3089         | 5217         | N      |
| 20240129 | OPRX    | 0                   | 355          | 988          | N      |
| 20240129 | OPTN    | 0                   | 571          | 671          | N      |
| 20240129 | OPTT    | 100                 | 100          | 1300         | N      |
| 20240129 | OPTXW   | 100                 | 100          | 100          | N      |
| 20240129 | OPY     | 0                   | 1788         | 12184        | N      |
| 20240129 | OR      | 206                 | 87345        | 165823       | N      |
| 20240129 | ORA     | 87                  | 43723        | 139666       | N      |
| 20240129 | ORAN    | 10                  | 45145        | 51466        | N      |
| 20240129 | ORC     | 2071                | 230786       | 346846       | N      |
| 20240129 | ORCL    | 4305                | 699833       | 1801648      | N      |
| 20240129 | ORGN    | 0                   | 3726         | 4847         | N      |
| 20240129 | ORGO    | 0                   | 13504        | 17259        | N      |
| 20240129 | ORGS    | 0                   | 174          | 194          | N      |
| 20240129 | ORI     | 3331                | 358602       | 639410       | N      |
| 20240129 | ORIC    | 0                   | 3433         | 6708         | N      |
| 20240129 | ORLA    | 3985                | 62915        | 67719        | N      |
| 20240129 | ORLY    | 1                   | 786          | 1936         | N      |
| 20240129 | ORMP    | 0                   | 896          | 3705         | N      |
| 20240129 | ORN     | 2000                | 13860        | 25255        | N      |
| 20240129 | ORRF    | 0                   | 69           | 416          | N      |
| 20240129 | OSBC    | 0                   | 751          | 1237         | N      |
| 20240129 | OSCR    | 1212                | 566236       | 999374       | N      |
| 20240129 | OSCV    | 0                   | 300          | 300          | N      |
| 20240129 | OSG     | 4786                | 199572       | 262759       | N      |
| 20240129 | OSIS    | 0                   | 1202         | 1618         | N      |
| 20240129 | OSK     | 737                 | 167391       | 294059       | N      |
| 20240129 | OSPN    | 22                  | 6979         | 10828        | N      |
| 20240129 | OSUR    | 0                   | 24046        | 30628        | N      |
| 20240129 | OSW     | 0                   | 1273         | 2681         | N      |
| 20240129 | OTEX    | 653                 | 44335        | 56295        | N      |
| 20240129 | OTIS    | 2014                | 293593       | 548781       | N      |
| 20240129 | OTLK    | 100                 | 6911         | 7297         | N      |
| 20240129 | OTLY    | 0                   | 22502        | 35727        | N      |
| 20240129 | OTRK    | 0                   | 500          | 500          | N      |
| 20240129 | OTTR    | 108                 | 1396         | 1710         | N      |
| 20240129 | OUNZ    | 0                   | 13001        | 13401        | N      |
| 20240129 | OUSA    | 0                   | 154          | 221          | N      |
| 20240129 | OUSM    | 0                   | 18708        | 18708        | N      |
| 20240129 | OUST    | 788                 | 129250       | 189714       | N      |
| 20240129 | OUST WS | 1100                | 1100         | 40125        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | OUT    | 379                 | 146187       | 274761       | N      |
| 20240129 | OVID   | 0                   | 229          | 1409         | N      |
| 20240129 | OVL    | 0                   | 0            | 1            | N      |
| 20240129 | OVLV   | 0                   | 1            | 1            | N      |
| 20240129 | OVT    | 0                   | 200          | 200          | N      |
| 20240129 | OVV    | 3070                | 303888       | 458871       | N      |
| 20240129 | OWL    | 911                 | 608436       | 1004515      | N      |
| 20240129 | OWLT   | 3                   | 2578         | 6062         | N      |
| 20240129 | OXLC   | 0                   | 25811        | 31276        | N      |
| 20240129 | OXM    | 50                  | 15373        | 22809        | N      |
| 20240129 | OXSQ   | 501                 | 707          | 924          | N      |
| 20240129 | OXUS   | 0                   | 0            | 50           | N      |
| 20240129 | OXY    | 7049                | 678660       | 1582403      | N      |
| 20240129 | OXY WS | 553                 | 2707         | 5589         | N      |
| 20240129 | OZK    | 0                   | 6521         | 12498        | N      |
| 20240129 | OZKAP  | 0                   | 296          | 346          | N      |
| 20240129 | PAA    | 0                   | 107861       | 155140       | N      |
| 20240129 | PAAS   | 60252               | 815515       | 1184894      | N      |
| 20240129 | PABU   | 0                   | 789          | 1257         | N      |
| 20240129 | PAC    | 0                   | 10105        | 12191        | N      |
| 20240129 | PACB   | 300                 | 67388        | 111158       | N      |
| 20240129 | PACK   | 0                   | 98196        | 153617       | N      |
| 20240129 | PAG    | 525                 | 17328        | 38924        | N      |
| 20240129 | PAGP   | 0                   | 94854        | 174034       | N      |
| 20240129 | PAGS   | 4557                | 465670       | 810654       | N      |
| 20240129 | PAHC   | 0                   | 200          | 209          | N      |
| 20240129 | PAI    | 0                   | 482          | 1064         | N      |
| 20240129 | PALI   | 20708               | 813510       | 936524       | N      |
| 20240129 | PALL   | 0                   | 0            | 142          | N      |
| 20240129 | PALT   | 0                   | 200          | 700          | N      |
| 20240129 | PAM    | 0                   | 8756         | 19527        | N      |
| 20240129 | PANL   | 0                   | 3842         | 5522         | N      |
| 20240129 | PANW   | 0                   | 10910        | 24190        | N      |
| 20240129 | PAPI   | 0                   | 26           | 26           | N      |
| 20240129 | PAR    | 0                   | 61938        | 75549        | N      |
| 20240129 | PARA   | 0                   | 197681       | 355045       | N      |
| 20240129 | PARAA  | 0                   | 718          | 718          | N      |
| 20240129 | PARAP  | 0                   | 0            | 35           | N      |
| 20240129 | PARR   | 4613                | 80559        | 181321       | N      |
| 20240129 | PATH   | 32078               | 753644       | 1783073      | N      |
| 20240129 | PATK   | 0                   | 503          | 633          | N      |
| 20240129 | PAUG   | 0                   | 100          | 200          | N      |
| 20240129 | PAVE   | 0                   | 12954        | 17206        | N      |
| 20240129 | PAVM   | 0                   | 0            | 46           | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | PAX     | 0                   | 3539         | 5732         | N      |
| 20240129 | PAXS    | 1235                | 34315        | 73955        | N      |
| 20240129 | PAY     | 1                   | 7265         | 25155        | N      |
| 20240129 | PAYC    | 13172               | 99903        | 167264       | N      |
| 20240129 | PAYO    | 0                   | 94633        | 173566       | N      |
| 20240129 | PAYS    | 0                   | 835          | 2182         | N      |
| 20240129 | PAYX    | 0                   | 7219         | 11602        | N      |
| 20240129 | PB      | 1391                | 109054       | 205140       | N      |
| 20240129 | PBA     | 683                 | 127775       | 163950       | N      |
| 20240129 | PBF     | 16215               | 588827       | 982331       | N      |
| 20240129 | PBFS    | 0                   | 0            | 5            | N      |
| 20240129 | PBH     | 13815               | 48890        | 100588       | N      |
| 20240129 | PBI     | 911                 | 180402       | 348026       | N      |
| 20240129 | PBI PRB | 0                   | 511          | 4290         | N      |
| 20240129 | PBJ     | 0                   | 0            | 16           | N      |
| 20240129 | PBLA    | 5501                | 7296         | 17811        | N      |
| 20240129 | PBPB    | 0                   | 615          | 1386         | N      |
| 20240129 | PBR     | 8397                | 897102       | 1639661      | N      |
| 20240129 | PBR A   | 82                  | 467799       | 1020191      | N      |
| 20240129 | PBT     | 125                 | 13800        | 27460        | N      |
| 20240129 | PBTS    | 239                 | 262          | 753          | N      |
| 20240129 | PBUS    | 0                   | 400          | 467          | N      |
| 20240129 | PBW     | 0                   | 206          | 306          | N      |
| 20240129 | PBYI    | 0                   | 400          | 5212         | N      |
| 20240129 | PCAR    | 5                   | 9227         | 13414        | N      |
| 20240129 | PCB     | 0                   | 66           | 80           | N      |
| 20240129 | PCEF    | 0                   | 2            | 2            | N      |
| 20240129 | PCF     | 0                   | 1677         | 15194        | N      |
| 20240129 | PCG     | 8133                | 2240391      | 3481602      | N      |
| 20240129 | PCH     | 11                  | 3717         | 6287         | N      |
| 20240129 | PCK     | 200                 | 3866         | 11436        | N      |
| 20240129 | PCM     | 0                   | 807          | 3612         | N      |
| 20240129 | PCN     | 500                 | 12522        | 37042        | N      |
| 20240129 | PCOR    | 0                   | 146985       | 243170       | N      |
| 20240129 | PCQ     | 300                 | 1356         | 21153        | N      |
| 20240129 | PCRX    | 0                   | 3698         | 4033         | N      |
| 20240129 | PCSA    | 640                 | 1895         | 7212         | N      |
| 20240129 | PCT     | 0                   | 46278        | 77196        | N      |
| 20240129 | PCTY    | 0                   | 4611         | 5224         | N      |
| 20240129 | PCVX    | 19                  | 8089         | 10054        | N      |
| 20240129 | PCY     | 0                   | 2437         | 2630         | N      |
| 20240129 | PCYO    | 0                   | 272          | 307          | N      |
| 20240129 | PD      | 214                 | 171007       | 246761       | N      |
| 20240129 | PDBC    | 0                   | 15560        | 23326        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | PDCO    | 0                   | 6433         | 10155        | N      |
| 20240129 | PDD     | 219                 | 152029       | 330007       | N      |
| 20240129 | PDEC    | 0                   | 200          | 222          | N      |
| 20240129 | PDEX    | 0                   | 13           | 113          | N      |
| 20240129 | PDFS    | 0                   | 215          | 927          | N      |
| 20240129 | PDI     | 6243                | 86175        | 185636       | N      |
| 20240129 | PDLB    | 0                   | 9            | 113          | N      |
| 20240129 | PDM     | 14496               | 80178        | 171225       | N      |
| 20240129 | PDO     | 2088                | 25163        | 57115        | N      |
| 20240129 | PDP     | 0                   | 41           | 242          | N      |
| 20240129 | PDS     | 1213                | 17842        | 26793        | N      |
| 20240129 | PDSB    | 0                   | 23044        | 37687        | N      |
| 20240129 | PDT     | 298                 | 6041         | 24506        | N      |
| 20240129 | PDX     | 0                   | 14284        | 32812        | N      |
| 20240129 | PEAK    | 844                 | 680782       | 1549358      | N      |
| 20240129 | PEB     | 128                 | 286214       | 467898       | N      |
| 20240129 | PEB PRE | 0                   | 2            | 115          | N      |
| 20240129 | PEB PRF | 0                   | 329          | 681          | N      |
| 20240129 | PEB PRG | 0                   | 149          | 2330         | N      |
| 20240129 | PEB PRH | 0                   | 0            | 1819         | N      |
| 20240129 | PEBK    | 0                   | 5            | 5            | N      |
| 20240129 | PEBO    | 2                   | 448          | 1203         | N      |
| 20240129 | PECO    | 75                  | 1822         | 3143         | N      |
| 20240129 | PEG     | 2063                | 359991       | 677158       | N      |
| 20240129 | PEGA    | 0                   | 4424         | 9094         | N      |
| 20240129 | PEN     | 2173                | 30243        | 47066        | N      |
| 20240129 | PENN    | 5275                | 130979       | 188636       | N      |
| 20240129 | PEO     | 0                   | 4650         | 8840         | N      |
| 20240129 | PEP     | 48                  | 112655       | 175594       | N      |
| 20240129 | PERF    | 0                   | 41           | 412          | N      |
| 20240129 | PERI    | 0                   | 1803         | 2089         | N      |
| 20240129 | PESI    | 0                   | 314          | 314          | N      |
| 20240129 | PETQ    | 0                   | 447          | 1690         | N      |
| 20240129 | PETS    | 0                   | 16068        | 21190        | N      |
| 20240129 | PEV     | 0                   | 0            | 50           | N      |
| 20240129 | PEY     | 0                   | 9992         | 11626        | N      |
| 20240129 | PFBC    | 0                   | 344          | 635          | N      |
| 20240129 | PFC     | 0                   | 470          | 1022         | N      |
| 20240129 | PFD     | 0                   | 1485         | 5506         | N      |
| 20240129 | PFE     | 79712               | 5307013      | 14516057     | N      |
| 20240129 | PFEB    | 0                   | 400          | 400          | N      |
| 20240129 | PFF     | 0                   | 57000        | 83635        | N      |
| 20240129 | PFFA    | 0                   | 402          | 703          | N      |
| 20240129 | PFFD    | 0                   | 4472         | 4972         | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | PFFV   | 0                   | 600          | 600          | N      |
| 20240129 | PFG    | 0                   | 38324        | 47358        | N      |
| 20240129 | PFGC   | 406                 | 133823       | 263439       | N      |
| 20240129 | PFH    | 0                   | 721          | 4266         | N      |
| 20240129 | PFIE   | 594                 | 2133         | 3179         | N      |
| 20240129 | PFIS   | 0                   | 111          | 139          | N      |
| 20240129 | PFIX   | 0                   | 600          | 800          | N      |
| 20240129 | PFL    | 10                  | 5606         | 20668        | N      |
| 20240129 | PFLD   | 0                   | 5601         | 5601         | N      |
| 20240129 | PFLT   | 1870                | 47951        | 170784       | N      |
| 20240129 | PFMT   | 0                   | 305          | 473          | N      |
| 20240129 | PFN    | 300                 | 20949        | 39553        | N      |
| 20240129 | PFO    | 571                 | 3088         | 4462         | N      |
| 20240129 | PFS    | 15                  | 110423       | 199522       | N      |
| 20240129 | PFSI   | 11589               | 49392        | 72784        | N      |
| 20240129 | PFXF   | 0                   | 5039         | 5562         | N      |
| 20240129 | PG     | 13551               | 1040549      | 2163213      | N      |
| 20240129 | PGC    | 0                   | 383          | 599          | N      |
| 20240129 | PGEN   | 600                 | 22410        | 32039        | N      |
| 20240129 | PGF    | 0                   | 521          | 1715         | N      |
| 20240129 | PGHY   | 0                   | 100          | 100          | N      |
| 20240129 | PGJ    | 0                   | 1369         | 2814         | N      |
| 20240129 | PGNY   | 3                   | 2937         | 4289         | N      |
| 20240129 | PGP    | 0                   | 4303         | 5728         | N      |
| 20240129 | PGR    | 3852                | 206820       | 608051       | N      |
| 20240129 | PGRE   | 24893               | 180777       | 356584       | N      |
| 20240129 | PGRU   | 15                  | 16           | 240          | N      |
| 20240129 | PGSS   | 0                   | 23           | 47           | N      |
| 20240129 | PGTI   | 1238                | 47811        | 130488       | N      |
| 20240129 | PGX    | 0                   | 32170        | 56042        | N      |
| 20240129 | PGY    | 0                   | 212066       | 283418       | N      |
| 20240129 | PGZ    | 0                   | 326          | 2160         | N      |
| 20240129 | PH     | 803                 | 55557        | 174518       | N      |
| 20240129 | PHAT   | 0                   | 9618         | 15378        | N      |
| 20240129 | PHB    | 0                   | 0            | 200          | N      |
| 20240129 | PHD    | 291                 | 6617         | 13815        | N      |
| 20240129 | PHEQ   | 0                   | 0            | 100          | N      |
| 20240129 | PHG    | 9979                | 406022       | 635421       | N      |
| 20240129 | PHI    | 753                 | 3029         | 5495         | N      |
| 20240129 | PHIN   | 17                  | 84014        | 184328       | N      |
| 20240129 | PHK    | 2140                | 33891        | 92853        | N      |
| 20240129 | PHM    | 831                 | 358113       | 734589       | N      |
| 20240129 | PHO    | 0                   | 102          | 107          | N      |
| 20240129 | PHR    | 207                 | 62646        | 96667        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | PHT     | 0                   | 10655        | 18370        | N      |
| 20240129 | PHUN    | 97889               | 313176       | 552618       | N      |
| 20240129 | PHVS    | 0                   | 305          | 610          | N      |
| 20240129 | PHX     | 0                   | 6744         | 7153         | N      |
| 20240129 | PHYL    | 0                   | 200          | 200          | N      |
| 20240129 | PHYS    | 0                   | 24255        | 29493        | N      |
| 20240129 | PHYT    | 0                   | 0            | 100          | N      |
| 20240129 | PHYT WS | 0                   | 0            | 1000         | N      |
| 20240129 | PI      | 0                   | 1974         | 2972         | N      |
| 20240129 | PICB    | 0                   | 1600         | 2402         | N      |
| 20240129 | PICK    | 0                   | 1258         | 1293         | N      |
| 20240129 | PID     | 0                   | 681          | 1063         | N      |
| 20240129 | PIE     | 0                   | 200          | 200          | N      |
| 20240129 | PII     | 42                  | 113897       | 218642       | N      |
| 20240129 | PIII    | 0                   | 305          | 1267         | N      |
| 20240129 | PILL    | 0                   | 0            | 620          | N      |
| 20240129 | PIM     | 0                   | 1388         | 5157         | N      |
| 20240129 | PIN     | 0                   | 404          | 404          | N      |
| 20240129 | PINC    | 0                   | 7398         | 18576        | N      |
| 20240129 | PINE    | 36                  | 9104         | 11660        | N      |
| 20240129 | PINK    | 0                   | 0            | 509          | N      |
| 20240129 | PINS    | 25658               | 1565799      | 3173529      | N      |
| 20240129 | PIPR    | 0                   | 13309        | 18383        | N      |
| 20240129 | PIRS    | 0                   | 1300         | 1300         | N      |
| 20240129 | PJAN    | 0                   | 2227         | 3564         | N      |
| 20240129 | PJT     | 2                   | 35308        | 58414        | N      |
| 20240129 | PK      | 6384                | 573610       | 1330893      | N      |
| 20240129 | PKB     | 0                   | 100          | 100          | N      |
| 20240129 | PKBK    | 0                   | 100          | 100          | N      |
| 20240129 | PKE     | 2                   | 18408        | 24400        | N      |
| 20240129 | PKG     | 496                 | 191149       | 259850       | N      |
| 20240129 | PKOH    | 0                   | 26           | 26           | N      |
| 20240129 | PKST    | 1759                | 23279        | 43840        | N      |
| 20240129 | PKW     | 0                   | 0            | 400          | N      |
| 20240129 | PKX     | 11                  | 8972         | 17369        | N      |
| 20240129 | PL      | 2307                | 244860       | 368390       | N      |
| 20240129 | PL WS   | 0                   | 200          | 4896         | N      |
| 20240129 | PLAB    | 207                 | 3700         | 5490         | N      |
| 20240129 | PLAY    | 0                   | 3583         | 4679         | N      |
| 20240129 | PLBY    | 0                   | 3330         | 4418         | N      |
| 20240129 | PLCE    | 0                   | 2119         | 3355         | N      |
| 20240129 | PLD     | 4276                | 287285       | 848262       | N      |
| 20240129 | PLG     | 0                   | 2620         | 2820         | N      |
| 20240129 | PLL     | 0                   | 11178        | 22388        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | PLMR    | 0                   | 378          | 610          | N      |
| 20240129 | PLNT    | 1571                | 268988       | 385686       | N      |
| 20240129 | PLOW    | 33                  | 14529        | 40116        | N      |
| 20240129 | PLPC    | 0                   | 365          | 502          | N      |
| 20240129 | PLRX    | 0                   | 3775         | 4625         | N      |
| 20240129 | PLSE    | 73                  | 706          | 906          | N      |
| 20240129 | PLTK    | 0                   | 8286         | 13399        | N      |
| 20240129 | PLTM    | 0                   | 450          | 450          | N      |
| 20240129 | PLTR    | 47272               | 2332347      | 5109687      | N      |
| 20240129 | PLUG    | 0                   | 1397839      | 2455190      | N      |
| 20240129 | PLUR    | 0                   | 0            | 9862         | N      |
| 20240129 | PLUS    | 0                   | 422          | 589          | N      |
| 20240129 | PLX     | 0                   | 3699         | 5614         | N      |
| 20240129 | PLXS    | 0                   | 1495         | 1813         | N      |
| 20240129 | PLYA    | 0                   | 8199         | 10447        | N      |
| 20240129 | PLYM    | 157                 | 36049        | 75423        | N      |
| 20240129 | PM      | 3677                | 263693       | 1861379      | N      |
| 20240129 | PMF     | 0                   | 20315        | 24490        | N      |
| 20240129 | PML     | 156                 | 31152        | 62027        | N      |
| 20240129 | PMM     | 300                 | 24927        | 46894        | N      |
| 20240129 | PMO     | 87                  | 12764        | 25369        | N      |
| 20240129 | PMT     | 219                 | 107657       | 170218       | N      |
| 20240129 | PMT PRA | 0                   | 173          | 3337         | N      |
| 20240129 | PMT PRB | 0                   | 658          | 2652         | N      |
| 20240129 | PMT PRC | 0                   | 1661         | 3691         | N      |
| 20240129 | PMTS    | 0                   | 4            | 4            | N      |
| 20240129 | PMTU    | 0                   | 0            | 5233         | N      |
| 20240129 | PMVP    | 0                   | 2988         | 4646         | N      |
| 20240129 | PMX     | 2000                | 14098        | 35762        | N      |
| 20240129 | PNC     | 2576                | 237251       | 341731       | N      |
| 20240129 | PNF     | 0                   | 6800         | 19675        | N      |
| 20240129 | PNFP    | 0                   | 4520         | 5248         | N      |
| 20240129 | PNI     | 0                   | 7199         | 8469         | N      |
| 20240129 | PNM     | 2102                | 165229       | 348238       | N      |
| 20240129 | PNNT    | 1650                | 22153        | 48986        | N      |
| 20240129 | PNQI    | 0                   | 161          | 519          | N      |
