Options Exchanges Trade Field Mapping

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Version 1.0

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Revision Summary

Version	Publish Date	Description
1.0	6/21/2021	Initial Publication

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

The table below describes the specific fields CAT uses to match Option Trade (MOOT) events to the related Option Trade events reported by AMEROP options exchange. Please note that only Market Makers are required to report a MOOT event on the AMEROP exchange. Floor Brokers route orders (MOOR events), which map to Option Order Accept messages on the exchange side.

CAT Report Field	AMEROP-related field	
	Floor Broker	**Market Maker**
tapeTradeID	N/A	OrderID (Tag 37) + ExecID (Tag 17)
optionID	N/A	OSI symbol
marketCenterID	N/A	AMEROP

2. ARCAOP

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

ARCAOP is migrating to their new Pillar platform in November, 2021, prior to the introduction of the MOOT event in the Phase 2d production environment. Workflows for the new Pillar platform are still pending.

CAT Report Field	ARCAOP-related field	
	Floor Broker	**Market Maker**
tapeTradeID	*TBD*	*TBD*
optionID	OSI symbol	OSI symbol
eventTimestamp	*TBD*	*TBD*
marketCenterID	ARCAOP	ARCAOP

3. 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

4. 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

5. 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