#### UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

# SCHEDULE 13G<sup>\*/</sup> (Rule 13d-102)

#### (Kule 150-102)

#### Under the Securities Exchange Act of 1934 (Amendment No. <u>1</u>)\*

Annexon, Inc.

(Name of Issuer)

Common stock

(Title of Class of Securities)

03589W102

(CUSIP Number)

December 31, 2020

Date of Event Which Requires Filing of the Statement

Check the appropriate box to designate the rule pursuant to which this Schedule is filed:

□ Rule 13d-1(b) ⊠ Rule 13d-1(c)

□ Rule 13d-1(d)

\*/ The remainder of this cover page shall be filled out for a reporting person's initial filing on this form with respect to the subject class of securities, and for any subsequent amendment containing information which would alter disclosures provided in a prior cover page.

The information required on the remainder of this cover page shall not be deemed to be "filed" for the purpose of Section 18 of the Securities Exchange Act of 1934 ("Act") or otherwise subject to the liabilities of that section of the Act but shall be subject to all other provisions of the Act (however, see the Notes).

CL	JSIP No. 03589V	V102	13G/A	Page 2 of 14 Pages			
1.	NAME OF RE Citadel Adviso	NAME OF REPORTING PERSON					
2.		CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (a) (b)					
3.	SEC USE ONI	.Y	(*)				
4.	CITIZENSHIP Delaw		E OF ORGANIZATION				
NUI	MBER OF	5.	SOLE VOTING POWER 0				
BENI OW REI	SHARES BENEFICIALLY OWNED BY EACH REPORTING		SHARED VOTING POWER 2,095,333 shares				
	ERSON WITH	7.	SOLE DISPOSITIVE POWER 0				
		8.	SHARED DISPOSITIVE POWER See Row 6 above				
9.		AGGREGATE AMOUNT BENEFICIALLY OWNED BY EACH REPORTING PERSON See Row 6 above					
10.	CHECK BOX IF THE AGGREGATE AMOUNT IN ROW (9) EXCLUDES CERTAIN SHARES						
11.	PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW (9)						
	5.5%	$5.5\%^{1}$					
12.		TYPE OF REPORTING PERSON IA; OO; HC					

The percentages reported in this Schedule 13G are based upon 38,157,618 shares of common stock outstanding as of October 31, 2020 (according to the issuer's Form 10-Q as filed with the Securities and Exchange Commission on November 16, 2020).

CUSIP No. 03589W102			13G/A   Page 3 of 14 Pages			
1.	NAME OF REPORTING PERSON Citadel Advisors Holdings LP					
2.	CHECK THE	CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (a) (b) (b)				
3.	SEC USE ONI	Y				
4.	CITIZENSHIP Delaw		CE OF ORGANIZATION			
NUN	MBER OF	5.	SOLE VOTING POWER 0			
BENE OW I REP	SHARES BENEFICIALLY OWNED BY EACH REPORTING		SHARED VOTING POWER 2,095,333 shares			
	ERSON WITH	7.	SOLE DISPOSITIVE POWER 0			
		8.	SHARED DISPOSITIVE POWER See Row 6 above			
9.		E AMOUI Row 6 abo	NT BENEFICIALLY OWNED BY EACH REPORTING PERSON ove			
10.	CHECK BOX IF THE AGGREGATE AMOUNT IN ROW (9) EXCLUDES CERTAIN SHARES					
11.	PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW (9) 5.5%					
12.	TYPE OF REPORTING PERSON PN; HC					

CUSIP No. 03589W102		V102	13G/A	Page 4 of 14 Pages			
1.	NAME OF RE Citadel GP LI	NAME OF REPORTING PERSON					
2.		CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (a) (b)					
3.	SEC USE ONI	Y					
4.	CITIZENSHIP Delaw		E OF ORGANIZATION				
	MBER OF	5.	SOLE VOTING POWER 0				
BENE OW I REF	SHARES BENEFICIALLY OWNED BY EACH REPORTING		SHARED VOTING POWER 2,095,333 shares				
	ERSON WITH	7.	SOLE DISPOSITIVE POWER 0				
		8.	SHARED DISPOSITIVE POWER See Row 6 above.				
9.		AGGREGATE AMOUNT BENEFICIALLY OWNED BY EACH REPORTING PERSON See Row 6 above.					
10.	CHECK BOX IF THE AGGREGATE AMOUNT IN ROW (9) EXCLUDES CERTAIN SHARES						
11.	PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW (9) 5.5%						
12.		TYPE OF REPORTING PERSON OO; HC					

