
Position Minder Machine Readable Output (MRO)

Interface Requirement Specification

Version 3.0

Prepared by Requirements Team

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1 Introduction

1.1 Overview

Introduction

Display Book stores all the events that are relevant to the DMM's position in DMM Position Minder. At the end of day, NYSE Operations sends request to Display Book to create Position Minder Machine Readable Output file for Post Trade. This file contains Principal trades, position adjustments and DMM Badge Registration information for each Stock on the Book.

- Operational requests sends 1 file for each DBK (currently 76 files, will change with UTP)
 - Post Trade sorts data and prepares each Position Minder file for each DMM Unit
 - Data is sorted and Post Trade performs calculation of the net position for each transaction
 - Sort criteria:
 - Specialist Unit
 - Clearing Number
 - Regis Record Indicator
 - Security Symbol
 - Record Type Indicator
 - Time
 - Add-Drop Indicator (descending order)
 - Input Sequence
 - Position Minder Output is created in file format and disseminated to DMMs
 - A print-image copy is loaded into on-demand for use by NYSE personnel.
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About This Document

This document contains the detail description of record lay-outs of all four types of records that are written into MRO file.

1. Opening Record
 2. Activity Record
 3. Closing Record
 4. DMM Badge Registration Record
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Contact Information

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1.2 Document Information

Contents

The following table describes what each chapter in this document contains:

Chapter 1: Contains the introductory information including contact information, references and revision history.

Chapter 2: Contains the specification of record lay-outs for Position Minder MRO file.

Revision History

The following table indicates the revision history of this document:

| Version | Name | Date | Reason For Changes |
|---------------|----------------|------------|--|
| Pre-Draft 0.1 | S. Schonberger | 10/03/03 | Initial Draft |
| Draft 0.1 | P. Choudhary | 10/13/03 | Draft 0.1 |
| 1.0 | T. Re | 11/05/03 | Updates to correct/clarify CR# 21251, 21200, 21485. Updates for CR# 21716 |
| 2.0 | A. Singh | 02/16/05 | Updates for URS 142 |
| 2.1 | J. Hu | 06/16/05 | Updates for URS/FRS C-Quote and G-Quote – DBK 10.80 |
| 2.2 | S. Schonberger | 07/25/05 | Updates in the CONTRA BADGE field for URS/FRS eQuotes – DBK 11.00 Removal of the PRIN ahead of AON indicator. |
| 2.3 | D. Marks | 09/28/2005 | Corrections from Desk Check. Badge ID example added. |
| 2.4 | A. Singh | 11/11/05 | Corrections from Desk Check. |
| 3.0 | L. Moreno | 3/25/10 | Added Expanded Quantity (change reflected in version 3.0) |
| 3.0 | L. Moreno | 2/10/12 | Updated for UTP Processing All references to Specialist changed to DMM Added DBEXEC ID |

2 Position Minder MRO Record Lay-outs

This section specifies the record lay-outs for different types of records in Position Minder MRO file.

2.1 Opening and Closing Record

The records for opening and closing positions have the following lay-out.

Record type '1' indicates that the number of shares in the Net Position field indicates the opening position.

Record type '3' indicates that the number of shares in the Net Position field indicates the closing position.

| Field Name | Length | Position | Values | Description |
|-------------------|--------|----------|------------|---|
| DMM UNIT | 3 | 1-3 | | DMM Unit Number |
| CLEARING NUMBER | 4 | 4-7 | | DMM Clearing Firm Number |
| SECURITY SYMBOL | 11 | 8-18 | | 11 Alphabetic |
| RECORD TYPE | 1 | 19 | '1' '3' | 1 = Opening Position 3 = Closing Position |
| FILLER | 8 | 20-27 | SPACES | |
| CLEARING NAME | 4 | 28-31 | | 4 Alphabetic Name of the DMM 's clearing firm |
| FILLER | 21 | 32-52 | SPACES | |
| NET POSITION | 9 | 53-61 | | 9 Numeric |
| NET POSITION SIGN | 1 | 62 | 0 1 | 0 = short 1 = long |
| FILLER | 9 | 63-71 | SPACES | |
| ACTIVITY DATE | 8 | 72-79 | CCYYMMDD | |
| FILLER | 81 | 80-160 | SPACES | |

2.2 Activity Record

Activity records for each principal trade and for each position adjustment have the following lay-out.

| Field Name | Length | Position | Values | Description |
|-----------------|--------|----------|------------|---|
| DMM UNIT | 3 | 1-3 | | DMM Unit Number |
| CLEARING NUMBER | 4 | 4-7 | | Number of the DMM's clearing firm |
| SECURITY SYMBOL | 11 | 8-18 | | 11 Alphabetic |
| RECORD TYPE | 1 | 19 | '2' | 2 = Trade Record |
| TIME | 8 | 20-27 | HHMMSShh | |
| CLEARING NAME | 4 | 28-31 | | 4 Alphabetic Name of the DMM's clearing firm |
| SIDE | 1 | 32 | 'B' 'S' | B = Buy S = Sell |
| QUANTITY | 7 | 33-39 | | 7 Numeric Number of shares |