| 20240129 | PNR     | 726                 | 258122       | 499871       | N      |
| 20240129 | PNST    | 400                 | 5079         | 10051        | N      |
| 20240129 | PNST WS | 200                 | 700          | 13741        | N      |
| 20240129 | PNTG    | 0                   | 2552         | 4683         | N      |
| 20240129 | PNW     | 286                 | 186180       | 358857       | N      |
| 20240129 | POCT    | 0                   | 9            | 9            | N      |
| 20240129 | PODC    | 0                   | 1            | 5            | N      |
| 20240129 | PODD    | 0                   | 4298         | 12321        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | POL      | 0                   | 540          | 1288         | N      |
| 20240129 | POOL     | 0                   | 1322         | 1968         | N      |
| 20240129 | POR      | 1592                | 117865       | 260467       | N      |
| 20240129 | PORT     | 0                   | 41           | 41           | N      |
| 20240129 | PORT U   | 0                   | 0            | 40           | N      |
| 20240129 | POST     | 928                 | 89391        | 262145       | N      |
| 20240129 | POWA     | 0                   | 0            | 2715         | N      |
| 20240129 | POWI     | 0                   | 1662         | 2378         | N      |
| 20240129 | POWL     | 0                   | 986          | 1511         | N      |
| 20240129 | POWW     | 0                   | 9565         | 13761        | N      |
| 20240129 | PPA      | 0                   | 121          | 387          | N      |
| 20240129 | PPBI     | 22                  | 6019         | 8988         | N      |
| 20240129 | PPBT     | 0                   | 0            | 600          | N      |
| 20240129 | PPC      | 0                   | 1630         | 5195         | N      |
| 20240129 | PPG      | 2264                | 253583       | 618327       | N      |
| 20240129 | PPL      | 8900                | 458112       | 892726       | N      |
| 20240129 | PPLT     | 0                   | 0            | 300          | N      |
| 20240129 | PPT      | 0                   | 9135         | 31620        | N      |
| 20240129 | PPTA     | 0                   | 505          | 505          | N      |
| 20240129 | PPTY     | 0                   | 0            | 300          | N      |
| 20240129 | PR       | 64222               | 969095       | 1491188      | N      |
| 20240129 | PRA      | 12                  | 60820        | 90718        | N      |
| 20240129 | PRAA     | 0                   | 561          | 720          | N      |
| 20240129 | PRAX     | 0                   | 630          | 1007         | N      |
| 20240129 | PRCH     | 0                   | 24293        | 31386        | N      |
| 20240129 | PRCT     | 0                   | 3483         | 5020         | N      |
| 20240129 | PRDO     | 0                   | 1545         | 2343         | N      |
| 20240129 | PRE PRJ  | 0                   | 103          | 3166         | N      |
| 20240129 | PREF     | 0                   | 1691         | 3491         | N      |
| 20240129 | PRF      | 0                   | 3731         | 4266         | N      |
| 20240129 | PRFT     | 0                   | 506          | 523          | N      |
| 20240129 | PRFZ     | 0                   | 1005         | 3379         | N      |
| 20240129 | PRG      | 5659                | 76879        | 148979       | N      |
| 20240129 | PRGO     | 364                 | 159374       | 339030       | N      |
| 20240129 | PRGS     | 0                   | 3064         | 4207         | N      |
| 20240129 | PRH      | 0                   | 7651         | 13293        | N      |
| 20240129 | PRI      | 511                 | 25141        | 44277        | N      |
| 20240129 | PRIF PRD | 0                   | 0            | 405          | N      |
| 20240129 | PRIF PRF | 0                   | 400          | 1281         | N      |
| 20240129 | PRIF PRG | 0                   | 0            | 68           | N      |
| 20240129 | PRIF PRH | 0                   | 0            | 206          | N      |
| 20240129 | PRIF PRI | 0                   | 163          | 1439         | N      |
| 20240129 | PRIF PRJ | 0                   | 200          | 200          | N      |
| 20240129 | PRIF PRK | 0                   | 0            | 100          | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | PRIF PRL | 0                   | 0            | 433          | N      |
| 20240129 | PRIM     | 229                 | 27012        | 66493        | N      |
| 20240129 | PRK      | 0                   | 375          | 375          | N      |
| 20240129 | PRLB     | 345                 | 18332        | 36340        | N      |
| 20240129 | PRLD     | 0                   | 0            | 164          | N      |
| 20240129 | PRM      | 1495                | 112665       | 163053       | N      |
| 20240129 | PRME     | 0                   | 3601         | 5979         | N      |
| 20240129 | PRMW     | 4                   | 59883        | 257730       | N      |
| 20240129 | PRO      | 0                   | 70615        | 97099        | N      |
| 20240129 | PROC     | 0                   | 1            | 100          | N      |
| 20240129 | PROF     | 0                   | 253          | 330          | N      |
| 20240129 | PROK     | 277                 | 977          | 1277         | N      |
| 20240129 | PRPL     | 0                   | 2054         | 2054         | N      |
| 20240129 | PRQR     | 0                   | 723          | 1362         | N      |
| 20240129 | PRS      | 99                  | 968          | 2053         | N      |
| 20240129 | PRT      | 410                 | 2473         | 7682         | N      |
| 20240129 | PRTA     | 0                   | 3616         | 6372         | N      |
| 20240129 | PRTC     | 0                   | 2            | 2            | N      |
| 20240129 | PRTG     | 0                   | 0            | 150          | N      |
| 20240129 | PRTS     | 0                   | 2989         | 9208         | N      |
| 20240129 | PRU      | 2062                | 215848       | 313682       | N      |
| 20240129 | PRVA     | 17                  | 19216        | 26683        | N      |
| 20240129 | PRZO     | 200                 | 2566         | 10538        | N      |
| 20240129 | PSA      | 673                 | 65520        | 224657       | N      |
| 20240129 | PSA PRF  | 0                   | 757          | 1429         | N      |
| 20240129 | PSA PRG  | 0                   | 1140         | 2454         | N      |
| 20240129 | PSA PRH  | 0                   | 1099         | 1668         | N      |
| 20240129 | PSA PRI  | 0                   | 990          | 1287         | N      |
| 20240129 | PSA PRJ  | 0                   | 1836         | 9189         | N      |
| 20240129 | PSA PRK  | 0                   | 221          | 4165         | N      |
| 20240129 | PSA PRL  | 38                  | 2064         | 2554         | N      |
| 20240129 | PSA PRM  | 0                   | 1027         | 1306         | N      |
| 20240129 | PSA PRN  | 0                   | 724          | 2327         | N      |
| 20240129 | PSA PRO  | 0                   | 29           | 2638         | N      |
| 20240129 | PSA PRP  | 0                   | 1348         | 4360         | N      |
| 20240129 | PSA PRQ  | 0                   | 441          | 780          | N      |
| 20240129 | PSA PRR  | 0                   | 5092         | 6128         | N      |
| 20240129 | PSA PRS  | 115                 | 1531         | 3449         | N      |
| 20240129 | PSBD     | 0                   | 8749         | 24642        | N      |
| 20240129 | PSC      | 0                   | 100          | 100          | N      |
| 20240129 | PSCE     | 0                   | 100          | 238          | N      |
| 20240129 | PSCI     | 0                   | 0            | 12           | N      |
| 20240129 | PSCW     | 0                   | 0            | 79           | N      |
| 20240129 | PSEC     | 17                  | 15295        | 17414        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | PSEC PRA | 23                  | 159          | 1621         | N      |
| 20240129 | PSEP     | 0                   | 0            | 1            | N      |
| 20240129 | PSF      | 4994                | 5885         | 7848         | N      |
| 20240129 | PSFE     | 71                  | 85420        | 144411       | N      |
| 20240129 | PSFE WS  | 2972                | 3172         | 4886         | N      |
| 20240129 | PSFM     | 0                   | 0            | 26           | N      |
| 20240129 | PSI      | 0                   | 400          | 442          | N      |
| 20240129 | PSK      | 0                   | 0            | 700          | N      |
| 20240129 | PSLV     | 0                   | 52079        | 75477        | N      |
| 20240129 | PSMO     | 0                   | 200          | 200          | N      |
| 20240129 | PSMT     | 0                   | 797          | 1496         | N      |
| 20240129 | PSN      | 129                 | 79570        | 144107       | N      |
| 20240129 | PSNL     | 0                   | 500          | 1390         | N      |
| 20240129 | PSNY     | 300                 | 81493        | 97002        | N      |
| 20240129 | PSNYW    | 0                   | 0            | 400          | N      |
| 20240129 | PSO      | 0                   | 85631        | 249847       | N      |
| 20240129 | PSQ      | 0                   | 292886       | 313534       | N      |
| 20240129 | PSQH     | 284                 | 14558        | 16821        | N      |
| 20240129 | PSQH WS  | 100                 | 100          | 200          | N      |
| 20240129 | PST      | 0                   | 900          | 4000         | N      |
| 20240129 | PSTG     | 4312                | 439679       | 811678       | N      |
| 20240129 | PSTL     | 190                 | 6619         | 19511        | N      |
| 20240129 | PSTV     | 0                   | 0            | 200          | N      |
| 20240129 | PSTX     | 0                   | 6936         | 18691        | N      |
| 20240129 | PSX      | 21263               | 462404       | 804369       | N      |
| 20240129 | PT       | 0                   | 0            | 538          | N      |
| 20240129 | PTA      | 110                 | 11109        | 32276        | N      |
| 20240129 | PTBD     | 0                   | 100          | 100          | N      |
| 20240129 | PTC      | 12                  | 9291         | 11227        | N      |
| 20240129 | PTCT     | 0                   | 11738        | 15882        | N      |
| 20240129 | PTEN     | 333                 | 182412       | 277215       | N      |
| 20240129 | PTGX     | 252                 | 5798         | 14026        | N      |
| 20240129 | PTIN     | 0                   | 90           | 296          | N      |
| 20240129 | PTLC     | 0                   | 519          | 519          | N      |
| 20240129 | PTLO     | 0                   | 6256         | 10964        | N      |
| 20240129 | PTMC     | 0                   | 0            | 601          | N      |
| 20240129 | PTN      | 100                 | 2914         | 5553         | N      |
| 20240129 | PTNQ     | 0                   | 318          | 318          | N      |
| 20240129 | PTON     | 4250                | 315631       | 405679       | N      |
| 20240129 | PTPI     | 0                   | 3591         | 8725         | N      |
| 20240129 | PTSI     | 0                   | 0            | 6            | N      |
| 20240129 | PTVE     | 0                   | 1636         | 2924         | N      |
| 20240129 | PTWO     | 0                   | 0            | 100          | N      |
| 20240129 | PTY      | 2427                | 24601        | 66291        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | PUBM    | 0                   | 765          | 1383         | N      |
| 20240129 | PUK     | 149                 | 73257        | 148943       | N      |
| 20240129 | PULS    | 0                   | 4450         | 5250         | N      |
| 20240129 | PUMP    | 37241               | 221740       | 325280       | N      |
| 20240129 | PVBC    | 0                   | 133          | 230          | N      |
| 20240129 | PVH     | 1235                | 184711       | 269842       | N      |
| 20240129 | PVL     | 399                 | 16804        | 29380        | N      |
| 20240129 | PWB     | 0                   | 373          | 773          | N      |
| 20240129 | PWFL    | 0                   | 4127         | 4135         | N      |
| 20240129 | PWOD    | 0                   | 10           | 119          | N      |
| 20240129 | PWP     | 0                   | 4529         | 14430        | N      |
| 20240129 | PWR     | 791                 | 83673        | 293856       | N      |
| 20240129 | PWSC    | 0                   | 76197        | 114917       | N      |
| 20240129 | PWV     | 200                 | 200          | 200          | N      |
| 20240129 | PWZ     | 0                   | 300          | 400          | N      |
| 20240129 | PX      | 819                 | 48635        | 85493        | N      |
| 20240129 | PXD     | 1565                | 225509       | 398463       | N      |
| 20240129 | PXF     | 0                   | 110          | 188          | N      |
| 20240129 | PXH     | 0                   | 1109         | 1509         | N      |
| 20240129 | PXJ     | 0                   | 500          | 500          | N      |
| 20240129 | PXLW    | 0                   | 0            | 300          | N      |
| 20240129 | PYCR    | 0                   | 3881         | 5618         | N      |
| 20240129 | PYLD    | 0                   | 304          | 1277         | N      |
| 20240129 | PYN     | 0                   | 1660         | 14131        | N      |
| 20240129 | PYPL    | 7551                | 104287       | 256222       | N      |
| 20240129 | PYPY    | 0                   | 33           | 33           | N      |
| 20240129 | PYXS    | 0                   | 1445         | 2029         | N      |
| 20240129 | PZA     | 0                   | 7072         | 20938        | N      |
| 20240129 | PZC     | 6                   | 4034         | 22018        | N      |
| 20240129 | PZZA    | 0                   | 7487         | 10644        | N      |
| 20240129 | QABA    | 0                   | 600          | 600          | N      |
| 20240129 | QAI     | 0                   | 0            | 1142         | N      |
| 20240129 | QBTS    | 13216               | 107285       | 120187       | N      |
| 20240129 | QBTS WS | 0                   | 0            | 13761        | N      |
| 20240129 | QCLN    | 0                   | 1070         | 2073         | N      |
| 20240129 | QCOM    | 55                  | 119716       | 229672       | N      |
| 20240129 | QCON    | 0                   | 4            | 504          | N      |
| 20240129 | QCRH    | 0                   | 64           | 320          | N      |
| 20240129 | QD      | 105                 | 28206        | 76260        | N      |
| 20240129 | QDEF    | 0                   | 405          | 605          | N      |
| 20240129 | QDEL    | 0                   | 763          | 2242         | N      |
| 20240129 | QDF     | 0                   | 1658         | 1782         | N      |
| 20240129 | QEFA    | 0                   | 200          | 600          | N      |
| 20240129 | QFIN    | 0                   | 25389        | 46958        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | QFLR   | 0                   | 0            | 200          | N      |
| 20240129 | QGEN   | 20                  | 119647       | 315729       | N      |
| 20240129 | QGRO   | 0                   | 0            | 200          | N      |
| 20240129 | QGRW   | 0                   | 100          | 100          | N      |
| 20240129 | QH     | 0                   | 0            | 100          | N      |
| 20240129 | QID    | 0                   | 376619       | 389959       | N      |
| 20240129 | QIPT   | 500                 | 14847        | 21434        | N      |
| 20240129 | QJUN   | 0                   | 0            | 300          | N      |
| 20240129 | QLC    | 0                   | 50           | 55           | N      |
| 20240129 | QLD    | 0                   | 35437        | 54977        | N      |
| 20240129 | QLTA   | 0                   | 3682         | 4986         | N      |
| 20240129 | QLTY   | 0                   | 700          | 800          | N      |
| 20240129 | QLYS   | 0                   | 4905         | 5879         | N      |
| 20240129 | QMCO   | 0                   | 0            | 500          | N      |
| 20240129 | QNCX   | 0                   | 307          | 883          | N      |
| 20240129 | QNST   | 0                   | 1746         | 2644         | N      |
| 20240129 | QQEW   | 0                   | 600          | 700          | N      |
| 20240129 | QQMG   | 0                   | 1236         | 1236         | N      |
| 20240129 | QQQ    | 367                 | 407865       | 771243       | N      |
| 20240129 | QQQE   | 0                   | 5214         | 5436         | N      |
| 20240129 | QQQJ   | 1101                | 1994         | 2735         | N      |
| 20240129 | QQQM   | 0                   | 19917        | 22020        | N      |
| 20240129 | QQQX   | 0                   | 642          | 1199         | N      |
| 20240129 | QQQY   | 0                   | 3130         | 3990         | N      |
| 20240129 | QRHC   | 0                   | 100          | 100          | N      |
| 20240129 | QRTEA  | 0                   | 4215         | 10782        | N      |
| 20240129 | QRTEP  | 0                   | 0            | 1021         | N      |
| 20240129 | QRVO   | 24                  | 5337         | 23499        | N      |
| 20240129 | QS     | 12428               | 2067564      | 3188945      | N      |
| 20240129 | QSG    | 0                   | 1            | 1015         | N      |
| 20240129 | QSI    | 0                   | 9908         | 12865        | N      |
| 20240129 | QSPT   | 0                   | 0            | 185          | N      |
| 20240129 | QSR    | 478                 | 168323       | 234747       | N      |
| 20240129 | QTEC   | 0                   | 211          | 718          | N      |
| 20240129 | QTJL   | 0                   | 200          | 200          | N      |
| 20240129 | QTOC   | 0                   | 0            | 100          | N      |
| 20240129 | QTRX   | 0                   | 1190         | 2463         | N      |
| 20240129 | QTWO   | 156                 | 81236        | 133880       | N      |
| 20240129 | QUAD   | 525                 | 14149        | 18541        | N      |
| 20240129 | QUAL   | 458                 | 42077        | 57945        | N      |
| 20240129 | QUBT   | 0                   | 200          | 200          | N      |
| 20240129 | QUIK   | 37                  | 347          | 2476         | N      |
| 20240129 | QURE   | 0                   | 4316         | 11192        | N      |
| 20240129 | QUVU   | 0                   | 100          | 100          | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | QVCC    | 0                   | 4179         | 28991        | N      |
| 20240129 | QVCD    | 0                   | 741          | 983          | N      |
| 20240129 | QYLD    | 0                   | 11584        | 19232        | N      |
| 20240129 | QYLG    | 0                   | 516          | 638          | N      |
| 20240129 | R       | 18                  | 22809        | 56090        | N      |
| 20240129 | RA      | 353                 | 16238        | 42782        | N      |
| 20240129 | RACE    | 10                  | 29349        | 55512        | N      |
| 20240129 | RAMP    | 421                 | 71111        | 154892       | N      |
| 20240129 | RAPT    | 97                  | 2295         | 3977         | N      |
| 20240129 | RARE    | 0                   | 4224         | 7792         | N      |
| 20240129 | RAVI    | 0                   | 0            | 88           | N      |
| 20240129 | RBA     | 101                 | 59701        | 152030       | N      |
| 20240129 | RBB     | 0                   | 101          | 101          | N      |
| 20240129 | RBBN    | 0                   | 5627         | 10058        | N      |
| 20240129 | RBC     | 347                 | 11674        | 17965        | N      |
| 20240129 | RBCP    | 0                   | 0            | 96           | N      |
| 20240129 | RBLX    | 4741                | 472546       | 864216       | N      |
| 20240129 | RBOT    | 74                  | 43329        | 78357        | N      |
| 20240129 | RBOT WS | 1401                | 1401         | 1470         | N      |
| 20240129 | RBT     | 2637                | 19011        | 21901        | N      |
| 20240129 | RC      | 3552                | 159161       | 236651       | N      |
| 20240129 | RC PRC  | 0                   | 0            | 205          | N      |
| 20240129 | RC PRE  | 0                   | 1167         | 3745         | N      |
| 20240129 | RCB     | 0                   | 271          | 462          | N      |
| 20240129 | RCC     | 0                   | 1108         | 9318         | N      |
| 20240129 | RCEL    | 0                   | 708          | 762          | N      |
| 20240129 | RCFA    | 0                   | 0            | 134          | N      |
| 20240129 | RCFA U  | 0                   | 0            | 101          | N      |
| 20240129 | RCI     | 300                 | 64429        | 109708       | N      |
| 20240129 | RCKT    | 97                  | 5535         | 6701         | N      |
| 20240129 | RCKY    | 0                   | 94           | 94           | N      |
| 20240129 | RCL     | 4988                | 346687       | 682604       | N      |
| 20240129 | RCM     | 0                   | 29928        | 47778        | N      |
| 20240129 | RCMT    | 0                   | 312          | 503          | N      |
| 20240129 | RCON    | 0                   | 100          | 1195         | N      |
| 20240129 | RCS     | 1034                | 11599        | 24295        | N      |
| 20240129 | RCUS    | 62                  | 80437        | 230166       | N      |
| 20240129 | RDFN    | 1200                | 85205        | 141398       | N      |
| 20240129 | RDHL    | 593                 | 693          | 848          | N      |
| 20240129 | RDIV    | 0                   | 373          | 373          | N      |
| 20240129 | RDN     | 42582               | 153680       | 266965       | N      |
| 20240129 | RDNT    | 0                   | 1047         | 1162         | N      |
| 20240129 | RDUS    | 0                   | 410          | 907          | N      |
| 20240129 | RDVI    | 0                   | 7005         | 13514        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | RDVT     | 0                   | 0            | 210          | N      |
| 20240129 | RDVY     | 0                   | 7830         | 8282         | N      |
| 20240129 | RDW      | 3                   | 11552        | 18383        | N      |
| 20240129 | RDW WS   | 0                   | 100          | 686          | N      |
| 20240129 | RDWR     | 0                   | 636          | 776          | N      |
| 20240129 | RDY      | 0                   | 19415        | 40527        | N      |
| 20240129 | REAL     | 500                 | 55370        | 80446        | N      |
| 20240129 | REAX     | 0                   | 3962         | 6244         | N      |
| 20240129 | REBN     | 0                   | 2            | 3            | N      |
| 20240129 | RECS     | 0                   | 0            | 100          | N      |
| 20240129 | REET     | 0                   | 6728         | 13177        | N      |
| 20240129 | REFI     | 0                   | 10           | 210          | N      |
| 20240129 | REG      | 100                 | 16566        | 25045        | N      |
| 20240129 | REGL     | 0                   | 0            | 300          | N      |
| 20240129 | REGN     | 5                   | 2334         | 3122         | N      |
| 20240129 | REI      | 0                   | 11760        | 16222        | N      |
| 20240129 | REIT     | 0                   | 1237         | 1237         | N      |
| 20240129 | REKR     | 0                   | 10622        | 18992        | N      |
| 20240129 | RELI     | 0                   | 500          | 500          | N      |
| 20240129 | RELL     | 0                   | 791          | 1837         | N      |
| 20240129 | RELX     | 174                 | 149462       | 251064       | N      |
| 20240129 | RELY     | 0                   | 9766         | 18828        | N      |
