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RE: NYSE, NYSE Arca and NYSE MKT Report Short Interest

From: **Kristen Kaus** ([REDACTED])
Sent: Tue 4/12/16 2:44 PM
To: 'Dom Laviola' ([REDACTED])

Hi Dom,

I'm looking into this now.

Kind regards,

Kristen

From: Dom Laviola [mailto:[REDACTED]]
Sent: Tuesday, April 12, 2016 2:31 PM
To: Kristen Kaus
Subject: RE: NYSE, NYSE Arca and NYSE MKT Report Short Interest

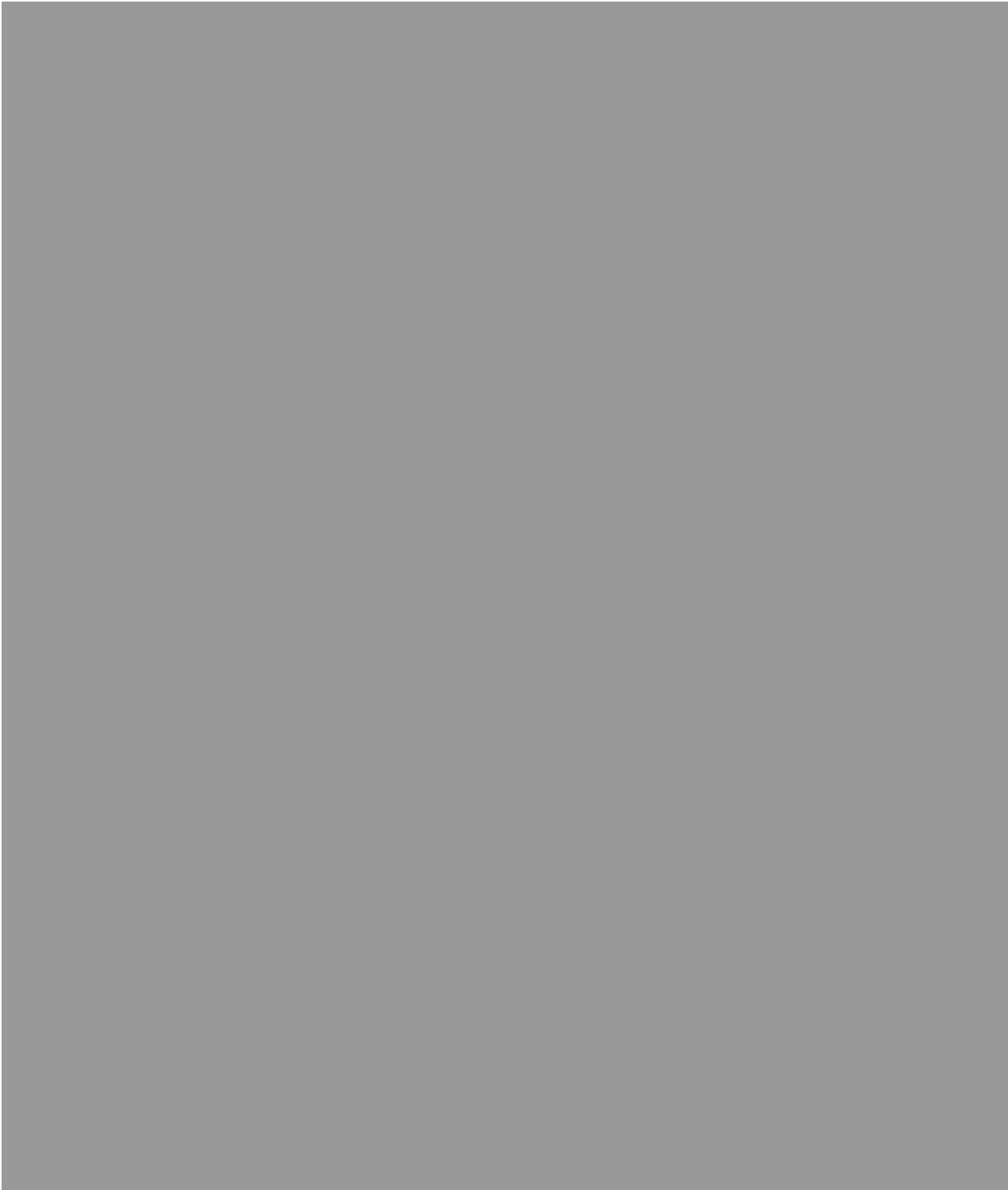
Hi Kristin,

Yes I'm aware of that. I'm referring to the following:

This is all of your daily files from last week

Daily short volume for not just yesterday, but all historical data, had been in the Public Data folder, at <ftp.nyxdata.com> and could be reached by going to /page 875/ up until yesterday. I think perhaps the creation of the Tick Pilot folders resulted in the short data folder being deleted:

This has been the case since 2009:



Since 2009 I have tracked all short data from the public exchanges, every day, and all other exchanges continue to report the agg. daily short volume:

These are all from yesterday:

NQBX:

NPSX

NSDQ, NYSE, ORF

NSX

BZX, BYX, EDGA, EDGX:

The only one missing, is ARCA:

Which I can show you:

This is ARCA from Friday, 4/8/2016:

ARCA last week:

Instead this is what is out there now:

...and it's not just me:...the only thing is that this guy lied and said it included percentages. it does not now nor did it previously.

I checked rule filings , and there has been no notices posted regarding this change Chairman Shapiro brought to fruition.

<https://www.sec.gov/rules/sro/nysearca.shtml>

Please recheck, repair and /or reply as needed. It will not be good for ARCA's image or such to have public opinion lowered by a possible SEC investigation over what is probably just an accidental deletion of a folder....If it was not an accident, ARCA is the only exchange denying access to the information all exchanges agreed to make public and which have been for 7 years now...including ARCA.

Thank you,

Brandon

From: [REDACTED]
To: [REDACTED]
Subject: FW: NYSE, NYSE Arca and NYSE MKT Report Short Interest
Date: Tue, 12 Apr 2016 17:34:34 +0000

Hi Brandon,

We release our Short Interest report every two weeks. Previous reports are also available on our website at the link below.

Kind regards,

Kristen

Kristen Kaus

Corporate Communications

New York Stock Exchange

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[REDACTED]

NYSE, NYSE Arca and NYSE MKT R

NYSE today reported short interest as of the close of business on the

SETTLEMENT DATE	EXCHANGE	TOTAL CURRENT SHORT INTEREST	TOTAL SHOR (Revis
03/31/2016	NYSE	15,144,864,321	
03/31/2016	NYSE ARCA	1,842,391,430	
03/31/2016	NYSE MKT	452,394,804	

03/31/2016	NYSE GROUP	17,439,650,555	
*NYSE Group includes NYSE, NYSE MKT and NYSE Arca			

Reports will be archived [here](#).

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