

# CAT Testing for NYSE Arca Options Pillar Migration

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September 7, 2021

# Agenda

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- NYSE
  - Overview of Pillar Migration Strategy and Testing Plan
- FINRA CAT
  - FINRA CAT Testing Support
  - Order Route Mapping
  - Coordinated Industry Test
- Contact Information
- Q & A

# NYSE Arca Options Pillar Migration

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- ▶ Single codebase and connection specification supporting equities and options exchanges
- ▶ Reduced complexity, enhanced performance, resiliency and improved time to market
- ▶ Full hardware and network redundancy
- ▶ Migrate from TPIDs to MPIDs

# NYSE Arca Options Pillar Migration

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## Migration Overview and Strategy

- ▶ 3-week symbol migration to NYSE Pillar begins November 1, 2021
  - ▶ Existing LCN and IGN Connectivity can be utilized
  - ▶ Legacy order, quote, market data protocols will not be supported
  - ▶ Certification is required
    - Pillar Cert is available weekdays with a dedicated staff
    - Includes Prop data feeds, Trade Ops Portal and OPRA test connectivity
  - ▶ Production Shadow environment is available for weekday testing with test symbols, and the following weekend dates
    - Remaining weekend testing opportunities: Sept. 11, Sept. 18\*, Oct. 16\*, Oct. 30 - Final confidence test
- \* Firms are required to participate in one of two mandatory test dates

# NYSE Arca Options Pillar Migration

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- ▶ New Trading Platform
- ▶ New Trading Mnemonics (MPID) for CAT IMID
- ▶ New Session IDs
- ▶ Saturday Test Dates
  - 9/11/2021 – Industry Test 1
  - 9/18/2021 – Mandatory Industry Test 2
  - 10/16/2021 – Mandatory Industry Test 3
- ▶ Saturday testing on both UTP and Pillar platforms

# NYSE Arca Options Test Dates

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FINRA CAT will perform Intervenue Linkage and provide feedback for the following Saturday test dates.

ARCAOP Saturday Test Date	FINRA CAT Assigned Trade Date	Submissions due	Maximum Submission date to participate in linkage
9/11/2021	9/13/2021	9/14/2021 8am	9/17/21 8am
9/18/2021	9/20/2021	9/21/2021 8am	9/24/2021 8am
10/16/2021	10/18/2021	10/19/2021 8am	10/25/2021 8am

# Standard Industry Test

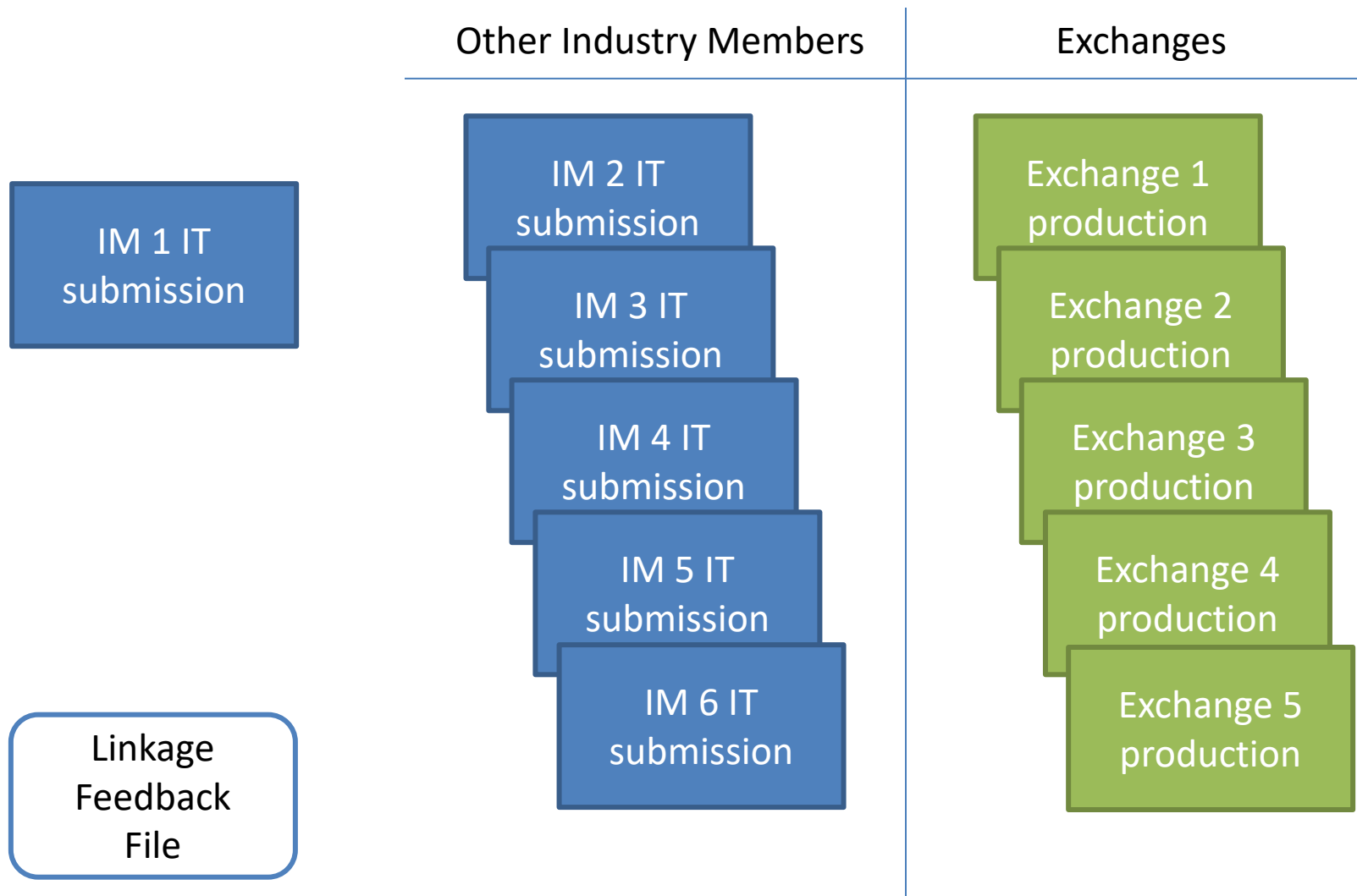
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The Industry Test (IT) Environment is available for Industry Members to test for Phase 2d from 6/28/2021 through 12/13/2021.