| 20240129 | REM      | 400                 | 13184        | 18003        | N      |
| 20240129 | REMX     | 0                   | 1277         | 1408         | N      |
| 20240129 | RENB     | 0                   | 529          | 667          | N      |
| 20240129 | RENT     | 0                   | 0            | 200          | N      |
| 20240129 | REPL     | 0                   | 6850         | 9256         | N      |
| 20240129 | REPX     | 0                   | 434          | 871          | N      |
| 20240129 | RERE     | 1                   | 8072         | 45598        | N      |
| 20240129 | RES      | 16042               | 384047       | 601798       | N      |
| 20240129 | RETL     | 0                   | 814          | 814          | N      |
| 20240129 | REVB     | 3941                | 22682        | 29748        | N      |
| 20240129 | REVG     | 127                 | 122443       | 293410       | N      |
| 20240129 | REW      | 0                   | 3            | 3            | N      |
| 20240129 | REX      | 5201                | 18693        | 33375        | N      |
| 20240129 | REXR     | 1105                | 138542       | 386212       | N      |
| 20240129 | REXR PRB | 0                   | 205          | 465          | N      |
| 20240129 | REXR PRC | 270                 | 284          | 1053         | N      |
| 20240129 | REYN     | 0                   | 2085         | 2915         | N      |
| 20240129 | REZ      | 0                   | 329          | 650          | N      |
| 20240129 | REZI     | 647                 | 113874       | 213632       | N      |
| 20240129 | RF       | 4633                | 900365       | 1767127      | N      |
| 20240129 | RF PRB   | 3                   | 7962         | 16098        | N      |
| 20240129 | RF PRC   | 0                   | 12988        | 26781        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | RF PRE   | 0                   | 206          | 6231         | N      |
| 20240129 | RFI      | 0                   | 4088         | 10267        | N      |
| 20240129 | RFL      | 0                   | 1167         | 6120         | N      |
| 20240129 | RFM      | 300                 | 545          | 4256         | N      |
| 20240129 | RFMZ     | 370                 | 1976         | 6720         | N      |
| 20240129 | RGA      | 320                 | 45482        | 116663       | N      |
| 20240129 | RGEN     | 0                   | 7883         | 10149        | N      |
| 20240129 | RGF      | 0                   | 52           | 252          | N      |
| 20240129 | RGLD     | 36                  | 1898         | 2325         | N      |
| 20240129 | RGNX     | 0                   | 7150         | 8955         | N      |
| 20240129 | RGP      | 0                   | 1091         | 1345         | N      |
| 20240129 | RGR      | 18                  | 18308        | 27859        | N      |
| 20240129 | RGT      | 0                   | 356          | 853          | N      |
| 20240129 | RGTI     | 4700                | 49558        | 70178        | N      |
| 20240129 | RH       | 151                 | 54376        | 84638        | N      |
| 20240129 | RHI      | 550                 | 156729       | 380833       | N      |
| 20240129 | RHP      | 8431                | 68470        | 128921       | N      |
| 20240129 | RICK     | 0                   | 71           | 257          | N      |
| 20240129 | RIET     | 0                   | 400          | 600          | N      |
| 20240129 | RIG      | 5752                | 502828       | 1578564      | N      |
| 20240129 | RIGL     | 0                   | 2491         | 5412         | N      |
| 20240129 | RILY     | 500                 | 22236        | 26339        | N      |
| 20240129 | RILYG    | 0                   | 0            | 800          | N      |
| 20240129 | RILYK    | 0                   | 11065        | 11785        | N      |
| 20240129 | RILYM    | 0                   | 179          | 321          | N      |
| 20240129 | RILYN    | 0                   | 0            | 150          | N      |
| 20240129 | RILYO    | 0                   | 0            | 25           | N      |
| 20240129 | RILYT    | 0                   | 0            | 60           | N      |
| 20240129 | RING     | 0                   | 0            | 800          | N      |
| 20240129 | RIO      | 531                 | 282467       | 426545       | N      |
| 20240129 | RIOT     | 1523                | 479062       | 656141       | N      |
| 20240129 | RITM     | 6593                | 597257       | 1249233      | N      |
| 20240129 | RITM PRA | 0                   | 1145         | 2562         | N      |
| 20240129 | RITM PRB | 0                   | 935          | 14263        | N      |
| 20240129 | RITM PRC | 0                   | 2381         | 7311         | N      |
| 20240129 | RITM PRD | 0                   | 1050         | 13419        | N      |
| 20240129 | RIV      | 0                   | 2689         | 8515         | N      |
| 20240129 | RIV PRA  | 0                   | 465          | 1959         | N      |
| 20240129 | RIVN     | 5343                | 622183       | 923894       | N      |
| 20240129 | RJF      | 2315                | 194087       | 368359       | N      |
| 20240129 | RJF PRB  | 0                   | 300          | 516          | N      |
| 20240129 | RKLB     | 554                 | 88013        | 126611       | N      |
| 20240129 | RKT      | 842                 | 353293       | 520546       | N      |
| 20240129 | RL       | 462                 | 96570        | 157551       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | RLAY    | 0                   | 22257        | 34998        | N      |
| 20240129 | RLGT    | 5                   | 1463         | 1671         | N      |
| 20240129 | RLI     | 126                 | 24222        | 50579        | N      |
| 20240129 | RLJ     | 18544               | 102311       | 221288       | N      |
| 20240129 | RLJ PRA | 361                 | 1214         | 8398         | N      |
| 20240129 | RLMD    | 0                   | 257          | 527          | N      |
| 20240129 | RLTY    | 0                   | 13103        | 25305        | N      |
| 20240129 | RLX     | 1                   | 677685       | 837609       | N      |
| 20240129 | RLY     | 0                   | 181          | 282          | N      |
| 20240129 | RLYB    | 0                   | 718          | 1270         | N      |
| 20240129 | RM      | 1599                | 2949         | 6607         | N      |
| 20240129 | RMAX    | 101                 | 25542        | 42598        | N      |
| 20240129 | RMBL    | 1012                | 1420         | 1669         | N      |
| 20240129 | RMBS    | 47                  | 7808         | 10668        | N      |
| 20240129 | RMCO    | 0                   | 3            | 3            | N      |
| 20240129 | RMD     | 589                 | 206059       | 345425       | N      |
| 20240129 | RMI     | 0                   | 2231         | 12304        | N      |
| 20240129 | RMM     | 0                   | 4781         | 7650         | N      |
| 20240129 | RMMZ    | 0                   | 3992         | 4701         | N      |
| 20240129 | RMNI    | 0                   | 11124        | 14226        | N      |
| 20240129 | RMPL PR | 0                   | 1            | 12           | N      |
| 20240129 | RMR     | 0                   | 203          | 309          | N      |
| 20240129 | RMT     | 0                   | 5725         | 37413        | N      |
| 20240129 | RMTI    | 0                   | 4            | 4            | N      |
| 20240129 | RNA     | 82                  | 46523        | 66862        | N      |
| 20240129 | RNAC    | 0                   | 629          | 962          | N      |
| 20240129 | RNAZ    | 100                 | 6355         | 8460         | N      |
| 20240129 | RNG     | 38                  | 119923       | 207520       | N      |
| 20240129 | RNGR    | 486                 | 26688        | 34470        | N      |
| 20240129 | RNP     | 0                   | 5814         | 19063        | N      |
| 20240129 | RNR     | 884                 | 103578       | 126131       | N      |
| 20240129 | RNR PRF | 0                   | 8413         | 10542        | N      |
| 20240129 | RNR PRG | 0                   | 929          | 9687         | N      |
| 20240129 | RNSC    | 0                   | 35           | 35           | N      |
| 20240129 | RNST    | 11587               | 47384        | 70944        | N      |
| 20240129 | RNW     | 0                   | 10418        | 13373        | N      |
| 20240129 | RNXT    | 0                   | 100          | 1001         | N      |
| 20240129 | ROAD    | 0                   | 1602         | 2519         | N      |
| 20240129 | ROBO    | 0                   | 521          | 824          | N      |
| 20240129 | ROBT    | 0                   | 57           | 272          | N      |
| 20240129 | ROCK    | 2                   | 426          | 742          | N      |
| 20240129 | RODM    | 0                   | 996          | 2506         | N      |
| 20240129 | ROG     | 4                   | 14355        | 22371        | N      |
| 20240129 | ROI     | 5100                | 9100         | 13874        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | ROIC    | 0                   | 22900        | 38763        | N      |
| 20240129 | ROIV    | 100                 | 369613       | 1256468      | N      |
| 20240129 | ROK     | 1432                | 72639        | 138597       | N      |
| 20240129 | ROKU    | 0                   | 21072        | 30553        | N      |
| 20240129 | ROL     | 1193                | 279686       | 521073       | N      |
| 20240129 | ROMA    | 193                 | 193          | 193          | N      |
| 20240129 | ROOT    | 0                   | 89           | 181          | N      |
| 20240129 | ROP     | 0                   | 7469         | 9857         | N      |
| 20240129 | ROSS    | 0                   | 101          | 280          | N      |
| 20240129 | ROSS WS | 0                   | 33           | 34           | N      |
| 20240129 | ROST    | 0                   | 8861         | 15030        | N      |
| 20240129 | ROUS    | 0                   | 800          | 800          | N      |
| 20240129 | ROVR    | 0                   | 2900         | 16064        | N      |
| 20240129 | RPAR    | 0                   | 12           | 614          | N      |
| 20240129 | RPAY    | 0                   | 7048         | 15442        | N      |
| 20240129 | RPD     | 91                  | 11110        | 27781        | N      |
| 20240129 | RPG     | 0                   | 4812         | 7285         | N      |
| 20240129 | RPHM    | 0                   | 7505         | 11223        | N      |
| 20240129 | RPM     | 323                 | 83872        | 158832       | N      |
| 20240129 | RPRX    | 0                   | 23724        | 41015        | N      |
| 20240129 | RPTX    | 5                   | 215          | 441          | N      |
| 20240129 | RPV     | 0                   | 3336         | 5946         | N      |
| 20240129 | RQI     | 2301                | 39029        | 77487        | N      |
| 20240129 | RR      | 974                 | 1389         | 2431         | N      |
| 20240129 | RRAC WS | 0                   | 0            | 2500         | N      |
| 20240129 | RRBI    | 0                   | 10           | 12           | N      |
| 20240129 | RRC     | 4060                | 417464       | 683747       | N      |
| 20240129 | RRGB    | 0                   | 35           | 35           | N      |
| 20240129 | RRR     | 0                   | 3503         | 4193         | N      |
| 20240129 | RRX     | 192                 | 60280        | 111251       | N      |
| 20240129 | RS      | 112                 | 23139        | 61418        | N      |
| 20240129 | RSF     | 0                   | 31           | 253          | N      |
| 20240129 | RSG     | 1621                | 157558       | 483788       | N      |
| 20240129 | RSI     | 3131                | 128313       | 229763       | N      |
| 20240129 | RSKD    | 63                  | 83678        | 139578       | N      |
| 20240129 | RSLS    | 0                   | 39           | 39           | N      |
| 20240129 | RSP     | 1100                | 133138       | 166759       | N      |
| 20240129 | RSPC    | 0                   | 0            | 200          | N      |
| 20240129 | RSPD    | 0                   | 3085         | 3790         | N      |
| 20240129 | RSPG    | 0                   | 200          | 511          | N      |
| 20240129 | RSPH    | 0                   | 0            | 300          | N      |
| 20240129 | RSPN    | 0                   | 56           | 356          | N      |
| 20240129 | RSPS    | 0                   | 0            | 90           | N      |
| 20240129 | RSPT    | 0                   | 14797        | 15136        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | RSPU    | 0                   | 1207         | 1214         | N      |
| 20240129 | RTC     | 126                 | 326          | 1145         | N      |
| 20240129 | RTO     | 341                 | 112587       | 155418       | N      |
| 20240129 | RTX     | 11086               | 1345446      | 1850684      | N      |
| 20240129 | RUM     | 1510                | 39087        | 68973        | N      |
| 20240129 | RUN     | 310                 | 266880       | 350342       | N      |
| 20240129 | RUSHA   | 0                   | 1481         | 2377         | N      |
| 20240129 | RUSHB   | 0                   | 9            | 16           | N      |
| 20240129 | RVLV    | 241                 | 118197       | 238054       | N      |
| 20240129 | RVMD    | 120                 | 7715         | 9819         | N      |
| 20240129 | RVNC    | 1763                | 16139        | 30107        | N      |
| 20240129 | RVNU    | 0                   | 27           | 27           | N      |
| 20240129 | RVPH    | 0                   | 4908         | 8080         | N      |
| 20240129 | RVSB    | 0                   | 14           | 14           | N      |
| 20240129 | RVSN    | 4449                | 136920       | 196847       | N      |
| 20240129 | RVSNW   | 0                   | 500          | 700          | N      |
| 20240129 | RVT     | 1514                | 32413        | 81341        | N      |
| 20240129 | RVTY    | 250                 | 126858       | 228262       | N      |
| 20240129 | RWAY    | 0                   | 11831        | 17725        | N      |
| 20240129 | RWJ     | 0                   | 1704         | 2292         | N      |
| 20240129 | RWK     | 0                   | 401          | 401          | N      |
| 20240129 | RWL     | 0                   | 379          | 579          | N      |
| 20240129 | RWLK    | 0                   | 144          | 144          | N      |
| 20240129 | RWM     | 0                   | 89336        | 116598       | N      |
| 20240129 | RWO     | 0                   | 100          | 341          | N      |
| 20240129 | RWR     | 0                   | 6302         | 8078         | N      |
| 20240129 | RWT     | 3845                | 146178       | 317805       | N      |
| 20240129 | RWT PRA | 0                   | 913          | 1115         | N      |
| 20240129 | RWX     | 0                   | 114          | 114          | N      |
| 20240129 | RXO     | 23                  | 81942        | 125986       | N      |
| 20240129 | RXXR    | 0                   | 35446        | 54277        | N      |
| 20240129 | RXST    | 0                   | 2785         | 3436         | N      |
| 20240129 | RXT     | 400                 | 16128        | 23012        | N      |
| 20240129 | RY      | 430                 | 103909       | 154682       | N      |
| 20240129 | RYAAY   | 0                   | 14635        | 16835        | N      |
| 20240129 | RYAM    | 22                  | 83070        | 146957       | N      |
| 20240129 | RYAN    | 500                 | 90035        | 144014       | N      |
| 20240129 | RYI     | 7620                | 35675        | 71495        | N      |
| 20240129 | RYLD    | 0                   | 4952         | 5506         | N      |
| 20240129 | RYN     | 5                   | 44545        | 224126       | N      |
| 20240129 | RYTM    | 7                   | 5972         | 7422         | N      |
| 20240129 | RYZB    | 0                   | 10827        | 18834        | N      |
| 20240129 | RZB     | 0                   | 7020         | 7778         | N      |
| 20240129 | RZC     | 0                   | 3324         | 5972         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | RZLT   | 0                   | 1158         | 2034         | N      |
| 20240129 | RZV    | 0                   | 0            | 100          | N      |
| 20240129 | S      | 94958               | 1101091      | 2015355      | N      |
| 20240129 | SA     | 2084                | 82968        | 150852       | N      |
| 20240129 | SABA   | 0                   | 12965        | 19328        | N      |
| 20240129 | SABR   | 0                   | 50254        | 64403        | N      |
| 20240129 | SABS   | 0                   | 33           | 33           | N      |
| 20240129 | SACH   | 0                   | 1545         | 1887         | N      |
| 20240129 | SAFE   | 455                 | 50775        | 89076        | N      |
| 20240129 | SAFT   | 119                 | 249          | 250          | N      |
| 20240129 | SAGE   | 0                   | 4341         | 6316         | N      |
| 20240129 | SAH    | 8651                | 35858        | 63862        | N      |
| 20240129 | SAIA   | 0                   | 1298         | 2173         | N      |
| 20240129 | SAIC   | 894                 | 69489        | 101773       | N      |
| 20240129 | SAM    | 66                  | 14347        | 34109        | N      |
| 20240129 | SAN    | 305                 | 77752        | 226234       | N      |
| 20240129 | SANA   | 0                   | 18633        | 22654        | N      |
| 20240129 | SAND   | 4870                | 157301       | 334347       | N      |
| 20240129 | SANM   | 3                   | 3277         | 5083         | N      |
| 20240129 | SAP    | 795                 | 98979        | 148612       | N      |
| 20240129 | SAR    | 293                 | 8764         | 24711        | N      |
| 20240129 | SARK   | 0                   | 67534        | 93706        | N      |
| 20240129 | SASI   | 0                   | 89           | 400          | N      |
| 20240129 | SASR   | 0                   | 1159         | 1733         | N      |
| 20240129 | SAT    | 0                   | 37           | 2995         | N      |
| 20240129 | SATO   | 0                   | 100          | 400          | N      |
| 20240129 | SATS   | 100                 | 23636        | 32165        | N      |
| 20240129 | SAVA   | 0                   | 1614         | 2046         | N      |
| 20240129 | SAVAW  | 0                   | 100          | 469          | N      |
| 20240129 | SAVE   | 143080              | 956907       | 2355712      | N      |
| 20240129 | SAY    | 0                   | 18           | 1550         | N      |
| 20240129 | SAZ    | 0                   | 0            | 105          | N      |
| 20240129 | SB     | 1609                | 138977       | 231591       | N      |
| 20240129 | SB PRC | 0                   | 0            | 181          | N      |
| 20240129 | SB PRD | 0                   | 383          | 581          | N      |
| 20240129 | SBAC   | 0                   | 3863         | 7306         | N      |
| 20240129 | SBBA   | 0                   | 1248         | 1779         | N      |
| 20240129 | SBCF   | 0                   | 2505         | 3647         | N      |
| 20240129 | SBGI   | 2                   | 2739         | 3784         | N      |
| 20240129 | SBH    | 52                  | 323727       | 492770       | N      |
| 20240129 | SBI    | 0                   | 241          | 3988         | N      |
| 20240129 | SBIO   | 0                   | 0            | 72           | N      |
| 20240129 | SBLK   | 0                   | 24946        | 35919        | N      |
| 20240129 | SBOW   | 57                  | 45579        | 62722        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | SBR      | 0                   | 2629         | 3704         | N      |
| 20240129 | SBRA     | 705                 | 36755        | 53279        | N      |
| 20240129 | SBS      | 0                   | 64386        | 91856        | N      |
| 20240129 | SBSI     | 0                   | 1277         | 2477         | N      |
| 20240129 | SBSW     | 1341                | 229009       | 385773       | N      |
| 20240129 | SBT      | 0                   | 0            | 402          | N      |
| 20240129 | SBUX     | 275                 | 198104       | 474465       | N      |
| 20240129 | SBXC     | 0                   | 10           | 10           | N      |
| 20240129 | SBXC U   | 0                   | 15           | 215          | N      |
| 20240129 | SCCO     | 77                  | 144932       | 231194       | N      |
| 20240129 | SCD      | 0                   | 4085         | 10419        | N      |
| 20240129 | SCE PRG  | 0                   | 587          | 593          | N      |
| 20240129 | SCE PRH  | 829                 | 3802         | 6411         | N      |
| 20240129 | SCE PRJ  | 0                   | 532          | 4070         | N      |
| 20240129 | SCE PRK  | 0                   | 198          | 2992         | N      |
| 20240129 | SCE PRL  | 0                   | 1092         | 3840         | N      |
| 20240129 | SCE PRM  | 0                   | 1377         | 7062         | N      |
| 20240129 | SCHA     | 0                   | 7821         | 12648        | N      |
| 20240129 | SCHB     | 6                   | 8699         | 11103        | N      |
| 20240129 | SCHC     | 0                   | 6605         | 7997         | N      |
| 20240129 | SCHD     | 401                 | 40360        | 54995        | N      |
| 20240129 | SCHE     | 0                   | 12524        | 24190        | N      |
| 20240129 | SCHF     | 0                   | 68807        | 70179        | N      |
| 20240129 | SCHG     | 1200                | 27631        | 32706        | N      |
| 20240129 | SCHH     | 0                   | 26497        | 30635        | N      |
| 20240129 | SCHI     | 0                   | 237          | 3640         | N      |
| 20240129 | SCHJ     | 0                   | 400          | 400          | N      |
| 20240129 | SCHK     | 0                   | 1959         | 4404         | N      |
| 20240129 | SCHL     | 0                   | 850          | 1228         | N      |
| 20240129 | SCHM     | 0                   | 2480         | 3130         | N      |
| 20240129 | SCHO     | 0                   | 17534        | 24022        | N      |
| 20240129 | SCHP     | 0                   | 26942        | 27358        | N      |
| 20240129 | SCHQ     | 0                   | 3737         | 5313         | N      |
| 20240129 | SCHR     | 0                   | 23227        | 25920        | N      |
| 20240129 | SCHV     | 0                   | 4386         | 5710         | N      |
| 20240129 | SCHW     | 14030               | 563906       | 1536703      | N      |
| 20240129 | SCHW PRD | 370                 | 4842         | 10190        | N      |
| 20240129 | SCHW PRJ | 0                   | 10465        | 14774        | N      |
| 20240129 | SCHX     | 26                  | 19800        | 20610        | N      |
| 20240129 | SCHY     | 0                   | 228          | 235          | N      |
| 20240129 | SCHZ     | 0                   | 9429         | 12879        | N      |
| 20240129 | SCI      | 1700                | 159566       | 267673       | N      |
| 20240129 | SCL      | 0                   | 17278        | 23376        | N      |
| 20240129 | SCLX     | 0                   | 9979         | 11952        | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | SCM      | 763                 | 5785         | 17103        | N      |
| 20240129 | SCMB     | 0                   | 100          | 100          | N      |
| 20240129 | SCO      | 0                   | 23247        | 34392        | N      |
| 20240129 | SCOR     | 0                   | 0            | 4            | N      |
| 20240129 | SCPH     | 0                   | 7578         | 12824        | N      |
| 20240129 | SCRM     | 0                   | 2200         | 6921         | N      |
| 20240129 | SCS      | 9                   | 246479       | 416746       | N      |
| 20240129 | SCSC     | 0                   | 18           | 117          | N      |