CUSIP No. 03589W102			13G/A Page 5	of 14 Pages				
1.	NAME OF RE	NAME OF REPORTING PERSON						
	Citadei Securi							
2.	CHECK THE	CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (a) $\Box$						
			(b) 🗆					
3.	SEC USE ONI	Y						
4.	CITIZENSHIP Delaw		E OF ORGANIZATION					
NUI	MBER OF	5.	SOLE VOTING POWER 0					
BENE	HARES EFICIALLY 'NED BY	6.	SHARED VOTING POWER					
REF	EACH PORTING		0 shares					
	ERSON WITH	7.	SOLE DISPOSITIVE POWER 0					
		8.	SHARED DISPOSITIVE POWER See Row 6 above.					
9.	AGGREGATE AMOUNT BENEFICIALLY OWNED BY EACH REPORTING PERSON See Row 6 above.							
10.	CHECK BOX IF THE AGGREGATE AMOUNT IN ROW (9) EXCLUDES CERTAIN SHARES							
11.	PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW (9)							
	0%							
12.		TYPE OF REPORTING PERSON BD, OO						

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1.	NAME OF RE	NAME OF REPORTING PERSON					
	CALC IV LP						
2.	CHECK THE	APPROPR	LATE BOX IF A MEMBER OF A GROUP (a) $\Box$				
			(b) 🗆				
3.	SEC USE ONI	.Y					
4.	CITIZENSHIP Delav		CE OF ORGANIZATION				
NUN	MBER OF	5.	SOLE VOTING POWER				
BENE OW	SHARES BENEFICIALLY OWNED BY		SHARED VOTING POWER				
REF	EACH PORTING		40,782 shares				
	ERSON WITH	7.	SOLE DISPOSITIVE POWER 0				
		8.	SHARED DISPOSITIVE POWER See Row 6 above.				
9.	AGGREGATE AMOUNT BENEFICIALLY OWNED BY EACH REPORTING PERSON See Row 6 above.						
10.	CHECK BOX IF THE AGGREGATE AMOUNT IN ROW (9) EXCLUDES CERTAIN SHARES						
11.	PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW (9)						
	0.1%						
12.	TYPE OF RE PN;		GPERSON				

CU	SIP No. 03589V	V102	13G/A	Page 7 of 14 Pages			
1.	NAME OF REPORTING PERSON Citadel Securities GP LLC						
2.	CHECK THE	CHECK THE APPROPRIATE BOX IF A MEMBER OF A GROUP (a) (b) (b)					
3.	SEC USE ONI	Х					
4.	CITIZENSHIP Delaw		E OF ORGANIZATION				
	NUMBER OF		SOLE VOTING POWER 0				
BENE OW E REP	HARES FICIALLY NED BY EACH ORTING	6.	SHARED VOTING POWER 40,782 shares				
	ERSON WITH	7.	SOLE DISPOSITIVE POWER 0				
		8.	SHARED DISPOSITIVE POWER See Row 6 above.				
9.		E AMOUI Row 6 abo	T BENEFICIALLY OWNED BY EACH REPORT ve.	TING PERSON			
10.	CHECK BOX IF THE AGGREGATE AMOUNT IN ROW (9) EXCLUDES CERTAIN SHARES						
11.	PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW (9) 0.1%						
12.	TYPE OF REPORTING PERSON OO; HC						

CU	CUSIP No. 03589W102 <b>13G/A</b> Page 8 of 14 Pages					
1.	NAME OF RE	NAME OF REPORTING PERSON				
	Kenneth Griff	in				
2.	CHECK THE A	APPROPR	IATE BOX IF A MEMBER OF A GROUP (a)			
			(b)			
3.	SEC USE ONI	Y				
4.		OR PLAC Citizen	E OF ORGANIZATION			
NUI	MBER OF	5.	SOLE VOTING POWER			
BENE	HARES EFICIALLY /NED BY	6.	SHARED VOTING POWER			
] REI	EACH PORTING		2,136,115 shares			
	ERSON WITH	7.	SOLE DISPOSITIVE POWER			
	-	8.	SHARED DISPOSITIVE POWER See Row 6 above			
9.		E AMOUI Row 6 abo	IT BENEFICIALLY OWNED BY EACH REPORTI ve	NG PERSON		
10.	CHECK BOX IF THE AGGREGATE AMOUNT IN ROW (9) EXCLUDES CERTAIN SHARES					
11.	PERCENT OF CLASS REPRESENTED BY AMOUNT IN ROW (9)					
	5.6%					
12.	TYPE OF RE IN; I		PERSON			

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Item 1(a) Name of Issuer Annexon, Inc.

