Options Exchanges Trade Field Mapping

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Version 1.4

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Revision Summary

Version	Publish Date	Description
1.0	6/21/2021	Initial Publication
1.1	9/20/2021	Updated to reflect mapping for ARCAOP Options Exchange on Pillar
1.2	9/30/2021	Updates to AMEROP mapping • *eventTimestamp* field added to main mapping table • additional mapping table added for Manual events
1.3	10/14/21	Updates to ARCAOP section to include mapping tables for existing UTP platform, which will still be operational at the launch of Phase 2d on December 13, 2012. No changes to Pillar mappings.
1.4	11/17/2023	Updates to AMEROP and ARCAOP section to reflect completion of Pillar migration, including the removal of obsolete mappings.

Summary

This document is a supplement to the *CAT Reporting Technical Specifications for Industry Members* ("IM Tech Spec") and provides guidance outlining how Industry Members should populate each field required for Exchange Trade Linkage. As described in Section 2.6.3 of the IM Tech Spec, the *Consolidated Audit Trail (CAT)* system must be able to link all CAT Manual Option Order Trade events to the related options exchange trades. This document provides clarification on the values to be provided based on the exchange on which the trade is executed, describing specific guidance related to each field required for Exchange Trade Linkage. Workflows for each exchange can be found in the *Industry Member Reporting Scenarios document.*

MOOT fields – IM/Exchange correlations

The sections below contain a field-by-field mapping for each exchange outlining how CAT Order Option Trade event fields should be populated based on each related exchange protocol.

Description	IM (MOOT) field	Participant (OT) field
Trade is executed on an options floor and is routed to an exchange to print	Event Date	Event Date
	optionID	optionID
	tapeTradeID	MOOTLINK in *executionCodes*
	marketCenterID	Exchange
	side	side

1. AMEROP and ARCAOP

The table below describes the specific fields CAT uses to match Option Trade (MOOT) events to the related Option Trade events reported by the AMEROP and ARCAOP options exchanges (Pillar platform).

On the AMEROP & ARCAOP Exchanges, Floor Brokers use Option Order Route (MOOR) or Multileg Order Route (MLOR) events to send the initial side of open outcry orders to the exchange for display to the Trading Official. Floor Broker or Market Maker activity that are not directly linked to the initial order are reported to CAT using Option Trade (MOOT) events using the following fields available in the trade drop copy file.

CAT Report Field	AMEROP/ARCAOP-related field	
	Floor Broker	**Market Maker**
tapeTradeID	Concatenation of Side (FIX Tag 54) and OriginalDealID (FIX Tag 30006)	Concatenation of Side (FIX Tag 54) and OriginalDealID (FIX Tag 30006)
optionID	OSI symbol	OSI symbol
eventTimestamp	RefExecTimestamp (FIX Tag 30016)	RefExecTimestamp (FIX Tag 30016)
marketCenterID	AMEROP or ARCAOP	AMEROP or ARCAOP

2. BOX

The table below describes the specific fields CAT uses to match Option Trade (MOOT) events to the related Option Trade events reported by BOX options exchange.

Please note that only Market Makers are required to report a MOOT event on the BOX exchange. Floor Brokers route orders (MOOR events), which map to Option Order Accept messages on the exchange side. BOX will create a flat file that will be provided to Floor Market Makers to facilitate their CAT reporting obligation for Open Outcry trades. Procedures will be provided when finalized.

CAT Report Field	BOX-related field	
	Floor Broker	**Market Maker**
tapeTradeID	N/A	Field “TradeNumber” Position: 1 – Length: 1 = Side Position: 2 – Length: 6 = BOX OptionID Position: 8 – Length: 8 = TradeNumber *Example: BAQSA3F00000004*
optionID	N/A	OSI symbol
eventTimestamp	N/A	Position 22 – Length 9 Format HHMMSSMMM *Example: 100518458*
marketCenterID	N/A	BOX

3. CBOE

The table below describes the specific fields CAT uses to match Option Trade (MOOT) events to the related Option Trade events reported by CBOE options exchange.

CAT Report Field	CBOE-related field	
	Floor Broker (PAR)	**Market Maker (MMTN)**
tapeTradeID	Exec ID (Tag 17)	Exec ID (Tag 17)
optionID	OSI symbol	OSI symbol
eventTimestamp	Transact Time (Tag 60)	Trade time (Tag 5179) or if blank, Transact Time (Tag 60)
marketCenterID	CBOE	CBOE

4. PHLX

The table below describes the specific fields CAT uses to match Option Trade (MOOT) events to the related Option Trade events reported by PHLX options exchange.

CAT Report Field	PHLX-related field	
	Floor Broker	**Market Maker**
tapeTradeID	Trade ID (Trade Sequence Number) CTI offset 43	Trade ID (Trade Sequence Number) CTI offset 43
optionID	Canonical Symbol	Canonical Symbol
eventTimestamp	Execution Time	Execution Time
marketCenterID	PHLX	PHLX