| 20240129 | SCVL     | 0                   | 381          | 1097         | N      |
| 20240129 | SCWO     | 0                   | 679          | 1051         | N      |
| 20240129 | SCWX     | 0                   | 1            | 1            | N      |
| 20240129 | SCX      | 0                   | 5181         | 9534         | N      |
| 20240129 | SCYB     | 0                   | 0            | 748          | N      |
| 20240129 | SCYX     | 0                   | 561          | 1411         | N      |
| 20240129 | SCZ      | 0                   | 12467        | 15632        | N      |
| 20240129 | SD       | 94                  | 98671        | 144049       | N      |
| 20240129 | SDA      | 0                   | 5            | 705          | N      |
| 20240129 | SDD      | 0                   | 0            | 100          | N      |
| 20240129 | SDG      | 0                   | 40           | 140          | N      |
| 20240129 | SDGR     | 0                   | 5864         | 8122         | N      |
| 20240129 | SDHC     | 845                 | 32243        | 56442        | N      |
| 20240129 | SDHY     | 3250                | 5564         | 12130        | N      |
| 20240129 | SDIG     | 650                 | 21208        | 30036        | N      |
| 20240129 | SDIV     | 0                   | 5150         | 6369         | N      |
| 20240129 | SDOG     | 0                   | 2871         | 3627         | N      |
| 20240129 | SDOT     | 0                   | 0            | 100          | N      |
| 20240129 | SDOW     | 0                   | 99017        | 124995       | N      |
| 20240129 | SDP      | 0                   | 0            | 100          | N      |
| 20240129 | SDRL     | 8                   | 56265        | 123663       | N      |
| 20240129 | SDS      | 0                   | 154177       | 239241       | N      |
| 20240129 | SDVY     | 0                   | 4342         | 5969         | N      |
| 20240129 | SDY      | 0                   | 8806         | 11080        | N      |
| 20240129 | SE       | 2257                | 501745       | 1450502      | N      |
| 20240129 | SEAL PRA | 0                   | 331          | 1534         | N      |
| 20240129 | SEAL PRB | 0                   | 5372         | 5763         | N      |
| 20240129 | SEAS     | 17                  | 138834       | 244584       | N      |
| 20240129 | SEAT     | 0                   | 19449        | 28001        | N      |
| 20240129 | SEB      | 0                   | 6            | 18           | N      |
| 20240129 | SECT     | 0                   | 1720         | 2022         | N      |
| 20240129 | SEDA     | 0                   | 0            | 162          | N      |
| 20240129 | SEDA U   | 0                   | 100          | 101          | N      |
| 20240129 | SEDG     | 0                   | 15765        | 23377        | N      |
| 20240129 | SEE      | 17                  | 186069       | 713950       | N      |
| 20240129 | SEEL     | 567                 | 2533         | 4059         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | SEER   | 100                 | 1634         | 2134         | N      |
| 20240129 | SEIC   | 0                   | 4415         | 5644         | N      |
| 20240129 | SEIX   | 0                   | 0            | 320          | N      |
| 20240129 | SEM    | 5031                | 63636        | 108611       | N      |
| 20240129 | SEMR   | 761                 | 27315        | 96038        | N      |
| 20240129 | SENEA  | 0                   | 293          | 316          | N      |
| 20240129 | SENS   | 0                   | 2399         | 3188         | N      |
| 20240129 | SERA   | 0                   | 81           | 108          | N      |
| 20240129 | SES    | 33                  | 151964       | 197408       | N      |
| 20240129 | SEVN   | 0                   | 919          | 1130         | N      |
| 20240129 | SEZL   | 0                   | 23           | 223          | N      |
| 20240129 | SF     | 1250                | 106241       | 179943       | N      |
| 20240129 | SF PRB | 0                   | 221          | 5735         | N      |
| 20240129 | SF PRC | 0                   | 1058         | 3171         | N      |
| 20240129 | SF PRD | 0                   | 1833         | 6354         | N      |
| 20240129 | SFB    | 0                   | 11582        | 37481        | N      |
| 20240129 | SFBS   | 0                   | 66013        | 84546        | N      |
| 20240129 | SFIX   | 0                   | 47806        | 55230        | N      |
| 20240129 | SFL    | 1313                | 112145       | 193585       | N      |
| 20240129 | SFM    | 0                   | 9053         | 13029        | N      |
| 20240129 | SFNC   | 5                   | 3630         | 11919        | N      |
| 20240129 | SFST   | 0                   | 6            | 7            | N      |
| 20240129 | SFWL   | 0                   | 275          | 375          | N      |
| 20240129 | SFY    | 400                 | 7427         | 7534         | N      |
| 20240129 | SG     | 1479                | 179834       | 406976       | N      |
| 20240129 | SGA    | 0                   | 5            | 105          | N      |
| 20240129 | SGC    | 0                   | 61           | 103          | N      |
| 20240129 | SGD    | 0                   | 0            | 15           | N      |
| 20240129 | SGDM   | 0                   | 1            | 1            | N      |
| 20240129 | SGH    | 0                   | 2670         | 11534        | N      |
| 20240129 | SGHC   | 152                 | 33952        | 53899        | N      |
| 20240129 | SGHT   | 0                   | 1057         | 1867         | N      |
| 20240129 | SGLC   | 0                   | 1            | 406          | N      |
| 20240129 | SGML   | 100                 | 6201         | 13669        | N      |
| 20240129 | SGMO   | 0                   | 3532         | 13634        | N      |
| 20240129 | SGMT   | 413                 | 5586         | 12032        | N      |
| 20240129 | SGOL   | 0                   | 11924        | 12871        | N      |
| 20240129 | SGOV   | 0                   | 14086        | 18023        | N      |
| 20240129 | SGRY   | 7                   | 7149         | 8620         | N      |
| 20240129 | SGU    | 0                   | 739          | 2282         | N      |
| 20240129 | SH     | 0                   | 558786       | 566390       | N      |
| 20240129 | SHAK   | 96                  | 198546       | 335966       | N      |
| 20240129 | SHAP   | 0                   | 0            | 200          | N      |
| 20240129 | SHBI   | 0                   | 923          | 1297         | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | SHC      | 0                   | 6058         | 8381         | N      |
| 20240129 | SHCO     | 14                  | 5494         | 14845        | N      |
| 20240129 | SHCR     | 0                   | 4429         | 6364         | N      |
| 20240129 | SHE      | 0                   | 1            | 1            | N      |
| 20240129 | SHEL     | 2567                | 540125       | 773284       | N      |
| 20240129 | SHEN     | 0                   | 43           | 84           | N      |
| 20240129 | SHG      | 3                   | 29157        | 36160        | N      |
| 20240129 | SHIP     | 0                   | 44           | 517          | N      |
| 20240129 | SHLS     | 0                   | 61922        | 122209       | N      |
| 20240129 | SHM      | 0                   | 1203         | 3719         | N      |
| 20240129 | SHO      | 64032               | 400972       | 1121675      | N      |
| 20240129 | SHO PRH  | 0                   | 35           | 852          | N      |
| 20240129 | SHO PRI  | 0                   | 0            | 1414         | N      |
| 20240129 | SHOC     | 750                 | 3010         | 4507         | N      |
| 20240129 | SHOO     | 14                  | 5319         | 5907         | N      |
| 20240129 | SHOP     | 12463               | 731517       | 1273100      | N      |
| 20240129 | SHOT     | 2550                | 96115        | 126209       | N      |
| 20240129 | SHV      | 0                   | 15904        | 29040        | N      |
| 20240129 | SHW      | 3467                | 221269       | 513493       | N      |
| 20240129 | SHY      | 0                   | 50789        | 67316        | N      |
| 20240129 | SHYD     | 0                   | 0            | 935          | N      |
| 20240129 | SHYF     | 0                   | 1474         | 2200         | N      |
| 20240129 | SHYG     | 0                   | 17382        | 25832        | N      |
| 20240129 | SIBN     | 0                   | 2325         | 3709         | N      |
| 20240129 | SID      | 0                   | 282406       | 410799       | N      |
| 20240129 | SIDU     | 0                   | 41           | 166          | N      |
| 20240129 | SIG      | 824                 | 94150        | 141790       | N      |
| 20240129 | SIGA     | 0                   | 9075         | 14740        | N      |
| 20240129 | SIGI     | 0                   | 1567         | 2332         | N      |
| 20240129 | SII      | 100                 | 4250         | 10640        | N      |
| 20240129 | SIL      | 0                   | 1933         | 3453         | N      |
| 20240129 | SILC     | 0                   | 0            | 10           | N      |
| 20240129 | SILJ     | 0                   | 9209         | 18060        | N      |
| 20240129 | SILK     | 100                 | 4409         | 8585         | N      |
| 20240129 | SILV     | 0                   | 25329        | 39257        | N      |
| 20240129 | SIMO     | 0                   | 8712         | 17372        | N      |
| 20240129 | SING     | 0                   | 400          | 400          | N      |
| 20240129 | SIRI     | 55                  | 347745       | 624484       | N      |
| 20240129 | SITC     | 46361               | 384997       | 970609       | N      |
| 20240129 | SITC PRA | 0                   | 1143         | 1603         | N      |
| 20240129 | SITE     | 248                 | 44958        | 80556        | N      |
| 20240129 | SITM     | 0                   | 957          | 1390         | N      |
| 20240129 | SIVR     | 0                   | 2250         | 8528         | N      |
| 20240129 | SIX      | 448                 | 100767       | 155723       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | SIXA    | 0                   | 32           | 32           | N      |
| 20240129 | SJ      | 0                   | 100          | 960          | N      |
| 20240129 | SJB     | 0                   | 1916         | 1932         | N      |
| 20240129 | SJM     | 299                 | 285345       | 519142       | N      |
| 20240129 | SJNK    | 5600                | 85955        | 101552       | N      |
| 20240129 | SJT     | 217                 | 69842        | 101151       | N      |
| 20240129 | SJW     | 0                   | 22232        | 39850        | N      |
| 20240129 | SKE     | 935                 | 44866        | 61863        | N      |
| 20240129 | SKIL    | 201                 | 5596         | 11145        | N      |
| 20240129 | SKIN    | 0                   | 65775        | 80456        | N      |
| 20240129 | SKLZ    | 721                 | 44423        | 75038        | N      |
| 20240129 | SKM     | 354                 | 48066        | 71159        | N      |
| 20240129 | SKOR    | 0                   | 37           | 37           | N      |
| 20240129 | SKRE    | 0                   | 553          | 553          | N      |
| 20240129 | SKT     | 551                 | 72727        | 166643       | N      |
| 20240129 | SKWD    | 0                   | 292          | 1566         | N      |
| 20240129 | SKX     | 553                 | 137469       | 477062       | N      |
| 20240129 | SKY     | 0                   | 48930        | 96054        | N      |
| 20240129 | SKYH    | 0                   | 330          | 332          | N      |
| 20240129 | SKYT    | 0                   | 3769         | 4987         | N      |
| 20240129 | SKYW    | 0                   | 1174         | 1997         | N      |
| 20240129 | SKYY    | 0                   | 1123         | 1133         | N      |
| 20240129 | SLAB    | 0                   | 1772         | 1981         | N      |
| 20240129 | SLB     | 16407               | 1080384      | 2918211      | N      |
| 20240129 | SLCA    | 3958                | 111407       | 161837       | N      |
| 20240129 | SLDB    | 0                   | 853          | 2411         | N      |
| 20240129 | SLDP    | 0                   | 100044       | 269689       | N      |
| 20240129 | SLF     | 856                 | 100980       | 168618       | N      |
| 20240129 | SLG     | 31                  | 130197       | 245133       | N      |
| 20240129 | SLG PRI | 0                   | 2627         | 4276         | N      |
| 20240129 | SLGN    | 226                 | 106798       | 195382       | N      |
| 20240129 | SLI     | 909                 | 51459        | 67534        | N      |
| 20240129 | SLM     | 0                   | 70578        | 131771       | N      |
| 20240129 | SLMBP   | 0                   | 63           | 63           | N      |
| 20240129 | SLN     | 0                   | 74           | 1057         | N      |
| 20240129 | SLNA    | 0                   | 9841         | 23655        | N      |
| 20240129 | SLNAW   | 0                   | 0            | 789          | N      |
| 20240129 | SLND    | 0                   | 1            | 1            | N      |
| 20240129 | SLNH    | 0                   | 0            | 6            | N      |
| 20240129 | SLNO    | 0                   | 610          | 1063         | N      |
| 20240129 | SLP     | 0                   | 517          | 526          | N      |
| 20240129 | SLQD    | 0                   | 300          | 1107         | N      |
| 20240129 | SLQT    | 2579                | 90945        | 164096       | N      |
| 20240129 | SLRC    | 0                   | 9264         | 12928        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | SLRN   | 0                   | 4078         | 8140         | N      |
| 20240129 | SLRX   | 0                   | 0            | 500          | N      |
| 20240129 | SLS    | 0                   | 7717         | 12547        | N      |
| 20240129 | SLV    | 400                 | 465160       | 695048       | N      |
| 20240129 | SLVM   | 43                  | 79614        | 135040       | N      |
| 20240129 | SLX    | 0                   | 186          | 214          | N      |
| 20240129 | SLYG   | 0                   | 717          | 817          | N      |
| 20240129 | SLYV   | 0                   | 511          | 7155         | N      |
| 20240129 | SM     | 15028               | 235633       | 337534       | N      |
| 20240129 | SMAR   | 263                 | 71002        | 210557       | N      |
| 20240129 | SMB    | 0                   | 0            | 100          | N      |
| 20240129 | SMBC   | 0                   | 33           | 71           | N      |
| 20240129 | SMBK   | 200                 | 12826        | 18074        | N      |
| 20240129 | SMCI   | 296                 | 54556        | 75610        | N      |
| 20240129 | SMDV   | 0                   | 3537         | 5394         | N      |
| 20240129 | SMFG   | 166                 | 134039       | 260238       | N      |
| 20240129 | SMFL   | 0                   | 200          | 200          | N      |
| 20240129 | SMG    | 253                 | 152771       | 251533       | N      |
| 20240129 | SMH    | 0                   | 320274       | 434738       | N      |
| 20240129 | SMHI   | 0                   | 10576        | 28497        | N      |
| 20240129 | SMID   | 0                   | 24           | 24           | N      |
| 20240129 | SMIG   | 0                   | 1800         | 1800         | N      |
| 20240129 | SMIN   | 0                   | 842          | 887          | N      |
| 20240129 | SMLF   | 0                   | 100          | 100          | N      |
| 20240129 | SMLP   | 0                   | 705          | 6931         | N      |
| 20240129 | SMLR   | 0                   | 325          | 651          | N      |
| 20240129 | SMMD   | 0                   | 1            | 1            | N      |
| 20240129 | SMMT   | 12726               | 45482        | 99854        | N      |
| 20240129 | SMMU   | 0                   | 700          | 700          | N      |
| 20240129 | SMMV   | 0                   | 129          | 229          | N      |
| 20240129 | SMOT   | 0                   | 100          | 401          | N      |
| 20240129 | SMP    | 11510               | 24526        | 35574        | N      |
| 20240129 | SMPL   | 0                   | 3870         | 5915         | N      |
| 20240129 | SMR    | 2405                | 291466       | 432274       | N      |
| 20240129 | SMR WS | 0                   | 2070         | 8825         | N      |
| 20240129 | SMRT   | 1100                | 163367       | 298451       | N      |
| 20240129 | SMTC   | 0                   | 3972         | 8983         | N      |
| 20240129 | SMTI   | 0                   | 0            | 107          | N      |
| 20240129 | SMWB   | 104                 | 9184         | 12504        | N      |
| 20240129 | SMX    | 3048                | 3248         | 10110        | N      |
| 20240129 | SN     | 0                   | 76846        | 285966       | N      |
| 20240129 | SNA    | 475                 | 32258        | 75759        | N      |
| 20240129 | SNAP   | 22484               | 1680505      | 3564731      | N      |
| 20240129 | SNBR   | 0                   | 4443         | 9521         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | SNCE    | 274                 | 3512         | 3882         | N      |
| 20240129 | SNCR    | 0                   | 100          | 768          | N      |
| 20240129 | SNCY    | 0                   | 6032         | 6637         | N      |
| 20240129 | SNDA    | 0                   | 45           | 119          | N      |
| 20240129 | SNDL    | 0                   | 44984        | 108847       | N      |
| 20240129 | SNDR    | 0                   | 162851       | 270664       | N      |
| 20240129 | SNDX    | 0                   | 6783         | 12474        | N      |
| 20240129 | SNES    | 0                   | 122          | 122          | N      |
| 20240129 | SNEX    | 0                   | 247          | 313          | N      |
| 20240129 | SNGX    | 0                   | 0            | 100          | N      |
| 20240129 | SNN     | 8                   | 144923       | 193338       | N      |
| 20240129 | SNOA    | 0                   | 0            | 1100         | N      |
| 20240129 | SNOW    | 9434                | 623249       | 1204957      | N      |
| 20240129 | SNPE    | 0                   | 3636         | 5489         | N      |
| 20240129 | SNPS    | 114                 | 10485        | 14116        | N      |
| 20240129 | SNPX    | 168                 | 168          | 268          | N      |
| 20240129 | SNTG    | 0                   | 0            | 400          | N      |
| 20240129 | SNV     | 210                 | 222438       | 367582       | N      |
| 20240129 | SNV PRD | 0                   | 424          | 4332         | N      |
| 20240129 | SNV PRE | 0                   | 547          | 4330         | N      |
| 20240129 | SNX     | 35                  | 455585       | 979383       | N      |
| 20240129 | SNY     | 0                   | 10194        | 12163        | N      |
| 20240129 | SO      | 3336                | 702877       | 1077259      | N      |
| 20240129 | SOCL    | 0                   | 0            | 7            | N      |
| 20240129 | SOFI    | 30020               | 2269115      | 4947497      | N      |
| 20240129 | SOHU    | 0                   | 593          | 653          | N      |
| 20240129 | SOI     | 1675                | 67865        | 142245       | N      |
| 20240129 | SOJC    | 0                   | 278          | 2686         | N      |
| 20240129 | SOJD    | 0                   | 9776         | 12727        | N      |
| 20240129 | SOJE    | 0                   | 4107         | 14122        | N      |
| 20240129 | SOL     | 1326                | 107286       | 246613       | N      |
| 20240129 | SON     | 62                  | 40547        | 94132        | N      |
| 20240129 | SOND    | 0                   | 1100         | 1100         | N      |
| 20240129 | SONO    | 0                   | 21574        | 33861        | N      |
| 20240129 | SONY    | 442                 | 82353        | 129395       | N      |
| 20240129 | SOR     | 0                   | 190          | 4776         | N      |
| 20240129 | SOS     | 803                 | 11084        | 16712        | N      |
| 20240129 | SOTK    | 0                   | 3            | 3            | N      |
| 20240129 | SOUN    | 0                   | 100931       | 115153       | N      |
| 20240129 | SOVO    | 0                   | 3508         | 14465        | N      |
| 20240129 | SOXL    | 1917                | 744660       | 1199812      | N      |
| 20240129 | SOXQ    | 400                 | 1114         | 2700         | N      |
| 20240129 | SOXS    | 1414                | 1035007      | 1552014      | N      |
| 20240129 | SOXX    | 0                   | 10630        | 26411        | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | SP       | 0                   | 114          | 294          | N      |
| 20240129 | SPAB     | 0                   | 12257        | 18962        | N      |
| 20240129 | SPB      | 20                  | 67526        | 163910       | N      |
| 20240129 | SPBO     | 0                   | 901          | 2572         | N      |
| 20240129 | SPCB     | 0                   | 31           | 231          | N      |
| 20240129 | SPCE     | 31889               | 1029552      | 1138478      | N      |
| 20240129 | SPDG     | 0                   | 30           | 30           | N      |
| 20240129 | SPDN     | 0                   | 79603        | 82174        | N      |
| 20240129 | SPDW     | 0                   | 52522        | 66149        | N      |
| 20240129 | SPE      | 0                   | 132          | 5063         | N      |
| 20240129 | SPEM     | 0                   | 36346        | 39922        | N      |
| 20240129 | SPEU     | 0                   | 0            | 10           | N      |
| 20240129 | SPFF     | 0                   | 900          | 1300         | N      |
| 20240129 | SPFI     | 0                   | 158          | 163          | N      |
| 20240129 | SPG      | 3722                | 297951       | 564783       | N      |
| 20240129 | SPG PRJ  | 0                   | 0            | 100          | N      |
| 20240129 | SPGI     | 2722                | 147515       | 379117       | N      |
| 20240129 | SPGM     | 0                   | 100          | 200          | N      |
| 20240129 | SPGP     | 0                   | 2678         | 2828         | N      |
| 20240129 | SPH      | 4974                | 47211        | 74237        | N      |
| 20240129 | SPHB     | 0                   | 16281        | 33500        | N      |
| 20240129 | SPHD     | 0                   | 22641        | 31819        | N      |
| 20240129 | SPHQ     | 400                 | 25309        | 26553        | N      |
| 20240129 | SPHR     | 168                 | 73314        | 162367       | N      |
| 20240129 | SPHY     | 0                   | 116406       | 129362       | N      |
| 20240129 | SPIB     | 0                   | 58014        | 64008        | N      |
| 20240129 | SPIP     | 0                   | 18199        | 21132        | N      |
| 20240129 | SPIR     | 8128                | 29015        | 33588        | N      |
| 20240129 | SPLB     | 0                   | 16672        | 18989        | N      |
| 20240129 | SPLG     | 0                   | 289111       | 320252       | N      |
| 20240129 | SPLK     | 21                  | 61576        | 96298        | N      |
| 20240129 | SPLP     | 0                   | 0            | 1            | N      |
| 20240129 | SPLP PRA | 0                   | 2            | 1038         | N      |
| 20240129 | SPLV     | 0                   | 40812        | 71341        | N      |
| 20240129 | SPMB     | 0                   | 5192         | 5797         | N      |
| 20240129 | SPMD     | 0                   | 4689         | 8112         | N      |
| 20240129 | SPMO     | 0                   | 100          | 100          | N      |
| 20240129 | SPNS     | 0                   | 110          | 228          | N      |
| 20240129 | SPNT     | 2126                | 104349       | 207703       | N      |
