

Description

Market Operations are required to maintain a daily turnover of events that take place.

Procedure

- 1) Access the document:
L:\MarketOperations\MarketOperationsFiles\Turnover\TurnoverTemplate2015
- 2) Change the date, top left.
- 3) Add your name, top right.
- 4) Get the Listings #'s from Market Share Monitor <http://marketstats/msm/>

Pre-open

- 5) List all corporate actions for the day.
- 6) 8:30am – Number of PrecISE users logged in (from FIRMCON)
- 7) List all Market Events for the day, width exemptions, trade reviews, MM's pulling out and re-entering, underlying halts, LULD halts, any events that impact the ISE or ISE Gemini.
- 8) Market News. Note any significant news events affecting the market.

Open

- 9) 9:30am – PrecISE user count
- 10) 9:40 – Imbalances (from Market Watch, total number of symbols that had imbalances that morning) for ISE and ISE Gemini.
- 11) List all Large Market Trades. Watch the Regional Options Volume Chart in Market Q. Trades can be seen in OBE OPRA Trades History, sort by exchange.
- 12) 12:00 – PrecISE user count
- 13) 1:00pm – Fill in Deutsche Boerse data: from the following link: <http://www.boerse-frankfurt.de/en/equities/deutsche+boerse+ag+DE0005810055>
- 14) 2:30 – PrecISE user count
- 15) 4:15 – Copy the Market Share monitor data to Sheet 2 of the spreadsheet, this will autofill the main page.

Market Share Section

- 16) Industry and Industry Index Volumes will automatically populate.
- 17) Open Trades by BU: Get Trade Statistics for each exchange plug in the Total and the Calls (Puts will auto populate P/C ratio and Market Share will also automatically compute).
- 18) Check OBE for Dividend symbols on PHLX. Search for all PHLX trades over 500 contracts. Look for symbols with call trades. Cross check the symbols in Market Q to see if they go Ex Dividend tomorrow.

Charts

- 19) Go to CNBC.com. Click on Markets.
- 20) Click on DJIA. Click Chart. Select 1 Day. Auto. Chart Style: Mountain.
- 21) Click on the chart and right click and copy. Paste into Paint. Crop the lower portion up to just below the time and date. Save that to your Documents folder.
- 22) Repeat for the S&P 500 and VIX.
- 23) Go to turnover and right click each chart. Click Change Picture then select the chart you saved for each chart.

Options Volume Chart

- 24) Market-Q, got to Regional Options Volume, Right click, Copy Window Image.
- 25) Got to Turnover. Options Volume Chart. Right click. Delete. Paste the new chart. Re-size to fit.

26) Size the Turnover to fit neatly on each page:

- Select Page Layout
- Click Print under Gridlines
- Make sure all sections fit on a page. This can be done by deleting rows in each section. Be careful to maintain the borders and formatting
- Un-click Print under Guidelines

SPELL CHECK THE TURNOVER

27) Save file as a PDF in L:/Market Operations/MarketOperationsFiles/Today's Date

28) When you save it, the file will open, preview and make sure it is correct.

29) Save to the following location as well: J:MktOpsTurnover