

Position Minder MRO File Formats (06010123)

Version 3.0



SAC

March 25, 2010

Document Information

Document History

The following chart lists all versions of the document.

Version	Date	Changes
1.0	1/1/00	Initial Draft
2.0	8/21/03	Additional Specialist Registration values/fields: <ul style="list-style-type: none"> • New Record Type value 4=Specialist Registration (position 19) • New PRIN Ahead Indicator (position 116) • New Specialist Badge Number field (positions 117-120) • New Specialist Registration As-of Time field (positions 121-124) • New Specialist Registration Add/Drop field (position 125)
2.1	10/15/03	New Sequence Number field (positions 126-133)
2.2	05/20/05	Added canned comments for Prin Ahead of AON
3.0	03/25/10	Added expanded Quantity fields for 99 million shares (positions 134-142)

Position Minder MRO Format

Autoroute Number: 06010123

Record Length: 160 bytes

Field Name	Size	Positions	Type	Description
Specialist Unit	3	001-003	N	SDOT assigned specialist unit number
Clearing Number	4	004-007	N	Specialist clearing agent's number
Security Symbol	11	008-018	A/N	Listed security symbol - compressed, no special characters
Record Type	1	019-019	N	1 = Opening Position 2 = Trade Record 3 = Closing Position 4 = Specialist Registration
Time	8	020-027	N	Military Time – HHMMSShh (Spaces when record type 1 or 3)
Clearing Firm	4	028-031	A/N	Specialist clearing agent's alpha
Side	1	032-032	A/N	B = Buy S = Sell (Spaces when record type 1,3 or 4)
Quantity	7	033-039	N	Number or shares (Spaces when record type 1,3 or 4)
Price Code	1	040-040	A/N	0-9 denotes the number of decimal digits Blank = Fractional Price 0 thru 9 and A, B, C = Number of decimal places for decimal price (Spaces when record type 1,3 or 4)
Price	12	041-052	N	Price value – reference Price Code field above <u>Fraction Format</u> (9) (041-049) Whole dollar Price (3) (050-052) Numerator over 256th or <u>Decimal Format</u> (12) (041-052) Decimal Price (floating decimal place indicated by Price Code Field) (Spaces when record type 1,3 or 4)
Net Position	9	053-061	N	Number of shares (long or short)
Net Position Sign	1	062-062	N	Sign of the net position 0 = Short 1 = Long (Spaces when record type 3 or 4)
Contra Firm Alpha	4	063-066	A/N	Contra clearing firm alpha or OLA (Spaces when record type 1,3 or 4)

Field Name	Size	Positions	Type	Description
Contra Badge	4	067-070	A/N	Contra badge number (Spaces when record type 1, 3, 4 or OLA)
Tick	1	071-071	A/N	1 = 0- 2 = 0+ 3 = - 4 = + (Spaces when record type 1 or 3)
Trade Date	8	072-079	A/N	Activity date – CCYYMMDD
Canned Comment 1	5	080-084	A/N	Reference Canned Comment Abbreviations below (Spaces when record type 1,3 or 4)
Canned Comment 2	5	085-089	A/N	Reference Canned Comment Abbreviations below (Spaces when record type 1,3 or 4)
Free Formed Comment	10	090-099	A/N	Free formed comment (Spaces when record type 1,3 or 4)
Trade Indicator	1	100-100	A/N	Blank = DBK reported trade or OLA M = Manual trade X = SAX reported trade (Spaces when record type 1,3 or 4)
Correction Indicator	1	101-101	A/N	C = Corrected Report Blank = Regular Report (Spaces when record type 1,3 or 4)
Settlement Terms	3	102-104	A/N	CA = Cash (LJ) ND = Next Day (LJ) nnn = # of days Sellers Option (002-180) Blank = Regular Settlement (Spaces when record type 1,3 or 4)
Turnaround Code	6	105-110	A/N	SDOT assigned Turnaround number (e.g. AA9999) (Spaces when record type 1,3 or 4)
Link Number	5	111-115	N	SDOT assigned linking number (Spaces when record type 1,3 or 4)
PRIN Ahead Indicator	1	116-116	A/N	blank = PRIN is not trading ahead P = PRIN is trading ahead
Specialist Badge Number	4	117-120	N	Specialist Badge Number (Spaces when record type 1,2 or 3)
Specialist Registration As-of	4	121-124	N	HHMM or spaces (Spaces when record type 1,2 or 3)
Specialist Registration Add/Drop	1	125-125	A/N	A = Stock Add D = Stock Drop Blank = Specialist Registration (Spaces when record type 1,2 or 3)
Sequence Number	8	126-133	A/N	Unique record identification number

Field Name	Size	Positions	Type	Description
ExpQuantity	9	134-142	N	Number of Shares – Field expanded to 9 bytes
Filler	18	143-160	A/N	Spaces

Canned Comment Abbreviations

Canned Comments 1 and 2 (Positions 080-084 and 085-089)

Abbr.	Description
II	ITS order was received from an ITS participant and was executed on the NYSE
IO	ITS order was sent to another ITS participant and executed away from the NYSE
ONBID	Specialist purchased stock on the bid
ONOFR	Specialist sold stock on the offer
HFBID	Specialist sold only half the stock wanted on the book
HFOFR	Specialist purchased half the stock offered on the book
FO	Floor approval of the trade was obtained
E	Error trade
CXL	Cancelled trade
A/O	“AS OF” trade; free-form comments field contains date
LVS	Stock left on the book at the bid or offer following a dealer sale or purchase; free-form comment contains “LVS” and number of shares remaining on the book, e.g., “LVS, 2700”.
NSA	“Not substantially all”; specialist left a reasonable amount of stock in the quote quantity.
PAR	Purchase on a -, +, OR + TICK 0 – TICK or long sale on a – tick, or to bring the issue closer to parity with a companion issue
ARB	Trade effected for arbitrage purposes; free-form comment contains name of arbitrated preferred stock or bond
CONV	Conversion of convertible preferred issue in to common stock
C	Cash non-regular way
ND	Next day non-regular way transaction
S	Sellers option non-regular way transaction
SEX	Short sale which is exempt from the short selling rule
RLF	Reliquification of position
RGMKT	Trade effected on a regional or foreign exchange after the close of the NYSE
OHT	Off hours trade
SPR	Adjustment of principal trade to agency trade
FIV	Transaction was effected directly for a <u>firm</u> investment account
PIV	Transaction was effected directly for a <u>personal</u> investment account
TFIV	Transfer to firm investment account
TPIV	Transfer to personal investment account
INV	Transfer to firm investment account at a later date
NX	Specialist was the contra to a Direct+ order in a destabilizing manner because the bid or offer against which the order was directed was filled or cancelled
PRAHD	Specialist acknowledges PRIN Trade Ahead of BOOK or BLOCK (DOT)
PRAON	Specialist acknowledges PRIN Trade ahead of AON
OLADJ	End-of-day adjustment to dealer position due to an Odd Lot imbalance
FMT	Dealer position adjustment for a trade occurring in a non-US Market (excluding a trade in an ordinary security that underlies an NYSE listed ADR/ADS)