| 20240129 | SPNT PRB | 0                   | 438          | 2475         | N      |
| 20240129 | SPOK     | 0                   | 489          | 674          | N      |
| 20240129 | SPOT     | 3976                | 100278       | 251207       | N      |
| 20240129 | SPPP     | 0                   | 900          | 1100         | N      |
| 20240129 | SPR      | 5170                | 371946       | 738455       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | SPRB   | 0                   | 660          | 1188         | N      |
| 20240129 | SPRC   | 700                 | 700          | 2037         | N      |
| 20240129 | SPRO   | 0                   | 103          | 412          | N      |
| 20240129 | SPRU   | 24                  | 779          | 2902         | N      |
| 20240129 | SPRX   | 0                   | 600          | 603          | N      |
| 20240129 | SPRY   | 0                   | 1529         | 1735         | N      |
| 20240129 | SPSB   | 0                   | 5902         | 10751        | N      |
| 20240129 | SPSC   | 0                   | 352          | 467          | N      |
| 20240129 | SPSK   | 0                   | 400          | 700          | N      |
| 20240129 | SPSM   | 0                   | 12654        | 16830        | N      |
| 20240129 | SPT    | 0                   | 5381         | 5648         | N      |
| 20240129 | SPTE   | 0                   | 0            | 46           | N      |
| 20240129 | SPTI   | 0                   | 19954        | 21111        | N      |
| 20240129 | SPTL   | 0                   | 125217       | 132270       | N      |
| 20240129 | SPTM   | 0                   | 6391         | 8247         | N      |
| 20240129 | SPTN   | 113                 | 798          | 1686         | N      |
| 20240129 | SPTS   | 0                   | 2603         | 8577         | N      |
| 20240129 | SPUS   | 0                   | 1506         | 1706         | N      |
| 20240129 | SPVU   | 0                   | 500          | 600          | N      |
| 20240129 | SPWH   | 0                   | 8868         | 9287         | N      |
| 20240129 | SPWR   | 460                 | 143431       | 173201       | N      |
| 20240129 | SPXC   | 7                   | 29086        | 73620        | N      |
| 20240129 | SPXL   | 101                 | 151101       | 236735       | N      |
| 20240129 | SPXS   | 0                   | 934585       | 1120846      | N      |
| 20240129 | SPXU   | 0                   | 562773       | 653556       | N      |
| 20240129 | SPXX   | 0                   | 2250         | 6988         | N      |
| 20240129 | SPY    | 100                 | 710806       | 1960467      | N      |
| 20240129 | SPYC   | 0                   | 0            | 1            | N      |
| 20240129 | SPYD   | 342                 | 16073        | 22214        | N      |
| 20240129 | SPYG   | 239                 | 18714        | 25593        | N      |
| 20240129 | SPYI   | 0                   | 10           | 10           | N      |
| 20240129 | SPYV   | 0                   | 54082        | 56249        | N      |
| 20240129 | SPYX   | 0                   | 49909        | 50134        | N      |
| 20240129 | SQ     | 8189                | 928934       | 1898413      | N      |
| 20240129 | SQM    | 529                 | 229246       | 459127       | N      |
| 20240129 | SQNS   | 2                   | 17           | 15230        | N      |
| 20240129 | SQQQ   | 600                 | 1654198      | 2510451      | N      |
| 20240129 | SQSP   | 4                   | 69664        | 156390       | N      |
| 20240129 | SQY    | 0                   | 0            | 43           | N      |
| 20240129 | SR     | 115                 | 101542       | 206297       | N      |
| 20240129 | SR PRA | 0                   | 62           | 4561         | N      |
| 20240129 | SRAD   | 0                   | 1681         | 4298         | N      |
| 20240129 | SRBK   | 0                   | 0            | 125          | N      |
| 20240129 | SRCE   | 0                   | 58           | 108          | N      |



| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | SRCL    | 0                   | 7491         | 8646         | N      |
| 20240129 | SRDX    | 0                   | 108          | 144          | N      |
| 20240129 | SRE     | 3256                | 383880       | 855465       | N      |
| 20240129 | SREA    | 1                   | 3161         | 7156         | N      |
| 20240129 | SRFM    | 89                  | 12297        | 24121        | N      |
| 20240129 | SRG     | 0                   | 15289        | 66353        | N      |
| 20240129 | SRG PRA | 0                   | 367          | 369          | N      |
| 20240129 | SRI     | 0                   | 23504        | 39736        | N      |
| 20240129 | SRL     | 61                  | 601          | 3014         | N      |
| 20240129 | SRLN    | 0                   | 21893        | 50551        | N      |
| 20240129 | SRPT    | 88                  | 8352         | 11838        | N      |
| 20240129 | SRRK    | 0                   | 3169         | 7821         | N      |
| 20240129 | SRS     | 0                   | 39           | 39           | N      |
| 20240129 | SRTS    | 0                   | 2            | 385          | N      |
| 20240129 | SRTY    | 100                 | 13133        | 17926        | N      |
| 20240129 | SRV     | 89                  | 692          | 3593         | N      |
| 20240129 | SRZN    | 0                   | 1            | 15           | N      |
| 20240129 | SSB     | 13301               | 130067       | 180452       | N      |
| 20240129 | SSBK    | 0                   | 2            | 2            | N      |
| 20240129 | SSD     | 672                 | 33662        | 49742        | N      |
| 20240129 | SSL     | 2430                | 51113        | 180983       | N      |
| 20240129 | SSNC    | 100                 | 4437         | 6568         | N      |
| 20240129 | SSNT    | 0                   | 289          | 920          | N      |
| 20240129 | SSO     | 1100                | 124396       | 145100       | N      |
| 20240129 | SSP     | 0                   | 8176         | 11984        | N      |
| 20240129 | SSRM    | 2758                | 78564        | 141489       | N      |
| 20240129 | SSSS    | 0                   | 0            | 1200         | N      |
| 20240129 | SST     | 105                 | 15301        | 22780        | N      |
| 20240129 | SST WS  | 0                   | 0            | 40           | N      |
| 20240129 | SSTI    | 0                   | 1776         | 3033         | N      |
| 20240129 | SSTK    | 11                  | 91325        | 139517       | N      |
| 20240129 | SSYS    | 0                   | 5992         | 7804         | N      |
| 20240129 | ST      | 31                  | 143495       | 385292       | N      |
| 20240129 | STAA    | 0                   | 2231         | 3964         | N      |
| 20240129 | STAG    | 154                 | 155819       | 265091       | N      |
| 20240129 | STBA    | 0                   | 1975         | 3519         | N      |
| 20240129 | STC     | 4742                | 37423        | 48417        | N      |
| 20240129 | STE     | 378                 | 49412        | 89798        | N      |
| 20240129 | STEL    | 2                   | 25582        | 51853        | N      |
| 20240129 | STEM    | 3726                | 448208       | 898269       | N      |
| 20240129 | STEP    | 0                   | 904          | 1479         | N      |
| 20240129 | STER    | 0                   | 868          | 1320         | N      |
| 20240129 | STEW    | 1524                | 6869         | 15281        | N      |
| 20240129 | STG     | 0                   | 292          | 431          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | STGW    | 0                   | 20921        | 28359        | N      |
| 20240129 | STHO    | 0                   | 69           | 69           | N      |
| 20240129 | STIM    | 0                   | 69           | 69           | N      |
| 20240129 | STIP    | 0                   | 13723        | 15411        | N      |
| 20240129 | STK     | 1                   | 3366         | 5066         | N      |
| 20240129 | STKH    | 0                   | 0            | 401          | N      |
| 20240129 | STKL    | 103                 | 21794        | 36613        | N      |
| 20240129 | STKS    | 0                   | 0            | 71           | N      |
| 20240129 | STLA    | 1469                | 659087       | 941742       | N      |
| 20240129 | STLD    | 0                   | 12263        | 18002        | N      |
| 20240129 | STLG    | 0                   | 200          | 227          | N      |
| 20240129 | STM     | 1904                | 512997       | 755834       | N      |
| 20240129 | STN     | 15                  | 10768        | 17499        | N      |
| 20240129 | STNE    | 156                 | 31207        | 82257        | N      |
| 20240129 | STNG    | 11521               | 140062       | 358906       | N      |
| 20240129 | STOK    | 0                   | 96           | 903          | N      |
| 20240129 | STPZ    | 0                   | 0            | 100          | N      |
| 20240129 | STR     | 1829                | 103290       | 199420       | N      |
| 20240129 | STRA    | 0                   | 999          | 1439         | N      |
| 20240129 | STRC    | 0                   | 0            | 1405         | N      |
| 20240129 | STRL    | 0                   | 2347         | 3055         | N      |
| 20240129 | STRO    | 0                   | 3007         | 18081        | N      |
| 20240129 | STRT    | 0                   | 0            | 20           | N      |
| 20240129 | STRV    | 56                  | 7988         | 12294        | N      |
| 20240129 | STT     | 1303                | 134703       | 554158       | N      |
| 20240129 | STT PRD | 0                   | 9146         | 22138        | N      |
| 20240129 | STT PRG | 0                   | 11009        | 18792        | N      |
| 20240129 | STTK    | 0                   | 851          | 2628         | N      |
| 20240129 | STVN    | 101                 | 15885        | 27432        | N      |
| 20240129 | STWD    | 2071                | 321029       | 404263       | N      |
| 20240129 | STX     | 45                  | 26654        | 34009        | N      |
| 20240129 | STXD    | 0                   | 1139         | 1156         | N      |
| 20240129 | STXE    | 0                   | 949          | 971          | N      |
| 20240129 | STXG    | 0                   | 2259         | 2292         | N      |
| 20240129 | STXK    | 0                   | 2813         | 4042         | N      |
| 20240129 | STXS    | 0                   | 2157         | 3073         | N      |
| 20240129 | STXT    | 0                   | 453          | 462          | N      |
| 20240129 | STXV    | 6                   | 2051         | 2060         | N      |
| 20240129 | STZ     | 1377                | 151380       | 318624       | N      |
| 20240129 | SU      | 2065                | 396318       | 653429       | N      |
| 20240129 | SUB     | 0                   | 1235         | 2518         | N      |
| 20240129 | SUGP    | 95                  | 95           | 278          | N      |
| 20240129 | SUI     | 265                 | 70141        | 235206       | N      |
| 20240129 | SUM     | 33833               | 118147       | 215799       | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | SUN    | 2217                | 59647        | 99142        | N      |
| 20240129 | SUNW   | 0                   | 17878        | 21108        | N      |
| 20240129 | SUP    | 899                 | 5420         | 10053        | N      |
| 20240129 | SUPN   | 0                   | 1470         | 4823         | N      |
| 20240129 | SUPV   | 23356               | 111020       | 281313       | N      |
| 20240129 | SURG   | 0                   | 13945        | 18347        | N      |
| 20240129 | SURGW  | 0                   | 100          | 100          | N      |
| 20240129 | SUSA   | 0                   | 3285         | 5300         | N      |
| 20240129 | SUSB   | 0                   | 904          | 983          | N      |
| 20240129 | SUSC   | 0                   | 1774         | 5399         | N      |
| 20240129 | SUSL   | 0                   | 1101         | 1107         | N      |
| 20240129 | SUZ    | 362                 | 505120       | 627966       | N      |
| 20240129 | SVAL   | 0                   | 0            | 129          | N      |
| 20240129 | SVC    | 0                   | 13803        | 20371        | N      |
| 20240129 | SVII   | 0                   | 100          | 200          | N      |
| 20240129 | SVIX   | 0                   | 6415         | 44801        | N      |
| 20240129 | SVM    | 0                   | 112609       | 120205       | N      |
| 20240129 | SVMH   | 0                   | 0            | 700          | N      |
| 20240129 | SVOL   | 0                   | 1683         | 3583         | N      |
| 20240129 | SVRA   | 0                   | 7859         | 17343        | N      |
| 20240129 | SVV    | 2                   | 134489       | 160448       | N      |
| 20240129 | SVXY   | 0                   | 63547        | 100505       | N      |
| 20240129 | SWAG   | 0                   | 94           | 94           | N      |
| 20240129 | SWAV   | 0                   | 6913         | 11649        | N      |
| 20240129 | SWBI   | 0                   | 932          | 1479         | N      |
| 20240129 | SWI    | 375                 | 40420        | 105837       | N      |
| 20240129 | SWIM   | 0                   | 5583         | 7126         | N      |
| 20240129 | SWIN   | 0                   | 818          | 1018         | N      |
| 20240129 | SWK    | 2725                | 180596       | 307725       | N      |
| 20240129 | SWKH   | 0                   | 0            | 428          | N      |
| 20240129 | SWKS   | 85                  | 11415        | 18113        | N      |
| 20240129 | SWN    | 3601                | 697187       | 1786871      | N      |
| 20240129 | SWTX   | 7                   | 6710         | 9053         | N      |
| 20240129 | SWVL   | 0                   | 7            | 107          | N      |
| 20240129 | SWX    | 50                  | 66558        | 117225       | N      |
| 20240129 | SWZ    | 0                   | 5275         | 6041         | N      |
| 20240129 | SXC    | 2                   | 99999        | 162552       | N      |
| 20240129 | SXI    | 8116                | 17855        | 22866        | N      |
| 20240129 | SXT    | 9838                | 48858        | 66300        | N      |
| 20240129 | SXTC   | 0                   | 1035         | 1210         | N      |
| 20240129 | SY     | 0                   | 0            | 560          | N      |
| 20240129 | SYBT   | 0                   | 412          | 462          | N      |
| 20240129 | SYBX   | 0                   | 0            | 200          | N      |
| 20240129 | SYF    | 2695                | 592322       | 1268647      | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | SYF PRA | 1500                | 33820        | 41060        | N      |
| 20240129 | SYK     | 3979                | 296410       | 421299       | N      |
| 20240129 | SYLD    | 0                   | 374          | 574          | N      |
| 20240129 | SYM     | 323                 | 10429        | 14862        | N      |
| 20240129 | SYNA    | 0                   | 1954         | 2231         | N      |
| 20240129 | SYRE    | 0                   | 1755         | 2428         | N      |
| 20240129 | SYRS    | 0                   | 1132         | 2175         | N      |
| 20240129 | SYT     | 0                   | 0            | 100          | N      |
| 20240129 | SYY     | 4133                | 593873       | 1003354      | N      |
| 20240129 | T       | 27756               | 3523534      | 7790287      | N      |
| 20240129 | T PRA   | 0                   | 11999        | 16033        | N      |
| 20240129 | T PRC   | 200                 | 4703         | 19482        | N      |
| 20240129 | TAC     | 5870                | 35011        | 86120        | N      |
| 20240129 | TACK    | 0                   | 225          | 225          | N      |
| 20240129 | TAFI    | 0                   | 0            | 100          | N      |
| 20240129 | TAK     | 3370                | 188076       | 410999       | N      |
| 20240129 | TAL     | 90959               | 908178       | 4334175      | N      |
| 20240129 | TALK    | 0                   | 27311        | 35557        | N      |
| 20240129 | TALO    | 4810                | 462119       | 754655       | N      |
| 20240129 | TAN     | 0                   | 28266        | 35507        | N      |
| 20240129 | TANH    | 0                   | 112          | 400          | N      |
| 20240129 | TAP     | 401                 | 166077       | 406329       | N      |
| 20240129 | TAP A   | 0                   | 0            | 2            | N      |
| 20240129 | TARK    | 0                   | 906          | 910          | N      |
| 20240129 | TARO    | 0                   | 3969         | 9711         | N      |
| 20240129 | TARS    | 0                   | 7221         | 10963        | N      |
| 20240129 | TASK    | 0                   | 539          | 1635         | N      |
| 20240129 | TAST    | 0                   | 4101         | 10517        | N      |
| 20240129 | TAYD    | 0                   | 7            | 38           | N      |
| 20240129 | TBB     | 0                   | 2800         | 4632         | N      |
| 20240129 | TBBK    | 0                   | 1728         | 3263         | N      |
| 20240129 | TBC     | 25                  | 5810         | 19026        | N      |
| 20240129 | TBF     | 0                   | 1921         | 3582         | N      |
| 20240129 | TBI     | 6                   | 43441        | 63626        | N      |
| 20240129 | TBIL    | 0                   | 293          | 2655         | N      |
| 20240129 | TBLA    | 0                   | 56044        | 71485        | N      |
| 20240129 | TBLD    | 0                   | 500          | 668          | N      |
| 20240129 | TBLL    | 656                 | 1645         | 1699         | N      |
| 20240129 | TBNK    | 0                   | 11           | 11           | N      |
| 20240129 | TBPH    | 0                   | 10728        | 15672        | N      |
| 20240129 | TBT     | 300                 | 52062        | 88785        | N      |
| 20240129 | TBX     | 0                   | 832          | 1235         | N      |
| 20240129 | TC      | 641                 | 2083         | 3834         | N      |
| 20240129 | TCAF    | 0                   | 5708         | 5745         | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | TCBI    | 0                   | 1625         | 3915         | N      |
| 20240129 | TCBIO   | 0                   | 154          | 254          | N      |
| 20240129 | TCBK    | 0                   | 263          | 788          | N      |
| 20240129 | TCBP    | 3206                | 3423         | 6652         | N      |
| 20240129 | TCBX    | 0                   | 7            | 9            | N      |
| 20240129 | TCHP    | 0                   | 103          | 1703         | N      |
| 20240129 | TCI     | 0                   | 664          | 1240         | N      |
| 20240129 | TCJH    | 0                   | 982          | 982          | N      |
| 20240129 | TCMD    | 16                  | 868          | 1348         | N      |
| 20240129 | TCN     | 111829              | 348804       | 738711       | N      |
| 20240129 | TCOM    | 1392                | 118873       | 194389       | N      |
| 20240129 | TCON    | 0                   | 1400         | 1800         | N      |
| 20240129 | TCPC    | 300                 | 6207         | 7419         | N      |
| 20240129 | TCRT    | 1100                | 7873         | 11964        | N      |
| 20240129 | TCRX    | 0                   | 161          | 1131         | N      |
| 20240129 | TCS     | 0                   | 14958        | 22878        | N      |
| 20240129 | TCX     | 0                   | 667          | 740          | N      |
| 20240129 | TD      | 4399                | 433189       | 3782479      | N      |
| 20240129 | TDC     | 268                 | 241798       | 373457       | N      |
| 20240129 | TDCX    | 90                  | 11055        | 147052       | N      |
| 20240129 | TDF     | 4                   | 5898         | 8615         | N      |
| 20240129 | TDG     | 429                 | 21352        | 41133        | N      |
| 20240129 | TDIV    | 100                 | 200          | 200          | N      |
| 20240129 | TDOC    | 329                 | 406764       | 755819       | N      |
| 20240129 | TDS     | 332                 | 156995       | 297891       | N      |
| 20240129 | TDS PRU | 6                   | 3219         | 8728         | N      |
| 20240129 | TDS PRV | 0                   | 5358         | 27154        | N      |
| 20240129 | TDSB    | 0                   | 260          | 432          | N      |
| 20240129 | TDSC    | 0                   | 100          | 131          | N      |
| 20240129 | TDTF    | 0                   | 1407         | 1507         | N      |
| 20240129 | TDTT    | 0                   | 2501         | 5101         | N      |
| 20240129 | TDUP    | 0                   | 6687         | 11313        | N      |
| 20240129 | TDV     | 0                   | 257          | 257          | N      |
| 20240129 | TDVG    | 200                 | 200          | 201          | N      |
| 20240129 | TDW     | 23                  | 82790        | 134399       | N      |
| 20240129 | TDY     | 451                 | 34547        | 59305        | N      |
| 20240129 | TEAF    | 1                   | 4040         | 9904         | N      |
| 20240129 | TEAM    | 224                 | 11916        | 21960        | N      |
| 20240129 | TECB    | 0                   | 5808         | 5814         | N      |
| 20240129 | TECH    | 5                   | 5508         | 9657         | N      |
| 20240129 | TECK    | 3877                | 294794       | 592349       | N      |
| 20240129 | TECL    | 0                   | 38418        | 60761        | N      |
| 20240129 | TECS    | 0                   | 22556        | 35627        | N      |
| 20240129 | TEF     | 753                 | 64750        | 97173        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | TEI     | 0                   | 7343         | 24212        | N      |
| 20240129 | TEL     | 1540                | 189012       | 579412       | N      |
| 20240129 | TELA    | 0                   | 218          | 218          | N      |
| 20240129 | TELL    | 4100                | 66994        | 206547       | N      |
| 20240129 | TENB    | 0                   | 3444         | 4551         | N      |
| 20240129 | TENX    | 0                   | 129          | 197          | N      |
| 20240129 | TEO     | 0                   | 7125         | 14169        | N      |
| 20240129 | TER     | 97                  | 9976         | 20697        | N      |
| 20240129 | TERN    | 0                   | 5241         | 6390         | N      |
| 20240129 | TEVA    | 4457                | 1289619      | 2531274      | N      |
| 20240129 | TEX     | 2633                | 120475       | 204412       | N      |
| 20240129 | TFC     | 9987                | 1166186      | 2056466      | N      |
| 20240129 | TFC PRI | 855                 | 900          | 4677         | N      |
| 20240129 | TFC PRO | 0                   | 4864         | 6408         | N      |
| 20240129 | TFC PRR | 0                   | 6812         | 8956         | N      |
| 20240129 | TFI     | 0                   | 7459         | 21783        | N      |
| 20240129 | TFII    | 962                 | 34579        | 42458        | N      |
| 20240129 | TFIN    | 0                   | 1135         | 4515         | N      |
| 20240129 | TFLO    | 0                   | 40290        | 51349        | N      |
| 20240129 | TFLR    | 0                   | 0            | 100          | N      |
| 20240129 | TFPM    | 0                   | 36792        | 66234        | N      |
| 20240129 | TFSA    | 0                   | 181          | 200          | N      |
| 20240129 | TFSL    | 0                   | 6116         | 8172         | N      |
| 20240129 | TFX     | 399                 | 24524        | 40256        | N      |
| 20240129 | TG      | 30                  | 12920        | 35338        | N      |
| 20240129 | TGAN    | 0                   | 203          | 1003         | N      |
| 20240129 | TGB     | 0                   | 96148        | 134225       | N      |