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| Field Name | Length | Position | Values | Description |
|----------------------|--------|----------|---|--|
| PRICE CODE | 1 | 40 | " " 0-9 | 9 dollar digits + 3 digits indicating the number digits after the decimal in a decimal format price. |
| PRICE | 12 | 41-52 | | 12 Numeric |
| NET POSITION | 9 | 53-61 | | 9 Numeric Set to spaces by Display Book Calculated by Switching After Hours |
| NET POSITION SIGN | 1 | 62 | 0 1 | 0 = short 1 = long Set to spaces by Display Book Calculated by Switching After Hours |
| CONTRA BROKER | 4 | 63-66 | Valid Clearing Alpha or Omnibus Account | 4 Alphabetic |
| CONTRA TRADER | 4 | 67-70 | Valid Badge including 0000 | 4 Alphanumeric Entering broker badge, if it is for a "G" Quote or for an eQuote ; Otherwise, it is the execution broker badge for Crowd name or 0000 or blank. Note: Field does not zero fill, right justify. If Badge ID entered is 0123, it is recorded in the MRO file as 123. |
| TICK | 1 | 71 | '1', '2', '3', '4' | 1 = 0- 2 = 0+ 3 = - 4 = + Blank if the activity is a PRIN Manual Trade and the tick is not entered |
| ACTIVITY DATE | 8 | 72-79 | CCYYMMDD | |
| CANNED COMMENT 1 | 5 | 80-84 | | 5 Alphanumeric Abbreviation as it should be printed |
| CANNED COMMENT 2 | 5 | 85-89 | | 5 Alphanumeric Abbreviation as it should be printed |
| FREE FORM COMMENT | 10 | 90-99 | | 10 Alphanumeric |
| TRADE INDICATOR | 1 | 100 | ' ', 'M', 'X', 'S' | blank = DBK-reported trade M = manual trade X = GTM/UTM-reported trade S = SAPI reported adjustment |
| CORRECTION INDICATOR | 1 | 101 | ' ', 'C' | blank = uncorrected report C = corrected report |
| CASH, ND, SELLERS | 3 | 102-104 | | 3 Alphanumeric CA = cash ND = next day nnn = seller's days (001-999) Blanks indicate that a settlement type is not present. |
| TA CODE | 6 | 105-110 | | Alpha-numeric. First character must be alpha. Zero fill any positions between the alpha and numeric characters so the TA Number equals 6 characters length. |
| LINK NUMBER | 5 | 111-115 | | 5 Numeric |
| FILLER | 18 | 116-133 | SPACES | |

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| Field Name | Length | Position | Values | Description |
|-------------------|--------|----------|--------|-------------------------------|
| Expanded Quantity | 9 | 134-142 | | 9 Numeric Number of Shares |
| DBEXEC ID | 6 | 143-148 | | 6 Numeric |
| Filler | 12 | 149-160 | SPACES | |

2.3 DMM Badge Registration Record

Records for each change in the DMM Badge Registration information have the following lay-out.

Records written for Stock Add event have Action Type value of "A".

Records written for Stock Drop event have Action Type value of "D".

Records written for events that change the DMM Badge Information have Action Type value of " ".

| Field Name | Length | Position | Values | Description |
|------------------|--------|----------|-----------------|---|
| DMM UNIT | 3 | 1-3 | | DMM Unit Number |
| CLEARING NUMBER | 4 | 4-7 | | Number of the DMM's clearing firm |
| SECURITY SYMBOL | 11 | 8-18 | | 11 Alphabetic |
| RECORD TYPE | 1 | 19 | '4' | 4 = DMM Registration |
| ACTION TIME | 8 | 20-27 | HHMMSShh | |
| CLEARING NAME | 4 | 28-31 | | 4 Alphabetic Name of the DMM's clearing firm |
| FILLER | 40 | 32-71 | SPACES | |
| ACTIVITY DATE | 8 | 72-79 | CCYYMMDD | |
| FILLER | 37 | 80-116 | SPACES | |
| DMM BADGE NUMBER | 4 | 117-120 | | Numeric. All zeroes not allowed. Right justified zero padded. |
| AS-OF-TIME | 4 | 121-124 | HHMM, or ' ' | DMM entered As-Of Time for DMM Badge Registration |
| ACTIONTYPE | 1 | 125 | ' ', 'A', 'D' | ' ' = DMM Registration 'A' = Stock Add 'D' = Stock Drop |
| FILLER | 35 | 126-160 | SPACES | |