I believe I said in a recent article that the "where" of this story was Philadelphia; that is probably correct, but the "when" is not known. There is no further information about the "who" or "what". The story seems to be about a bird and the "nml" mentioned earlier.

The "the Madigan's Thumb" is mentioned, but it is unclear what role it plays in the story. The "the one" mentioned could be a reference to the bird or another character.

The "power to lie" and "I'll never change" are repeated, but it is unclear what they mean in the context of the story.

The "early diamond cutting" is a pun that is not clearly explained in the text. It is possible that it is a reference to the story's setting or plot.

The "Dreadful dreams" section is also unclear and lacks context. It may be a reflection on the story's mood or a commentary on the events.

The "the dog-days" section appears to be a reference to a specific event or character, but it is not clear what it means in the context of the story.