| 20240129 | TGH     | 6638                | 55628        | 151986       | N      |
| 20240129 | TGH PRA | 234                 | 234          | 406          | N      |
| 20240129 | TGH PRB | 0                   | 110          | 1912         | N      |
| 20240129 | TGI     | 1352                | 84117        | 207831       | N      |
| 20240129 | TGL     | 0                   | 1600         | 2600         | N      |
| 20240129 | TGLS    | 0                   | 20707        | 42766        | N      |
| 20240129 | TGNA    | 89761               | 393420       | 686003       | N      |
| 20240129 | TGS     | 0                   | 5352         | 10766        | N      |
| 20240129 | TGT     | 3669                | 414971       | 865975       | N      |
| 20240129 | TGTX    | 200                 | 22081        | 48666        | N      |
| 20240129 | TH      | 30                  | 2723         | 3783         | N      |
| 20240129 | THAR    | 0                   | 4490         | 4890         | N      |
| 20240129 | THC     | 1784                | 60879        | 133398       | N      |
| 20240129 | THD     | 0                   | 600          | 700          | N      |
| 20240129 | THFF    | 0                   | 398          | 595          | N      |
| 20240129 | THG     | 0                   | 17610        | 33534        | N      |
| 20240129 | THLV    | 0                   | 1272         | 1629         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | THO    | 1069                | 46481        | 78798        | N      |
| 20240129 | THQ    | 413                 | 8080         | 32769        | N      |
| 20240129 | THR    | 685                 | 29832        | 62527        | N      |
| 20240129 | THRD   | 0                   | 66           | 453          | N      |
| 20240129 | THRM   | 0                   | 1264         | 1908         | N      |
| 20240129 | THRX   | 0                   | 4693         | 6124         | N      |
| 20240129 | THRY   | 0                   | 363          | 708          | N      |
| 20240129 | THS    | 9                   | 68355        | 117539       | N      |
| 20240129 | THTA   | 0                   | 1            | 1            | N      |
| 20240129 | THTX   | 0                   | 0            | 35           | N      |
| 20240129 | THW    | 1000                | 14235        | 24626        | N      |
| 20240129 | TIGO   | 0                   | 42           | 183          | N      |
| 20240129 | TIGR   | 1100                | 17165        | 25165        | N      |
| 20240129 | TIL    | 0                   | 2006         | 2320         | N      |
| 20240129 | TILE   | 0                   | 494          | 735          | N      |
| 20240129 | TILT   | 0                   | 0            | 46           | N      |
| 20240129 | TIMB   | 321                 | 88527        | 103547       | N      |
| 20240129 | TIP    | 0                   | 64054        | 73538        | N      |
| 20240129 | TIPT   | 0                   | 277          | 1020         | N      |
| 20240129 | TIPX   | 0                   | 1488         | 1516         | N      |
| 20240129 | TIPZ   | 0                   | 0            | 56           | N      |
| 20240129 | TISI   | 0                   | 9            | 24           | N      |
| 20240129 | TITN   | 0                   | 586          | 1130         | N      |
| 20240129 | TIXT   | 0                   | 22701        | 72136        | N      |
| 20240129 | TJX    | 5812                | 652788       | 1274223      | N      |
| 20240129 | TK     | 6713                | 59704        | 190480       | N      |
| 20240129 | TKC    | 250                 | 51659        | 90570        | N      |
| 20240129 | TKLF   | 2287                | 5601         | 20483        | N      |
| 20240129 | TKO    | 1484                | 421146       | 577366       | N      |
| 20240129 | TKR    | 212                 | 118829       | 156872       | N      |
| 20240129 | TLH    | 0                   | 1611         | 7975         | N      |
| 20240129 | TLK    | 25                  | 31181        | 95168        | N      |
| 20240129 | TLPH   | 0                   | 0            | 1118         | N      |
| 20240129 | TLRY   | 100                 | 502914       | 721205       | N      |
| 20240129 | TLS    | 597                 | 7661         | 18994        | N      |
| 20240129 | TLSA   | 0                   | 120          | 120          | N      |
| 20240129 | TLT    | 709                 | 1003914      | 1361090      | N      |
| 20240129 | TLTW   | 0                   | 3792         | 6992         | N      |
| 20240129 | TLYS   | 0                   | 27172        | 45314        | N      |
| 20240129 | TM     | 1398                | 37593        | 56195        | N      |
| 20240129 | TMC    | 1000                | 11005        | 11407        | N      |
| 20240129 | TMCI   | 0                   | 3665         | 7603         | N      |
| 20240129 | TMDX   | 0                   | 2253         | 3951         | N      |
| 20240129 | TME    | 2236                | 1623000      | 2331627      | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | TMF     | 2959                | 292515       | 502823       | N      |
| 20240129 | TMFC    | 0                   | 652          | 652          | N      |
| 20240129 | TMFG    | 0                   | 0            | 55           | N      |
| 20240129 | TMFX    | 0                   | 203          | 264          | N      |
| 20240129 | TMHC    | 36226               | 126940       | 261289       | N      |
| 20240129 | TMO     | 2550                | 435321       | 785623       | N      |
| 20240129 | TMP     | 0                   | 780          | 1068         | N      |
| 20240129 | TMQ     | 0                   | 0            | 15583        | N      |
| 20240129 | TMST    | 4                   | 19882        | 57269        | N      |
| 20240129 | TMUS    | 9                   | 58116        | 75989        | N      |
| 20240129 | TMV     | 1330                | 85138        | 140822       | N      |
| 20240129 | TNA     | 2964                | 248523       | 359865       | N      |
| 20240129 | TNC     | 15                  | 26756        | 46326        | N      |
| 20240129 | TNDM    | 0                   | 9217         | 13254        | N      |
| 20240129 | TNET    | 1                   | 24802        | 61110        | N      |
| 20240129 | TNGX    | 0                   | 4172         | 6585         | N      |
| 20240129 | TNK     | 12199               | 66468        | 120541       | N      |
| 20240129 | TNL     | 205                 | 94137        | 175802       | N      |
| 20240129 | TNP     | 2                   | 22957        | 84996        | N      |
| 20240129 | TNP PRE | 0                   | 236          | 1658         | N      |
| 20240129 | TNP PRF | 0                   | 103          | 1831         | N      |
| 20240129 | TNXP    | 0                   | 900          | 2999         | N      |
| 20240129 | TNYA    | 0                   | 2345         | 3455         | N      |
| 20240129 | TOI     | 0                   | 281          | 346          | N      |
| 20240129 | TOL     | 339                 | 172801       | 380252       | N      |
| 20240129 | TOON    | 100                 | 1505         | 2432         | N      |
| 20240129 | TORO    | 0                   | 0            | 113          | N      |
| 20240129 | TOST    | 5805                | 1365385      | 2534764      | N      |
| 20240129 | TOTL    | 0                   | 2595         | 3696         | N      |
| 20240129 | TOWN    | 0                   | 1377         | 1490         | N      |
| 20240129 | TPB     | 0                   | 11621        | 28241        | N      |
| 20240129 | TPC     | 0                   | 27677        | 68149        | N      |
| 20240129 | TPG     | 0                   | 3829         | 7676         | N      |
| 20240129 | TPH     | 53573               | 165520       | 253906       | N      |
| 20240129 | TPHS    | 100                 | 100          | 3100         | N      |
| 20240129 | TPIC    | 0                   | 10818        | 16275        | N      |
| 20240129 | TPL     | 23                  | 1857         | 3594         | N      |
| 20240129 | TPMN    | 0                   | 0            | 100          | N      |
| 20240129 | TPR     | 1300                | 523559       | 771418       | N      |
| 20240129 | TPSC    | 0                   | 405          | 405          | N      |
| 20240129 | TPST    | 1000                | 9469         | 11454        | N      |
| 20240129 | TPTA    | 0                   | 0            | 200          | N      |
| 20240129 | TPVG    | 1560                | 15635        | 25023        | N      |
| 20240129 | TPX     | 2545                | 285530       | 509924       | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | TPZ      | 0                   | 1221         | 2417         | N      |
| 20240129 | TQQQ     | 13451               | 1073341      | 1938376      | N      |
| 20240129 | TR       | 2                   | 6304         | 12360        | N      |
| 20240129 | TRAK     | 1                   | 2525         | 19925        | N      |
| 20240129 | TRC      | 15                  | 16623        | 25270        | N      |
| 20240129 | TRDA     | 0                   | 2079         | 2191         | N      |
| 20240129 | TREE     | 0                   | 894          | 1756         | N      |
| 20240129 | TREX     | 1281                | 110641       | 202641       | N      |
| 20240129 | TRFK     | 0                   | 0            | 100          | N      |
| 20240129 | TRGP     | 4022                | 215613       | 317896       | N      |
| 20240129 | TRI      | 1009                | 26810        | 46910        | N      |
| 20240129 | TRIN     | 0                   | 7820         | 13435        | N      |
| 20240129 | TRINL    | 0                   | 0            | 88           | N      |
| 20240129 | TRIP     | 0                   | 23021        | 31769        | N      |
| 20240129 | TRIS     | 0                   | 0            | 100          | N      |
| 20240129 | TRMB     | 5                   | 3470         | 7397         | N      |
| 20240129 | TRMD     | 0                   | 2436         | 2910         | N      |
| 20240129 | TRMK     | 0                   | 684          | 1333         | N      |
| 20240129 | TRML     | 0                   | 500          | 932          | N      |
| 20240129 | TRN      | 5                   | 80084        | 134684       | N      |
| 20240129 | TRNO     | 16452               | 61101        | 116646       | N      |
| 20240129 | TRNS     | 0                   | 280          | 390          | N      |
| 20240129 | TROW     | 50                  | 10844        | 13246        | N      |
| 20240129 | TROX     | 3234                | 166523       | 216888       | N      |
| 20240129 | TRP      | 2218                | 284368       | 341742       | N      |
| 20240129 | TRS      | 0                   | 188          | 701          | N      |
| 20240129 | TRST     | 0                   | 147          | 247          | N      |
| 20240129 | TRTL     | 0                   | 0            | 101          | N      |
| 20240129 | TRTN PRA | 0                   | 351          | 1061         | N      |
| 20240129 | TRTN PRB | 0                   | 0            | 495          | N      |
| 20240129 | TRTN PRC | 0                   | 948          | 1946         | N      |
| 20240129 | TRTN PRD | 0                   | 723          | 2272         | N      |
| 20240129 | TRTN PRE | 0                   | 1862         | 1958         | N      |
| 20240129 | TRTX     | 210                 | 50232        | 78924        | N      |
| 20240129 | TRTX PRC | 0                   | 666          | 1759         | N      |
| 20240129 | TRU      | 1055                | 221765       | 395182       | N      |
| 20240129 | TRUE     | 0                   | 1388         | 5656         | N      |
| 20240129 | TRUP     | 0                   | 4766         | 5684         | N      |
| 20240129 | TRV      | 1562                | 105469       | 389182       | N      |
| 20240129 | TRVI     | 0                   | 4            | 4            | N      |
| 20240129 | TRVN     | 0                   | 0            | 200          | N      |
| 20240129 | TRX      | 0                   | 200          | 613          | N      |
| 20240129 | TS       | 3441                | 129056       | 349755       | N      |
| 20240129 | TSBK     | 0                   | 1            | 17           | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | TSBX   | 0                   | 120          | 120          | N      |
| 20240129 | TSCO   | 210                 | 22718        | 28580        | N      |
| 20240129 | TSDD   | 0                   | 1400         | 1750         | N      |
| 20240129 | TSE    | 1549                | 37888        | 98429        | N      |
| 20240129 | TSEM   | 0                   | 1670         | 7225         | N      |
| 20240129 | TSHA   | 100                 | 14642        | 25077        | N      |
| 20240129 | TSI    | 1250                | 2493         | 6249         | N      |
| 20240129 | TSL    | 0                   | 63065        | 68242        | N      |
| 20240129 | TSLA   | 2701                | 355063       | 872046       | N      |
| 20240129 | TSLI   | 200                 | 355901       | 478268       | N      |
| 20240129 | TSLQ   | 700                 | 239516       | 278202       | N      |
| 20240129 | TSLR   | 0                   | 1767         | 1767         | N      |
| 20240129 | TSLS   | 208                 | 14353        | 37107        | N      |
| 20240129 | TSLT   | 155                 | 31611        | 48193        | N      |
| 20240129 | TSLX   | 111                 | 56936        | 116061       | N      |
| 20240129 | TSLY   | 0                   | 19320        | 27339        | N      |
| 20240129 | TSLZ   | 0                   | 12627        | 21591        | N      |
| 20240129 | TSM    | 8808                | 877577       | 2046337      | N      |
| 20240129 | TSN    | 1054                | 193357       | 495687       | N      |
| 20240129 | TSP    | 1641                | 13085        | 18456        | N      |
| 20240129 | TSPA   | 0                   | 0            | 3000         | N      |
| 20240129 | TSQ    | 0                   | 8448         | 10680        | N      |
| 20240129 | TSVT   | 2620                | 4708         | 11019        | N      |
| 20240129 | TT     | 1704                | 81757        | 231499       | N      |
| 20240129 | TTC    | 309                 | 129734       | 192541       | N      |
| 20240129 | TTD    | 10                  | 88062        | 166642       | N      |
| 20240129 | TTE    | 744                 | 149236       | 206863       | N      |
| 20240129 | TTEC   | 0                   | 1035         | 2389         | N      |
| 20240129 | TTEK   | 0                   | 832          | 1331         | N      |
| 20240129 | TTGT   | 0                   | 287          | 334          | N      |
| 20240129 | TTI    | 1351                | 183102       | 301806       | N      |
| 20240129 | TTMI   | 0                   | 11908        | 19988        | N      |
| 20240129 | TTOO   | 0                   | 300          | 415          | N      |
| 20240129 | TTP    | 0                   | 3029         | 4656         | N      |
| 20240129 | TTSH   | 0                   | 185          | 683          | N      |
| 20240129 | TTT    | 0                   | 0            | 100          | N      |
| 20240129 | TTWO   | 8                   | 7957         | 22106        | N      |
| 20240129 | TU     | 7501                | 352189       | 498684       | N      |
| 20240129 | TUA    | 0                   | 2402         | 2702         | N      |
| 20240129 | TUG    | 0                   | 0            | 1376         | N      |
| 20240129 | TUP    | 3373                | 124036       | 208941       | N      |
| 20240129 | TUR    | 0                   | 1025         | 1125         | N      |
| 20240129 | TUSK   | 0                   | 294          | 294          | N      |
| 20240129 | TUYA   | 334                 | 9116         | 27761        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | TV      | 8922                | 438812       | 612161       | N      |
| 20240129 | TVC     | 0                   | 784          | 3672         | N      |
| 20240129 | TVE     | 0                   | 867          | 1342         | N      |
| 20240129 | TVTX    | 0                   | 20241        | 35162        | N      |
| 20240129 | TW      | 26                  | 5219         | 9364         | N      |
| 20240129 | TWI     | 111                 | 57375        | 81427        | N      |
| 20240129 | TWKS    | 0                   | 7190         | 8936         | N      |
| 20240129 | TWLO    | 2626                | 243483       | 723811       | N      |
| 20240129 | TWM     | 0                   | 36505        | 46804        | N      |
| 20240129 | TWN     | 0                   | 1406         | 6676         | N      |
| 20240129 | TWO     | 8285                | 214047       | 499409       | N      |
| 20240129 | TWO PRA | 39                  | 720          | 14511        | N      |
| 20240129 | TWO PRB | 0                   | 942          | 1727         | N      |
| 20240129 | TWO PRC | 0                   | 1141         | 1315         | N      |
| 20240129 | TWOU    | 934                 | 38604        | 67219        | N      |
| 20240129 | TWST    | 1143                | 9132         | 10863        | N      |
| 20240129 | TX      | 2                   | 9758         | 26754        | N      |
| 20240129 | TXG     | 63                  | 9252         | 15681        | N      |
| 20240129 | TXN     | 39                  | 23471        | 66915        | N      |
| 20240129 | TXO     | 42                  | 1996         | 6770         | N      |
| 20240129 | TXRH    | 40                  | 8585         | 12689        | N      |
| 20240129 | TXT     | 1197                | 204159       | 593961       | N      |
| 20240129 | TY      | 0                   | 1522         | 3319         | N      |
| 20240129 | TY PR   | 0                   | 100          | 125          | N      |
| 20240129 | TYD     | 0                   | 400          | 700          | N      |
| 20240129 | TYG     | 43                  | 6104         | 10309        | N      |
| 20240129 | TYGO    | 0                   | 0            | 123          | N      |
| 20240129 | TYL     | 136                 | 23158        | 37326        | N      |
| 20240129 | TYO     | 0                   | 0            | 1            | N      |
| 20240129 | TYRA    | 0                   | 100          | 100          | N      |
| 20240129 | TZA     | 300                 | 221044       | 327763       | N      |
| 20240129 | TZOO    | 0                   | 2            | 2            | N      |
| 20240129 | U       | 5443                | 1251586      | 2227975      | N      |
| 20240129 | UA      | 458                 | 269888       | 444879       | N      |
| 20240129 | UAA     | 2343                | 521959       | 906299       | N      |
| 20240129 | UAL     | 0                   | 154735       | 248654       | N      |
| 20240129 | UAN     | 11                  | 2740         | 4039         | N      |
| 20240129 | UAVS    | 100                 | 5920         | 9628         | N      |
| 20240129 | UBER    | 11994               | 1708632      | 3168780      | N      |
| 20240129 | UBS     | 256                 | 213292       | 303759       | N      |
| 20240129 | UBSI    | 0                   | 9976         | 12859        | N      |
| 20240129 | UBT     | 0                   | 0            | 400          | N      |
| 20240129 | UCAR    | 3700                | 25060        | 31160        | N      |
| 20240129 | UCBI    | 100                 | 19642        | 25849        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | UCO     | 0                   | 67043        | 90433        | N      |
| 20240129 | UCON    | 0                   | 1948         | 5655         | N      |
| 20240129 | UCTT    | 0                   | 3428         | 4367         | N      |
| 20240129 | UDMY    | 177                 | 5958         | 29157        | N      |
| 20240129 | UDN     | 0                   | 110          | 200          | N      |
| 20240129 | UDOW    | 0                   | 46062        | 77441        | N      |
| 20240129 | UDR     | 1250                | 388452       | 805525       | N      |
| 20240129 | UE      | 20688               | 142833       | 247307       | N      |
| 20240129 | UEC     | 607                 | 101555       | 162828       | N      |
| 20240129 | UEIC    | 0                   | 30           | 150          | N      |
| 20240129 | UFCS    | 0                   | 284          | 286          | N      |
| 20240129 | UFI     | 485                 | 3953         | 17723        | N      |
| 20240129 | UFIV    | 0                   | 100          | 200          | N      |
| 20240129 | UFPI    | 0                   | 1026         | 1073         | N      |
| 20240129 | UFPT    | 0                   | 155          | 271          | N      |
| 20240129 | UGI     | 700                 | 320218       | 670136       | N      |
| 20240129 | UGIC    | 0                   | 1093         | 2885         | N      |
| 20240129 | UGL     | 0                   | 30           | 130          | N      |
| 20240129 | UGP     | 0                   | 123113       | 179111       | N      |
| 20240129 | UGRO    | 0                   | 0            | 4            | N      |
| 20240129 | UHAL    | 105                 | 8139         | 12970        | N      |
| 20240129 | UHAL B  | 0                   | 20854        | 40964        | N      |
| 20240129 | UHS     | 381                 | 49041        | 146055       | N      |
| 20240129 | UHT     | 1                   | 4992         | 11759        | N      |
| 20240129 | UI      | 23                  | 18521        | 25029        | N      |
| 20240129 | UIS     | 101                 | 77867        | 166314       | N      |
| 20240129 | UITB    | 0                   | 307          | 307          | N      |
| 20240129 | UK      | 0                   | 50           | 50           | N      |
| 20240129 | UL      | 2758                | 237529       | 573037       | N      |
| 20240129 | ULBI    | 0                   | 2            | 80           | N      |
| 20240129 | ULCC    | 0                   | 36767        | 43262        | N      |
| 20240129 | ULH     | 0                   | 18           | 19           | N      |
| 20240129 | ULST    | 0                   | 2684         | 4647         | N      |
| 20240129 | ULTA    | 0                   | 9719         | 11292        | N      |
| 20240129 | UMBF    | 0                   | 1243         | 1856         | N      |
| 20240129 | UMC     | 2879                | 813215       | 1572584      | N      |
| 20240129 | UMH     | 79                  | 54799        | 129700       | N      |
| 20240129 | UMH PRD | 0                   | 4            | 1665         | N      |
| 20240129 | UNCY    | 0                   | 0            | 5            | N      |
| 20240129 | UNF     | 3390                | 14982        | 21060        | N      |
| 20240129 | UNFI    | 314                 | 81120        | 148388       | N      |
| 20240129 | UNG     | 200                 | 78744        | 106187       | N      |
| 20240129 | UNH     | 8696                | 277496       | 999618       | N      |
| 20240129 | UNIT    | 0                   | 39045        | 42424        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | UNL     | 0                   | 0            | 51           | N      |
| 20240129 | UNM     | 1774                | 242867       | 574921       | N      |
| 20240129 | UNMA    | 0                   | 5466         | 17895        | N      |
| 20240129 | UNP     | 5040                | 491698       | 1074708      | N      |
| 20240129 | UNTY    | 0                   | 11           | 366          | N      |
| 20240129 | UONE    | 0                   | 10           | 17           | N      |
| 20240129 | UP      | 6155                | 151551       | 204954       | N      |
| 20240129 | UPBD    | 0                   | 2115         | 4228         | N      |
| 20240129 | UPLD    | 0                   | 426          | 1462         | N      |
| 20240129 | UPRO    | 735                 | 428605       | 601886       | N      |
| 20240129 | UPS     | 9041                | 623629       | 1488031      | N      |
| 20240129 | UPST    | 249                 | 51574        | 73077        | N      |
| 20240129 | UPWK    | 0                   | 9397         | 24534        | N      |
| 20240129 | URA     | 0                   | 100583       | 162472       | N      |