# Item 1(b) Address of Issuer's Principal Executive Offices

180 Kimball Way, Suite 200, South San Francisco, California 94080

## Item 2(a) Name of Person Filing

This Schedule 13G is being jointly filed by Citadel Advisors LLC ("Citadel Advisors"), Citadel Advisors Holdings LP ("CAH"), Citadel GP LLC ("CGP"), Citadel Securities LLC ("Citadel Securities"), CALC IV LP ("CALC4"), Citadel Securities GP LLC ("CSGP") and Mr. Kenneth Griffin (collectively with Citadel Advisors, CAH, CGP, Citadel Securities, CALC4 and CSGP, the "Reporting Persons") with respect to shares of common stock of the above-named issuer owned by Citadel Multi-Strategy Equities Master Fund Ltd., a Cayman Islands company ("CM"), and CRBU Holdings LLC, a Delaware limited liability company ("CRBH").

Citadel Advisors is the portfolio manager for CM. CAH is the sole member of Citadel Advisors. CGP is the general partner of CAH. CALC4 is the non-member manager of CRBH. CSGP is the general partner of CALC4. Mr. Griffin is the President and Chief Executive Officer of CGP, and owns a controlling interest in CGP and CSGP.

The filing of this statement shall not be construed as an admission that any of the Reporting Persons is the beneficial owner of any securities covered by the statement other than the securities actually owned by such person (if any).

## Item 2(b) Address of Principal Business Office

The address of the principal business office of each of the Reporting Persons is 131 S. Dearborn Street, 32nd Floor, Chicago, Illinois 60603.

## Item 2(c) Citizenship

Each of Citadel Advisors, CGP, Citadel Securities and CSGP is organized as a limited liability company under the laws of the State of Delaware. Each of CALC4 and CAH is organized as a limited partnership under the laws of the State of Delaware. Mr. Griffin is a U.S. citizen.

## Item 2(d) Title of Class of Securities

Common stock

Item 2(e) CUSIP Number 03589W102

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Item 3	If this	statement is fil	ed pursuant to Rules 13d-1(b), or 13d-2(b) or (c), check	whether the person filing is a:		
	(a)	[] Broker	or dealer registered under Section 15 of the Exchange Act	,		
	(b)	[] Bank as	s defined in Section 3(a)(6) of the Exchange Act;			
	(c)	[] Insuran	ce company as defined in Section 3(a)(19) of the Exchange Act;			
	(d) [] Investn		nent company registered under Section 8 of the Investment	t Company Act;		
	(e)	[] An inve	estment adviser in accordance with Rule 13d-1(b)(1)(ii)(E)	;		
	(f)	[] An emp	loyee benefit plan or endowment fund in accordance with	Rule 13d-1(b)(1)(ii)(F);		

- (g) [\_] A parent holding company or control person in accordance with Rule 13d-1(b)(1)(ii)(G);
- (h) [\_] A savings association as defined in Section 3(b) of the Federal Deposit Insurance Act;
- (i) [\_\_] A church plan that is excluded from the definition of an investment company under Section 3(c)(14) of the Investment Company Act;

.

- (j) [\_] A non-U.S. institution in accordance with Rule 13d-1(b)(1)(ii)(J);
- (k) [\_\_] Group, in accordance with Rule 13d-1(b)(1)(ii)(K).

If filing as a non-U.S. institution in accordance with Rule 13d-1(b)(1)(ii)(J), please specify the type of institution:

A.

Item 4 Ownership

- Citadel Advisors LLC, Citadel Advisors Holdings LP and Citadel GP LLC
  - (a) Each of Citadel Advisors LLC, Citadel Advisors Holdings LP and Citadel GP LLC may be deemed to beneficially own 2,095,333 shares of common stock.
  - (b) The number of shares that each of Citadel Advisors LLC, Citadel Advisors Holdings LP and Citadel GP LLC may be deemed to beneficially own constitutes approximately 5.5% of the common stock outstanding.
  - (c) Number of shares as to which such person has:
    - (i) sole power to vote or to direct the vote: 0
    - (ii) shared power to vote or to direct the vote: 2,095,333
    - (iii) sole power to dispose or to direct the disposition of: 0
    - (iv) shared power to dispose or to direct the disposition of: 2,095,333

## B. Citadel Securities LLC

- (a) Citadel Securities LLC may be deemed to beneficially own 0 shares of common stock.
- (b) The number of shares that Citadel Securities LLC may be deemed to beneficially own constitutes 0% of the common stock outstanding.
- (c) Number of shares as to which such person has:
  - (i) sole power to vote or to direct the vote: 0
  - (ii) shared power to vote or to direct the vote: 0
  - (iii) sole power to dispose or to direct the disposition of: 0
  - (iv) shared power to dispose or to direct the disposition of: 0
- C. CALC IV LP and Citadel Securities GP LLC
  - (a) Each of CALC IV LP and Citadel Securities GP LLC may be deemed to beneficially own 40,782 shares of common stock.
  - (b) The number of shares that each of CALC IV LP and Citadel Securities GP LLC may be deemed to beneficially own constitutes approximately 0.1% of the common stock outstanding.