| 20240129 | URBN    | 0                   | 6766         | 11037        | N      |
| 20240129 | URG     | 0                   | 70890        | 138509       | N      |
| 20240129 | URGN    | 0                   | 2630         | 3670         | N      |
| 20240129 | URI     | 831                 | 71555        | 140300       | N      |
| 20240129 | URNJ    | 0                   | 1417         | 2196         | N      |
| 20240129 | URNM    | 0                   | 4656         | 7849         | N      |
| 20240129 | UROY    | 7015                | 43329        | 57833        | N      |
| 20240129 | URTH    | 0                   | 2806         | 6715         | N      |
| 20240129 | URTY    | 0                   | 34094        | 45175        | N      |
| 20240129 | USA     | 0                   | 63926        | 104301       | N      |
| 20240129 | USAC    | 1026                | 41690        | 136897       | N      |
| 20240129 | USAP    | 0                   | 141          | 1785         | N      |
| 20240129 | USAS    | 557                 | 9095         | 11558        | N      |
| 20240129 | USB     | 6280                | 1239863      | 2367267      | N      |
| 20240129 | USB PRA | 0                   | 620          | 794          | N      |
| 20240129 | USB PRH | 162                 | 1823         | 18138        | N      |
| 20240129 | USB PRP | 0                   | 5618         | 13101        | N      |
| 20240129 | USB PRQ | 0                   | 3208         | 14426        | N      |
| 20240129 | USB PRR | 10                  | 7698         | 13502        | N      |
| 20240129 | USB PRS | 0                   | 4160         | 20122        | N      |
| 20240129 | USD     | 0                   | 1159         | 1604         | N      |
| 20240129 | USDU    | 0                   | 500          | 500          | N      |
| 20240129 | USEG    | 0                   | 0            | 200          | N      |
| 20240129 | USFD    | 147                 | 135556       | 444260       | N      |
| 20240129 | USFR    | 0                   | 36404        | 40894        | N      |
| 20240129 | USHY    | 0                   | 278609       | 294831       | N      |
| 20240129 | USIG    | 0                   | 13747        | 16243        | N      |
| 20240129 | USLM    | 0                   | 262          | 407          | N      |
| 20240129 | USM     | 0                   | 44539        | 70538        | N      |
| 20240129 | USMC    | 0                   | 100          | 700          | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | USMV    | 9100                | 36316        | 60424        | N      |
| 20240129 | USNA    | 5                   | 10297        | 21258        | N      |
| 20240129 | USO     | 0                   | 248409       | 322014       | N      |
| 20240129 | USPH    | 1                   | 8599         | 10363        | N      |
| 20240129 | USRT    | 0                   | 748          | 1954         | N      |
| 20240129 | USSG    | 100                 | 1293         | 2555         | N      |
| 20240129 | UST     | 0                   | 400          | 500          | N      |
| 20240129 | USTB    | 0                   | 101          | 101          | N      |
| 20240129 | USVM    | 0                   | 203          | 203          | N      |
| 20240129 | USXF    | 0                   | 360          | 360          | N      |
| 20240129 | UTF     | 396                 | 37859        | 79593        | N      |
| 20240129 | UTG     | 0                   | 201          | 3425         | N      |
| 20240129 | UTHR    | 0                   | 1443         | 2150         | N      |
| 20240129 | UTI     | 985                 | 73701        | 144680       | N      |
| 20240129 | UTL     | 3                   | 12466        | 17116        | N      |
| 20240129 | UTMD    | 0                   | 0            | 16           | N      |
| 20240129 | UTSL    | 0                   | 206          | 206          | N      |
| 20240129 | UTZ     | 163                 | 125853       | 233572       | N      |
| 20240129 | UUP     | 0                   | 54096        | 55437        | N      |
| 20240129 | UUUU    | 100                 | 38673        | 66663        | N      |
| 20240129 | UVE     | 272                 | 15673        | 44870        | N      |
| 20240129 | UVIX    | 1600                | 153341       | 208812       | N      |
| 20240129 | UVSP    | 0                   | 663          | 1780         | N      |
| 20240129 | UVV     | 11                  | 24299        | 37703        | N      |
| 20240129 | UVXY    | 1900                | 749788       | 1307093      | N      |
| 20240129 | UWM     | 0                   | 9102         | 12861        | N      |
| 20240129 | UWMC    | 3737                | 139471       | 194547       | N      |
| 20240129 | UWMC WS | 0                   | 15           | 103          | N      |
| 20240129 | UZD     | 0                   | 2664         | 8622         | N      |
| 20240129 | UZE     | 0                   | 1271         | 6734         | N      |
| 20240129 | UZF     | 0                   | 980          | 17271        | N      |
| 20240129 | V       | 35986               | 1072204      | 1904137      | N      |
| 20240129 | VAC     | 9                   | 59987        | 98285        | N      |
| 20240129 | VAL     | 1526                | 88060        | 143146       | N      |
| 20240129 | VAL WS  | 1                   | 119          | 541          | N      |
| 20240129 | VALE    | 5094                | 833237       | 2132274      | N      |
| 20240129 | VATE    | 8700                | 28469        | 41058        | N      |
| 20240129 | VAW     | 0                   | 1377         | 1504         | N      |
| 20240129 | VAXX    | 0                   | 909          | 1109         | N      |
| 20240129 | VB      | 0                   | 6691         | 10725        | N      |
| 20240129 | VBF     | 0                   | 2972         | 6540         | N      |
| 20240129 | VBK     | 0                   | 6041         | 10608        | N      |
| 20240129 | VBNK    | 100                 | 100          | 200          | N      |
| 20240129 | VBR     | 0                   | 3138         | 6887         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | VBTX   | 0                   | 3804         | 4883         | N      |
| 20240129 | VC     | 0                   | 1519         | 2365         | N      |
| 20240129 | VCEL   | 87                  | 1778         | 2475         | N      |
| 20240129 | VCIG   | 0                   | 225          | 225          | N      |
| 20240129 | VCIT   | 0                   | 217262       | 252569       | N      |
| 20240129 | VCLT   | 10                  | 24701        | 38306        | N      |
| 20240129 | VCR    | 0                   | 376          | 726          | N      |
| 20240129 | VCRB   | 0                   | 341          | 341          | N      |
| 20240129 | VGSH   | 8                   | 100642       | 115823       | N      |
| 20240129 | VCTR   | 0                   | 493          | 2182         | N      |
| 20240129 | VCV    | 0                   | 3992         | 22332        | N      |
| 20240129 | VCYT   | 48                  | 1624         | 3573         | N      |
| 20240129 | VDC    | 500                 | 1192         | 5815         | N      |
| 20240129 | VDE    | 150                 | 1086         | 1488         | N      |
| 20240129 | VEA    | 3                   | 206339       | 224425       | N      |
| 20240129 | VECO   | 0                   | 2815         | 4816         | N      |
| 20240129 | VEEV   | 822                 | 101526       | 222864       | N      |
| 20240129 | VEL    | 0                   | 1251         | 3254         | N      |
| 20240129 | VEON   | 0                   | 200          | 200          | N      |
| 20240129 | VERA   | 151                 | 34646        | 58410        | N      |
| 20240129 | VERB   | 0                   | 200          | 2162         | N      |
| 20240129 | VERI   | 0                   | 611          | 1084         | N      |
| 20240129 | VERU   | 0                   | 700          | 1228         | N      |
| 20240129 | VERV   | 18                  | 5373         | 14205        | N      |
| 20240129 | VERX   | 0                   | 5762         | 8753         | N      |
| 20240129 | VET    | 1304                | 187116       | 287129       | N      |
| 20240129 | VEU    | 0                   | 95449        | 129023       | N      |
| 20240129 | VFC    | 1375                | 1003771      | 1450141      | N      |
| 20240129 | VFF    | 0                   | 100          | 100          | N      |
| 20240129 | VFH    | 0                   | 11720        | 71107        | N      |
| 20240129 | VFL    | 0                   | 400          | 700          | N      |
| 20240129 | VFLO   | 0                   | 1400         | 1515         | N      |
| 20240129 | VFS    | 3700                | 31055        | 48605        | N      |
| 20240129 | VFSWW  | 400                 | 400          | 600          | N      |
| 20240129 | VGI    | 0                   | 396          | 6111         | N      |
| 20240129 | VGIT   | 33                  | 52153        | 53574        | N      |
| 20240129 | VGK    | 0                   | 24629        | 35090        | N      |
| 20240129 | VGLT   | 0                   | 63244        | 79973        | N      |
| 20240129 | VGM    | 0                   | 14900        | 38862        | N      |
| 20240129 | VGR    | 1854                | 106755       | 186533       | N      |
| 20240129 | VGSH   | 0                   | 56004        | 68540        | N      |
| 20240129 | VGT    | 0                   | 6311         | 6426         | N      |
| 20240129 | VGZ    | 0                   | 0            | 100          | N      |
| 20240129 | VHC    | 0                   | 297          | 651          | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | VHI    | 0                   | 853          | 1513         | N      |
| 20240129 | VHT    | 0                   | 1365         | 1667         | N      |
| 20240129 | VIA    | 0                   | 0            | 16           | N      |
| 20240129 | VIAO   | 0                   | 178          | 381          | N      |
| 20240129 | VIAV   | 246                 | 64302        | 89679        | N      |
| 20240129 | VICI   | 4847                | 611942       | 1415934      | N      |
| 20240129 | VICR   | 0                   | 889          | 1285         | N      |
| 20240129 | VIEW   | 1259                | 4451         | 6059         | N      |
| 20240129 | VIG    | 0                   | 16818        | 27784        | N      |
| 20240129 | VIGI   | 0                   | 1470         | 1678         | N      |
| 20240129 | VIGL   | 0                   | 300          | 300          | N      |
| 20240129 | VINC   | 0                   | 809          | 997          | N      |
| 20240129 | VINO   | 0                   | 0            | 12           | N      |
| 20240129 | VINP   | 0                   | 0            | 383          | N      |
| 20240129 | VIOG   | 0                   | 0            | 300          | N      |
| 20240129 | VIOO   | 0                   | 1676         | 5969         | N      |
| 20240129 | VIOV   | 0                   | 0            | 100          | N      |
| 20240129 | VIPS   | 2                   | 225203       | 530354       | N      |
| 20240129 | VIR    | 2884                | 14452        | 33106        | N      |
| 20240129 | VIRC   | 0                   | 1133         | 1288         | N      |
| 20240129 | VIRT   | 0                   | 18996        | 31620        | N      |
| 20240129 | VIS    | 0                   | 550          | 1647         | N      |
| 20240129 | VIST   | 162                 | 24336        | 61366        | N      |
| 20240129 | VITL   | 0                   | 913          | 1979         | N      |
| 20240129 | VIV    | 0                   | 62649        | 94959        | N      |
| 20240129 | VIVK   | 0                   | 0            | 30           | N      |
| 20240129 | VIXM   | 0                   | 65           | 65           | N      |
| 20240129 | VIXY   | 0                   | 135581       | 185871       | N      |
| 20240129 | VKI    | 0                   | 4086         | 4405         | N      |
| 20240129 | VKQ    | 25                  | 7734         | 17271        | N      |
| 20240129 | VKTX   | 0                   | 57615        | 73975        | N      |
| 20240129 | VLCN   | 18385               | 61399        | 69268        | N      |
| 20240129 | VLD    | 17189               | 217263       | 523719       | N      |
| 20240129 | VLD WS | 0                   | 100          | 1600         | N      |
| 20240129 | VLGEA  | 0                   | 2            | 85           | N      |
| 20240129 | VLN    | 24                  | 31695        | 51659        | N      |
| 20240129 | VLN WS | 1298                | 1298         | 1390         | N      |
| 20240129 | VLO    | 9327                | 488622       | 932755       | N      |
| 20240129 | VLRS   | 4825                | 52785        | 140409       | N      |
| 20240129 | VLT    | 0                   | 2195         | 5538         | N      |
| 20240129 | VLTO   | 2558                | 113362       | 311768       | N      |
| 20240129 | VLUE   | 0                   | 3624         | 4539         | N      |
| 20240129 | VLY    | 400                 | 67376        | 107645       | N      |
| 20240129 | VMBS   | 0                   | 7117         | 18742        | N      |



| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | VMC      | 493                 | 105560       | 233640       | N      |
| 20240129 | VMD      | 0                   | 105          | 205          | N      |
| 20240129 | VMEO     | 0                   | 14633        | 21590        | N      |
| 20240129 | VMI      | 50                  | 17282        | 29641        | N      |
| 20240129 | VMO      | 0                   | 13605        | 44236        | N      |
| 20240129 | VMOT     | 0                   | 0            | 100          | N      |
| 20240129 | VNCE     | 0                   | 701          | 4324         | N      |
| 20240129 | VNDA     | 0                   | 12205        | 20567        | N      |
| 20240129 | VNET     | 0                   | 87258        | 120075       | N      |
| 20240129 | VNLA     | 0                   | 612          | 711          | N      |
| 20240129 | VNM      | 0                   | 3066         | 4176         | N      |
| 20240129 | VNO      | 6749                | 271807       | 744172       | N      |
| 20240129 | VNO PRL  | 0                   | 2136         | 5244         | N      |
| 20240129 | VNO PRM  | 2081                | 2381         | 4289         | N      |
| 20240129 | VNO PRN  | 0                   | 262          | 9938         | N      |
| 20240129 | VNO PRO  | 0                   | 7846         | 8066         | N      |
| 20240129 | VNOM     | 0                   | 816          | 1262         | N      |
| 20240129 | VNQ      | 0                   | 143500       | 177542       | N      |
| 20240129 | VNQI     | 0                   | 13           | 558          | N      |
| 20240129 | VNT      | 265                 | 76217        | 172610       | N      |
| 20240129 | VO       | 0                   | 6270         | 6795         | N      |
| 20240129 | VOC      | 1109                | 4867         | 11650        | N      |
| 20240129 | VOD      | 0                   | 138509       | 189973       | N      |
| 20240129 | VOE      | 0                   | 2405         | 3016         | N      |
| 20240129 | VONE     | 0                   | 2582         | 2582         | N      |
| 20240129 | VONG     | 0                   | 16424        | 20131        | N      |
| 20240129 | VONV     | 0                   | 3413         | 4753         | N      |
| 20240129 | VOO      | 0                   | 147346       | 185889       | N      |
| 20240129 | VOOG     | 0                   | 1661         | 4444         | N      |
| 20240129 | VOOV     | 0                   | 636          | 936          | N      |
| 20240129 | VOR      | 0                   | 801          | 838          | N      |
| 20240129 | VOT      | 0                   | 4245         | 4484         | N      |
| 20240129 | VOX      | 1                   | 385          | 405          | N      |
| 20240129 | VOXR     | 0                   | 0            | 53           | N      |
| 20240129 | VOXX     | 0                   | 4            | 5            | N      |
| 20240129 | VOYA     | 427                 | 80214        | 188449       | N      |
| 20240129 | VOYA PRB | 0                   | 1053         | 7913         | N      |
| 20240129 | VPC      | 0                   | 191          | 191          | N      |
| 20240129 | VPG      | 0                   | 13340        | 30926        | N      |
| 20240129 | VPL      | 0                   | 14689        | 17883        | N      |
| 20240129 | VPLS     | 0                   | 86           | 186          | N      |
| 20240129 | VPU      | 0                   | 2336         | 3421         | N      |
| 20240129 | VPV      | 0                   | 911          | 3264         | N      |
| 20240129 | VRA      | 0                   | 10106        | 12431        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | VRAX   | 0                   | 606          | 1006         | N      |
| 20240129 | VRCA   | 0                   | 1688         | 1915         | N      |
| 20240129 | VRDN   | 0                   | 4767         | 10540        | N      |
| 20240129 | VRE    | 25579               | 147797       | 224639       | N      |
| 20240129 | VREX   | 0                   | 693          | 1808         | N      |
| 20240129 | VRM    | 0                   | 3900         | 5807         | N      |
| 20240129 | VRNA   | 0                   | 1653         | 2364         | N      |
| 20240129 | VRNS   | 0                   | 7089         | 10241        | N      |
| 20240129 | VRNT   | 0                   | 4895         | 7457         | N      |
| 20240129 | VRP    | 0                   | 35           | 545          | N      |
| 20240129 | VRRM   | 0                   | 14969        | 16635        | N      |
| 20240129 | VRSK   | 5                   | 4672         | 8174         | N      |
| 20240129 | VRSN   | 0                   | 2073         | 3191         | N      |
| 20240129 | VRT    | 2759                | 481873       | 1206454      | N      |
| 20240129 | VRTS   | 6                   | 4712         | 9357         | N      |
| 20240129 | VRTX   | 136                 | 5137         | 7428         | N      |
| 20240129 | VSAT   | 40                  | 7744         | 11422        | N      |
| 20240129 | VSCO   | 174                 | 178730       | 341323       | N      |
| 20240129 | VSDA   | 0                   | 2102         | 6602         | N      |
| 20240129 | VSEC   | 0                   | 635          | 635          | N      |
| 20240129 | VSGX   | 0                   | 302          | 302          | N      |
| 20240129 | VSH    | 43655               | 166474       | 251406       | N      |
| 20240129 | VSME   | 1347                | 4546         | 7046         | N      |
| 20240129 | VSS    | 0                   | 2631         | 4407         | N      |
| 20240129 | VST    | 571                 | 349295       | 635057       | N      |
| 20240129 | VSTM   | 0                   | 794          | 921          | N      |
| 20240129 | VSTO   | 10435               | 69834        | 138183       | N      |
| 20240129 | VSTS   | 1                   | 59942        | 326127       | N      |
| 20240129 | VT     | 50                  | 25425        | 53580        | N      |
| 20240129 | VTC    | 0                   | 0            | 400          | N      |
| 20240129 | VTEB   | 0                   | 39794        | 62783        | N      |
| 20240129 | VTEX   | 7576                | 29336        | 92934        | N      |
| 20240129 | VTGN   | 100                 | 8815         | 10856        | N      |
| 20240129 | VTHR   | 0                   | 472          | 872          | N      |
| 20240129 | VTI    | 0                   | 38371        | 51339        | N      |
| 20240129 | VTIP   | 0                   | 13891        | 23076        | N      |
| 20240129 | VTLE   | 3968                | 121326       | 183963       | N      |
| 20240129 | VTMX   | 10364               | 35898        | 56575        | N      |
| 20240129 | VTN    | 0                   | 4634         | 14439        | N      |
| 20240129 | VTNR   | 0                   | 29314        | 46098        | N      |
| 20240129 | VTOL   | 0                   | 17785        | 36398        | N      |
| 20240129 | VTR    | 1801                | 341414       | 614441       | N      |
| 20240129 | VTRS   | 0                   | 115431       | 143618       | N      |
| 20240129 | VTS    | 3071                | 21000        | 46207        | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | VTSI    | 0                   | 2246         | 3729         | N      |
| 20240129 | VTV     | 0                   | 44388        | 52056        | N      |
| 20240129 | VTWG    | 0                   | 100          | 400          | N      |
| 20240129 | VTWO    | 0                   | 29227        | 31643        | N      |
| 20240129 | VTWV    | 0                   | 300          | 339          | N      |
| 20240129 | VTYX    | 0                   | 23672        | 37683        | N      |
| 20240129 | VUG     | 0                   | 8593         | 10980        | N      |
| 20240129 | VUSB    | 0                   | 1600         | 2000         | N      |
| 20240129 | VUZI    | 0                   | 11122        | 15727        | N      |
| 20240129 | VV      | 0                   | 3153         | 3281         | N      |
| 20240129 | VVI     | 0                   | 10203        | 22968        | N      |
| 20240129 | VVOS    | 0                   | 446          | 2228         | N      |
| 20240129 | VVR     | 3001                | 67604        | 88655        | N      |
| 20240129 | VVV     | 5375                | 228103       | 321422       | N      |
| 20240129 | VVX     | 125                 | 8930         | 21348        | N      |
| 20240129 | VWE     | 0                   | 0            | 2            | N      |
| 20240129 | VWEWW   | 0                   | 600          | 600          | N      |
| 20240129 | VWO     | 0                   | 162236       | 189647       | N      |
| 20240129 | VWOB    | 0                   | 2183         | 2867         | N      |
| 20240129 | VXF     | 0                   | 8939         | 10550        | N      |
| 20240129 | VXRT    | 0                   | 424          | 535          | N      |
| 20240129 | VXUS    | 0                   | 21372        | 27313        | N      |
| 20240129 | VXX     | 0                   | 478603       | 705432       | N      |
| 20240129 | VYGR    | 0                   | 2924         | 3635         | N      |
| 20240129 | VYM     | 0                   | 22822        | 28807        | N      |
| 20240129 | VYMI    | 0                   | 4351         | 4938         | N      |
| 20240129 | VYX     | 2                   | 288159       | 437344       | N      |
| 20240129 | VZ      | 26702               | 2845086      | 5390357      | N      |
| 20240129 | VZIO    | 105                 | 53464        | 107141       | N      |
| 20240129 | VZLA    | 1500                | 37991        | 49134        | N      |
| 20240129 | W       | 1724                | 405482       | 857856       | N      |
| 20240129 | WAB     | 1055                | 79073        | 217348       | N      |
| 20240129 | WABC    | 0                   | 418          | 1052         | N      |
| 20240129 | WAFD    | 0                   | 763          | 1887         | N      |
| 20240129 | WAFDP   | 0                   | 0            | 189          | N      |
| 20240129 | WAL     | 555                 | 233041       | 378382       | N      |
| 20240129 | WAL PRA | 0                   | 1617         | 12893        | N      |
| 20240129 | WANT    | 0                   | 1            | 1            | N      |
| 20240129 | WASH    | 0                   | 200          | 420          | N      |
| 20240129 | WAT     | 196                 | 74216        | 101903       | N      |
| 20240129 | WATT    | 0                   | 0            | 100          | N      |
| 20240129 | WB      | 0                   | 22537        | 32541        | N      |
| 20240129 | WBA     | 570                 | 204821       | 315234       | N      |
| 20240129 | WBD     | 700                 | 311562       | 506284       | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | WBIY    | 0                   | 0            | 42           | N      |
| 20240129 | WBND    | 0                   | 0            | 100          | N      |
| 20240129 | WBS     | 2066                | 173483       | 358971       | N      |
| 20240129 | WBS PRF | 0                   | 593          | 659          | N      |
| 20240129 | WBS PRG | 0                   | 512          | 5813         | N      |
| 20240129 | WBUY    | 0                   | 0            | 621          | N      |
| 20240129 | WBX     | 5                   | 34620        | 68175        | N      |
| 20240129 | WCC     | 755                 | 31834        | 62183        | N      |
| 20240129 | WCC PRA | 0                   | 207          | 3211         | N      |
| 20240129 | WCLD    | 0                   | 8410         | 9749         | N      |
| 20240129 | WCN     | 680                 | 128614       | 217108       | N      |
| 20240129 | WD      | 6852                | 40029        | 52076        | N      |
| 20240129 | WDAY    | 135                 | 9524         | 15861        | N      |
| 20240129 | WDC     | 6240                | 48149        | 104549       | N      |
| 20240129 | WDFC    | 0                   | 660          | 1034         | N      |
| 20240129 | WDH     | 0                   | 550          | 4665         | N      |
| 20240129 | WDI     | 75                  | 12041        | 35912        | N      |
| 20240129 | WDIV    | 0                   | 0            | 101          | N      |
| 20240129 | WDS     | 586                 | 94051        | 160266       | N      |
| 20240129 | WEA     | 15                  | 1171         | 2539         | N      |
| 20240129 | WEAT    | 200                 | 15322        | 15322        | N      |
| 20240129 | WEAV    | 937                 | 114923       | 217737       | N      |
| 20240129 | WEBL    | 0                   | 19774        | 21573        | N      |
| 20240129 | WEBS    | 0                   | 3468         | 6003         | N      |
| 20240129 | WEC     | 1371                | 418023       | 774691       | N      |
| 20240129 | WELL    | 3106                | 191055       | 571342       | N      |
| 20240129 | WEN     | 44                  | 43461        | 66096        | N      |
| 20240129 | WERN    | 0                   | 2297         | 4583         | N      |
| 20240129 | WES     | 2172                | 89393        | 245395       | N      |
| 20240129 | WEST    | 0                   | 8117         | 9140         | N      |
| 20240129 | WESTW   | 0                   | 0            | 300          | N      |
| 20240129 | WEX     | 581                 | 71061        | 108785       | N      |
| 20240129 | WF      | 302                 | 3744         | 7408         | N      |
| 20240129 | WFC     | 17849               | 2698866      | 6134071      | N      |
| 20240129 | WFC PRA | 0                   | 1754         | 8433         | N      |
| 20240129 | WFC PRC | 0                   | 15245        | 25443        | N      |
| 20240129 | WFC PRD | 1400                | 18930        | 35543        | N      |
| 20240129 | WFC PRL | 0                   | 790          | 3023         | N      |
| 20240129 | WFC PRR | 0                   | 1270         | 22595        | N      |
| 20240129 | WFC PRY | 0                   | 8339         | 22346        | N      |
| 20240129 | WFC PRZ | 1905                | 21948        | 70721        | N      |
| 20240129 | WFG     | 1034                | 8981         | 15151        | N      |
| 20240129 | WFRD    | 0                   | 4710         | 5539         | N      |
| 20240129 | WGMI    | 0                   | 3571         | 5071         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | WGO    | 126                 | 84893        | 115190       | N      |
| 20240129 | WGS    | 0                   | 1144         | 2955         | N      |
| 20240129 | WH     | 29                  | 81606        | 132763       | N      |
| 20240129 | WHD    | 14                  | 58754        | 142927       | N      |
| 20240129 | WHF    | 0                   | 461          | 461          | N      |
| 20240129 | WHG    | 0                   | 312          | 8529         | N      |
| 20240129 | WHLR   | 0                   | 472          | 2278         | N      |
| 20240129 | WHLRD  | 0                   | 100          | 300          | N      |
| 20240129 | WHR    | 14891               | 195198       | 370339       | N      |
| 20240129 | WIA    | 0                   | 301          | 783          | N      |
| 20240129 | WILC   | 0                   | 57           | 57           | N      |
| 20240129 | WINA   | 0                   | 113          | 113          | N      |
| 20240129 | WING   | 100                 | 2861         | 4587         | N      |
| 20240129 | WINN   | 0                   | 2087         | 12235        | N      |
| 20240129 | WIP    | 0                   | 490          | 1765         | N      |
| 20240129 | WIRE   | 0                   | 704          | 722          | N      |
| 20240129 | WISA   | 0                   | 32357        | 32857        | N      |
| 20240129 | WISH   | 0                   | 1944         | 5219         | N      |
| 20240129 | WIT    | 1879                | 334509       | 469938       | N      |
| 20240129 | WIW    | 0                   | 10913        | 37320        | N      |
| 20240129 | WIX    | 0                   | 4147         | 7044         | N      |
| 20240129 | WK     | 5                   | 49561        | 143608       | N      |
| 20240129 | WKC    | 42                  | 64906        | 193740       | N      |
| 20240129 | WKEY   | 0                   | 27           | 27           | N      |
| 20240129 | WKHS   | 0                   | 23920        | 24810        | N      |
| 20240129 | WKME   | 0                   | 0            | 148          | N      |
| 20240129 | WKSP   | 0                   | 0            | 100          | N      |
| 20240129 | WLDN   | 0                   | 0            | 21           | N      |
| 20240129 | WLDS   | 0                   | 100          | 100          | N      |
| 20240129 | WLFC   | 0                   | 0            | 11           | N      |
| 20240129 | WLGS   | 0                   | 104          | 604          | N      |
| 20240129 | WLK    | 710                 | 43291        | 62389        | N      |
| 20240129 | WLKP   | 25                  | 2538         | 4186         | N      |
| 20240129 | WLY    | 11                  | 83585        | 136642       | N      |
| 20240129 | WM     | 1451                | 239588       | 479224       | N      |
| 20240129 | WMB    | 2279                | 1020840      | 1690122      | N      |
| 20240129 | WMG    | 0                   | 8069         | 10874        | N      |
| 20240129 | WMK    | 150                 | 14395        | 58670        | N      |
| 20240129 | WMS    | 197                 | 34308        | 85447        | N      |
| 20240129 | WMT    | 9652                | 937348       | 1865146      | N      |
| 20240129 | WNC    | 855                 | 112255       | 172492       | N      |
| 20240129 | WNEB   | 0                   | 0            | 100          | N      |
| 20240129 | WNNR   | 0                   | 205          | 2205         | N      |
| 20240129 | WNNR U | 0                   | 0            | 1            | N      |

| Date     | Symbol  | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|---------|---------------------|--------------|--------------|--------|
| 20240129 | WNNR WS | 0                   | 0            | 59266        | N      |
| 20240129 | WNS     | 764                 | 41399        | 144096       | N      |
| 20240129 | WNW     | 0                   | 4            | 35           | N      |
| 20240129 | WOLF    | 4119                | 369662       | 566963       | N      |
| 20240129 | WOOF    | 500                 | 55734        | 76812        | N      |
| 20240129 | WOR     | 967                 | 35796        | 57573        | N      |
| 20240129 | WORX    | 0                   | 49           | 49           | N      |
| 20240129 | WOW     | 0                   | 105610       | 238427       | N      |
| 20240129 | WPC     | 8539                | 215879       | 387593       | N      |
| 20240129 | WPM     | 4532                | 506635       | 687406       | N      |
| 20240129 | WPP     | 0                   | 17563        | 20935        | N      |
| 20240129 | WPRT    | 0                   | 1366         | 1486         | N      |
| 20240129 | WRAP    | 0                   | 1120         | 2011         | N      |
| 20240129 | WRB     | 1086                | 157701       | 407037       | N      |
| 20240129 | WRB PRE | 0                   | 246          | 1482         | N      |
| 20240129 | WRB PRF | 0                   | 776          | 7247         | N      |
| 20240129 | WRB PRG | 0                   | 1435         | 1736         | N      |
| 20240129 | WRB PRH | 0                   | 645          | 9306         | N      |
| 20240129 | WRBY    | 231                 | 53224        | 127923       | N      |
| 20240129 | WRK     | 1583                | 185526       | 1116329      | N      |
| 20240129 | WRLD    | 0                   | 129          | 381          | N      |
| 20240129 | WRN     | 0                   | 1137         | 1137         | N      |
| 20240129 | WS      | 892                 | 13367        | 26090        | N      |
| 20240129 | WSBC    | 35                  | 96           | 518          | N      |
| 20240129 | WSBCP   | 0                   | 480          | 644          | N      |
| 20240129 | WSBF    | 0                   | 1            | 5            | N      |
| 20240129 | WSC     | 0                   | 52306        | 68475        | N      |
| 20240129 | WSFS    | 0                   | 2936         | 3040         | N      |
| 20240129 | WSM     | 1799                | 207954       | 298466       | N      |
| 20240129 | WSO     | 256                 | 34278        | 81904        | N      |
| 20240129 | WSO B   | 0                   | 0            | 7            | N      |
| 20240129 | WSR     | 8111                | 36760        | 59970        | N      |
| 20240129 | WST     | 242                 | 79479        | 164170       | N      |
| 20240129 | WT      | 248                 | 126835       | 232417       | N      |
| 20240129 | WTAI    | 0                   | 4009         | 4116         | N      |
| 20240129 | WTBA    | 0                   | 4            | 4            | N      |
| 20240129 | WTER    | 0                   | 7            | 7            | N      |
| 20240129 | WTFC    | 0                   | 1523         | 2356         | N      |
| 20240129 | WTI     | 18373               | 325552       | 477942       | N      |
| 20240129 | WTM     | 2                   | 524          | 1536         | N      |
| 20240129 | WTRG    | 5270                | 552032       | 889162       | N      |
| 20240129 | WTS     | 87                  | 17335        | 55195        | N      |
| 20240129 | WTTR    | 2239                | 117581       | 181916       | N      |
| 20240129 | WTV     | 0                   | 73           | 73           | N      |

| Date     | Symbol   | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|----------|---------------------|--------------|--------------|--------|
| 20240129 | WTW      | 0                   | 1678         | 3309         | N      |
| 20240129 | WU       | 8832                | 1099815      | 1986566      | N      |
| 20240129 | WULF     | 1100                | 553081       | 693089       | N      |
| 20240129 | WVE      | 0                   | 3002         | 5017         | N      |
| 20240129 | WW       | 700                 | 77309        | 150468       | N      |
| 20240129 | WWD      | 200                 | 11007        | 14363        | N      |
| 20240129 | WWJD     | 0                   | 100          | 100          | N      |
| 20240129 | WWW      | 444                 | 111856       | 162558       | N      |
| 20240129 | WY       | 853                 | 425546       | 1263539      | N      |
| 20240129 | WYNN     | 0                   | 9180         | 12932        | N      |
| 20240129 | X        | 2908                | 237546       | 531992       | N      |
| 20240129 | XAIR     | 0                   | 5687         | 5787         | N      |
| 20240129 | XAR      | 0                   | 200          | 474          | N      |
| 20240129 | XBI      | 300                 | 334834       | 499642       | N      |
| 20240129 | XBIL     | 0                   | 600          | 600          | N      |
| 20240129 | XBIT     | 0                   | 0            | 200          | N      |
| 20240129 | XCEM     | 0                   | 900          | 4360         | N      |
| 20240129 | XEL      | 0                   | 92136        | 195151       | N      |
| 20240129 | XELA     | 0                   | 8            | 9            | N      |
| 20240129 | XELAP    | 0                   | 0            | 100          | N      |
| 20240129 | XEMD     | 0                   | 927          | 927          | N      |
| 20240129 | XENE     | 0                   | 2361         | 3798         | N      |
| 20240129 | XERS     | 0                   | 24859        | 41126        | N      |
| 20240129 | XES      | 0                   | 74           | 533          | N      |
| 20240129 | XFLT     | 64                  | 4992         | 23535        | N      |
| 20240129 | XFLT PRA | 0                   | 499          | 829          | N      |
| 20240129 | XFLX     | 0                   | 0            | 100          | N      |
| 20240129 | XFOR     | 429                 | 7348         | 10948        | N      |
| 20240129 | XGN      | 0                   | 300          | 300          | N      |
| 20240129 | XHB      | 5355                | 217700       | 293139       | N      |
| 20240129 | XHE      | 0                   | 4            | 7            | N      |
| 20240129 | XHLF     | 0                   | 240          | 1240         | N      |
| 20240129 | XHR      | 15884               | 165996       | 256479       | N      |
| 20240129 | XIN      | 100                 | 929          | 929          | N      |
| 20240129 | XJAN     | 0                   | 0            | 200          | N      |
| 20240129 | XJH      | 0                   | 0            | 100          | N      |
| 20240129 | XLB      | 0                   | 248314       | 285371       | N      |
| 20240129 | XLC      | 1000                | 113920       | 158403       | N      |
| 20240129 | XLE      | 6060                | 397096       | 559893       | N      |
| 20240129 | XLF      | 10253               | 757604       | 869068       | N      |
| 20240129 | XLG      | 0                   | 42214        | 50021        | N      |
| 20240129 | XLI      | 0                   | 213999       | 293529       | N      |
| 20240129 | XLK      | 62                  | 142771       | 169455       | N      |
| 20240129 | XLO      | 0                   | 200          | 1700         | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | XLP    | 0                   | 242583       | 359722       | N      |
| 20240129 | XLRE   | 0                   | 182780       | 250264       | N      |
| 20240129 | XLSR   | 0                   | 800          | 800          | N      |
| 20240129 | XLU    | 384                 | 184983       | 506049       | N      |
| 20240129 | XLV    | 300                 | 301260       | 367208       | N      |
| 20240129 | XLY    | 100                 | 94002        | 134205       | N      |
| 20240129 | XME    | 0                   | 96121        | 104751       | N      |
| 20240129 | XMHQ   | 0                   | 2509         | 3299         | N      |
| 20240129 | XMLV   | 0                   | 100          | 100          | N      |
| 20240129 | XMMO   | 0                   | 100          | 107          | N      |
| 20240129 | XMTR   | 0                   | 4970         | 5940         | N      |
| 20240129 | XNCR   | 0                   | 2984         | 4887         | N      |
| 20240129 | XNET   | 0                   | 71           | 77           | N      |
| 20240129 | XNTK   | 0                   | 0            | 5            | N      |
| 20240129 | XOM    | 18008               | 3087731      | 4950827      | N      |
| 20240129 | XOMO   | 0                   | 303          | 303          | N      |
| 20240129 | XOP    | 400                 | 64762        | 105677       | N      |
| 20240129 | XP     | 677                 | 80755        | 123553       | N      |
| 20240129 | XPEL   | 0                   | 613          | 1118         | N      |
| 20240129 | XPER   | 524                 | 35233        | 58965        | N      |
| 20240129 | XPEV   | 26320               | 1680683      | 2883660      | N      |
| 20240129 | XPO    | 4377                | 149406       | 223329       | N      |
| 20240129 | XPOF   | 256                 | 38018        | 89595        | N      |
| 20240129 | XPP    | 0                   | 20           | 20           | N      |
| 20240129 | XPRO   | 0                   | 296385       | 399491       | N      |
| 20240129 | XRAY   | 0                   | 21707        | 57981        | N      |
| 20240129 | XRT    | 0                   | 207679       | 277240       | N      |
| 20240129 | XRX    | 200                 | 43865        | 52179        | N      |
| 20240129 | XSD    | 0                   | 963          | 1439         | N      |
| 20240129 | XSHD   | 0                   | 100          | 100          | N      |
| 20240129 | XSHQ   | 0                   | 50           | 50           | N      |
| 20240129 | XSLV   | 0                   | 100          | 100          | N      |
| 20240129 | XSMO   | 0                   | 0            | 100          | N      |
| 20240129 | XSOE   | 0                   | 762          | 1764         | N      |
| 20240129 | XSVM   | 0                   | 102          | 471          | N      |
| 20240129 | XT     | 0                   | 85           | 88           | N      |
| 20240129 | XTEN   | 0                   | 0            | 100          | N      |
| 20240129 | XTL    | 0                   | 0            | 700          | N      |
| 20240129 | XTNT   | 0                   | 0            | 100          | N      |
| 20240129 | XTR    | 0                   | 0            | 101          | N      |
| 20240129 | XTWO   | 0                   | 0            | 100          | N      |
| 20240129 | XXII   | 100                 | 638          | 1452         | N      |
| 20240129 | XXXX   | 0                   | 13470        | 16173        | N      |
| 20240129 | XYF    | 0                   | 381          | 564          | N      |



| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | XYL    | 1827                | 203926       | 430199       | N      |
| 20240129 | XYLD   | 0                   | 7681         | 10043        | N      |
| 20240129 | YALA   | 0                   | 54701        | 103748       | N      |
| 20240129 | YANG   | 0                   | 50339        | 100315       | N      |
| 20240129 | YBTC   | 0                   | 100          | 100          | N      |
| 20240129 | YCBD   | 0                   | 0            | 300          | N      |
| 20240129 | YCS    | 0                   | 0            | 63           | N      |
| 20240129 | YEAR   | 0                   | 200          | 500          | N      |
| 20240129 | YELP   | 173                 | 103622       | 184414       | N      |
| 20240129 | YETI   | 2576                | 99917        | 219382       | N      |
| 20240129 | YEXT   | 54                  | 62739        | 132128       | N      |
| 20240129 | YGF    | 0                   | 0            | 300          | N      |
| 20240129 | YGMZ   | 0                   | 700          | 700          | N      |
| 20240129 | YIBO   | 0                   | 100          | 200          | N      |
| 20240129 | YINN   | 5907                | 122030       | 249521       | N      |
| 20240129 | YJUN   | 0                   | 0            | 100          | N      |
| 20240129 | YLDE   | 0                   | 547          | 547          | N      |
| 20240129 | YMAB   | 0                   | 4311         | 4662         | N      |
| 20240129 | YMAR   | 0                   | 0            | 100          | N      |
| 20240129 | YMAX   | 0                   | 52           | 52           | N      |
| 20240129 | YMM    | 18                  | 1054123      | 1934619      | N      |
| 20240129 | YORW   | 6                   | 58           | 83           | N      |
| 20240129 | YOU    | 389                 | 83648        | 286764       | N      |
| 20240129 | YPF    | 1116                | 236288       | 417215       | N      |
| 20240129 | YRD    | 2022                | 27572        | 50963        | N      |
| 20240129 | YS     | 0                   | 0            | 204          | N      |
| 20240129 | YSG    | 107                 | 45745        | 99014        | N      |
| 20240129 | YTEN   | 0                   | 0            | 928          | N      |
| 20240129 | YUM    | 2614                | 354162       | 547931       | N      |
| 20240129 | YUMC   | 2009                | 249868       | 668438       | N      |
| 20240129 | YXI    | 0                   | 6            | 6            | N      |
| 20240129 | YY     | 0                   | 2532         | 4606         | N      |
| 20240129 | YYY    | 0                   | 138          | 138          | N      |
| 20240129 | Z      | 0                   | 20381        | 31231        | N      |
| 20240129 | ZBH    | 2449                | 212203       | 363597       | N      |
| 20240129 | ZBRA   | 0                   | 5368         | 8276         | N      |
| 20240129 | ZCAR   | 0                   | 0            | 51           | N      |
| 20240129 | ZD     | 0                   | 556          | 558          | N      |
| 20240129 | ZDGE   | 0                   | 0            | 611          | N      |
| 20240129 | ZECP   | 0                   | 200          | 200          | N      |
| 20240129 | ZEPP   | 0                   | 2340         | 18529        | N      |
| 20240129 | ZETA   | 351                 | 70641        | 159780       | N      |
| 20240129 | ZEUS   | 0                   | 145          | 170          | N      |
| 20240129 | ZFOX   | 0                   | 1483         | 10631        | N      |

| Date     | Symbol | Short Exempt Volume | Short Volume | Total Volume | Market |
|----------|--------|---------------------|--------------|--------------|--------|
| 20240129 | ZG     | 0                   | 3868         | 7409         | N      |
| 20240129 | ZGN    | 0                   | 77568        | 192329       | N      |
| 20240129 | ZH     | 14                  | 102114       | 163554       | N      |
| 20240129 | ZI     | 0                   | 223847       | 475069       | N      |
| 20240129 | ZIM    | 24461               | 1096662      | 3985313      | N      |
| 20240129 | ZIMV   | 0                   | 2093         | 3061         | N      |
| 20240129 | ZION   | 105                 | 40623        | 57981        | N      |
| 20240129 | ZIONO  | 0                   | 200          | 200          | N      |
| 20240129 | ZIONP  | 0                   | 0            | 200          | N      |
| 20240129 | ZIP    | 0                   | 66309        | 139259       | N      |
| 20240129 | ZIVB   | 0                   | 100          | 164          | N      |
| 20240129 | ZKH    | 2                   | 528          | 4751         | N      |
| 20240129 | ZLAB   | 0                   | 6499         | 7305         | N      |
| 20240129 | ZM     | 0                   | 6599         | 28191        | N      |
| 20240129 | ZNTL   | 0                   | 6611         | 10880        | N      |
| 20240129 | ZOM    | 0                   | 1375         | 12375        | N      |
| 20240129 | ZROZ   | 0                   | 13385        | 17058        | N      |
| 20240129 | ZS     | 1                   | 8634         | 14320        | N      |
| 20240129 | ZSL    | 0                   | 4303         | 5723         | N      |
| 20240129 | ZTO    | 0                   | 332954       | 994512       | N      |
| 20240129 | ZTR    | 645                 | 31199        | 60939        | N      |
| 20240129 | ZTS    | 2182                | 118118       | 574960       | N      |
| 20240129 | ZUMZ   | 0                   | 539          | 1203         | N      |
| 20240129 | ZUO    | 5381                | 119513       | 232233       | N      |
| 20240129 | ZURA   | 740                 | 1100         | 1406         | N      |
| 20240129 | ZVIA   | 1911                | 12363        | 19862        | N      |
| 20240129 | ZVRA   | 222                 | 7920         | 10874        | N      |
| 20240129 | ZWS    | 8                   | 244254       | 345770       | N      |
| 20240129 | ZYME   | 0                   | 2370         | 7063         | N      |
| 20240129 | ZYXI   | 0                   | 578          | 1172         | N      |