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- (c) Number of shares as to which such person has:
  - (i) sole power to vote or to direct the vote: 0
  - (ii) shared power to vote or to direct the vote: 40,782
  - (iii) sole power to dispose or to direct the disposition of: 0
  - (iv) shared power to dispose or to direct the disposition of: 40,782

## D. Kenneth Griffin

- (a) Mr. Griffin may be deemed to beneficially own 2,136,115 shares of common stock.
- (b) The number of shares that Mr. Griffin may be deemed to beneficially own constitutes approximately 5.6% of the common stock outstanding.
- (c) Number of shares as to which such person has:
  - (i) sole power to vote or to direct the vote: 0
  - (ii) shared power to vote or to direct the vote: 2,136,115
  - (iii) sole power to dispose or to direct the disposition of: 0
  - (iv) shared power to dispose or to direct the disposition of: 2,136,115

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Item 5	<b>Ownership of Five Percent or Less of a Class</b> If this statement is being filed to report the fact that as of the date hereof the reporting person has ceased to be the beneficial owner of more than 5 percent of the class of securities, check the following $\Box$ .					
Item 6	<b>Ownership of More th</b> Not Applicable	an Five Percent on Behalf of Another Person				
Item 7	Identification and Classification of the Subsidiary which Acquired the Security Being Reported on by the Parent Holding Company See Item 2 above					
Item 8	<b>Identification and Cla</b> Not Applicable	sification of Members of the Group				
Item 9	<b>Notice of Dissolution o</b> Not Applicable	f Group				
Item 10	held for the purpose of	fy that, to the best of my knowledge and belief, the or with the effect of changing or influencing the com on with or as a participant in any transaction having	trol of the issu	er of the securities and were not acquired and		

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After reasonable inquiry and to the best of its knowledge and belief, the undersigned certify that the information set forth in this statement is true, complete and correct.

Dated this 16<sup>th</sup> day of February, 2021.

## CITADEL SECURITIES LLC

By: /s/ Guy Miller Guy Miller, Authorized Signatory

#### CALC IV LP

By: /s/ Guy Miller Guy Miller, Authorized Signatory

## CITADEL SECURITIES GP LLC

By: /s/ Guy Miller Guy Miller, Authorized Signatory

## CITADEL ADVISORS LLC

By: /s/ Gregory Johnson Gregory Johnson, Authorized Signatory

## CITADEL ADVISORS HOLDINGS LP

By: /s/ Gregory Johnson Gregory Johnson, Authorized Signatory

## CITADEL GP LLC

By: /s/ Gregory Johnson Gregory Johnson, Authorized Signatory

#### **KENNETH GRIFFIN**

By: /s/ Gregory Johnson Gregory Johnson,attorney-in-fact<sup>\*</sup>

\* Gregory Johnson is signing on behalf of Kenneth Griffin as attorney-in-fact pursuant to a power of attorney previously filed with the Securities and Exchange Commission, and hereby incorporated by reference herein. The power of attorney was filed as an attachment to a filing by Citadel Advisors LLC on Schedule 13G for Jaws Acquisition Corp. on February 1, 2021.

#### JOINT FILING AGREEMENT

The undersigned hereby agree that the Statement on Schedule 13G filed herewith (and any amendments thereto), relating to the common stock of Annexon, Inc., a Delaware corporation, is being filed jointly with the Securities and Exchange Commission pursuant to Rule 13d-1(c) under the Securities Exchange Act of 1934, as amended, on behalf of each of the undersigned.

This Agreement may be executed in counterparts and each of such counterparts taken together shall constitute one and the same instrument.

Dated this 16<sup>th</sup> day of February, 2021.

## CITADEL SECURITIES LLC

By: /s/ Guy Miller Guy Miller, Authorized Signatory

## CALC IV LP

By: /s/ Guy Miller Guy Miller, Authorized Signatory

### CITADEL SECURITIES GP LLC

By: /s/ Guy Miller

Guy Miller, Authorized Signatory

#### CITADEL ADVISORS LLC

By: /s/ Gregory Johnson Gregory Johnson, Authorized Signatory

## CITADEL ADVISORS HOLDINGS LP

By: /s/ Gregory Johnson Gregory Johnson, Authorized Signatory

## CITADEL GP LLC

By: /s/ Gregory Johnson Gregory Johnson, Authorized Signatory

## KENNETH GRIFFIN

By: /s/ Gregory Johnson

Gregory Johnson, attorney-in-fact<sup>\*</sup>

E Gregory Johnson is signing on behalf of Kenneth Griffin as attorney-in-fact pursuant to a power of attorney previously filed with the Securities and Exchange Commission, and hereby incorporated by reference herein. The power of attorney was filed as an attachment to a filing by Citadel Advisors LLC on Schedule 13G for Jaws Acquisition Corp. on February 1, 2021.