- ▶ Submissions are in 2d format
- ▶ Ingestion validation
- ▶ Linkage feedback

Linkage Type	Linkage performed against
Intrafirm	Your firm's IT submissions
Interfirm	Other Industry Members' submissions to the IT environment
Exchange	Production Exchange data

# Standard Industry Test Linkage



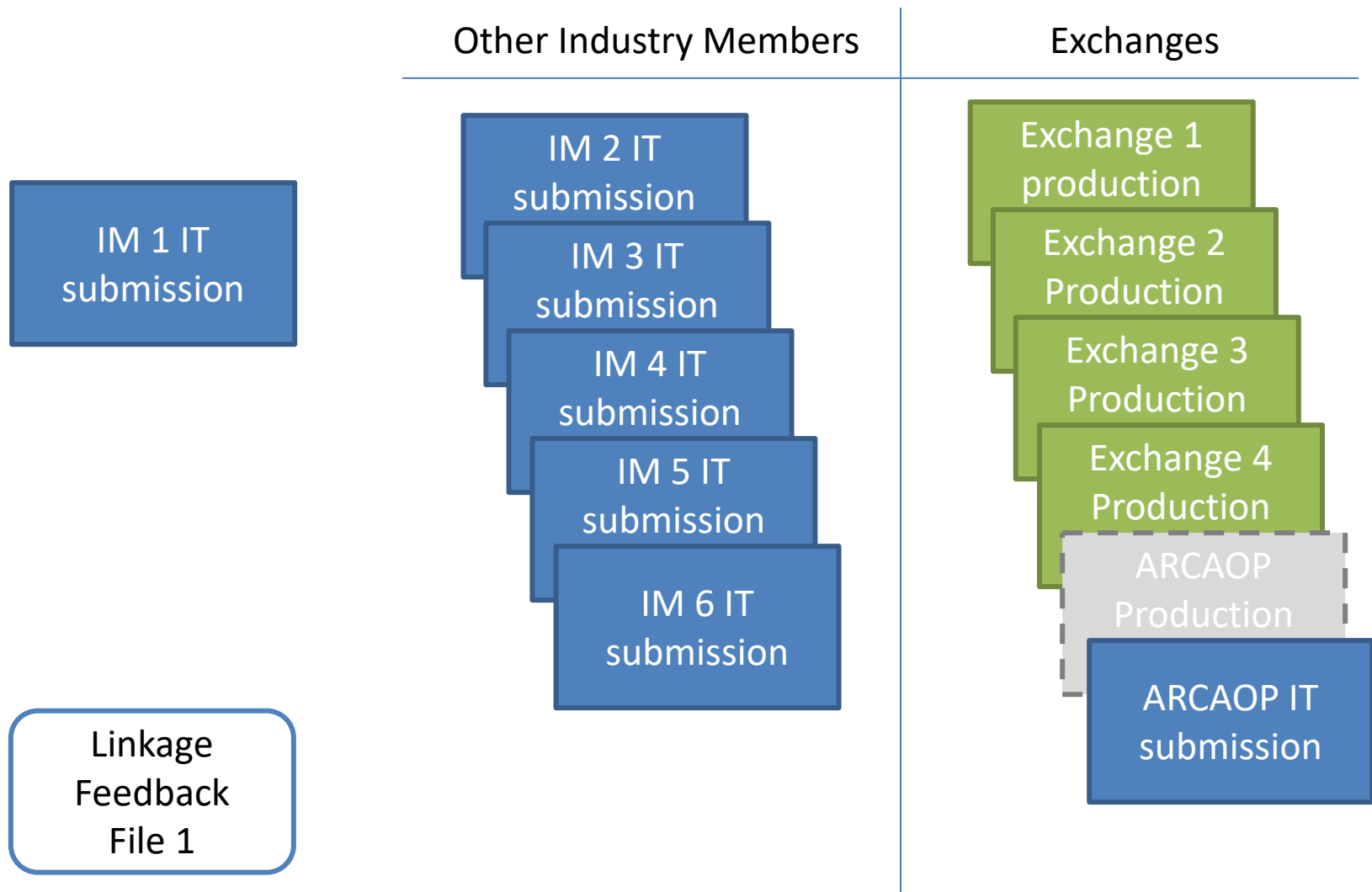


# ARCAOP Test Linkage Feedback

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- ▶ On designated testing trade dates, NYSE Arca Options Members should submit Saturday test activity instead of ARCAOP prod activity.
- ▶ NYSE Arca Options Members will receive a single Linkage feedback file containing:
  - vs. IM submissions & Exchange Production Data excluding ARCAOP production; and
  - vs. ARCAOP IT data from Saturday test

# ARCAOP Test Linkage



# Order Route Field Mapping

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The field mapping for routed orders is the same for NYSE Arca Options Pillar as the other NYSE Pillar gateways. The [Order Routing Field Mapping document](#) will be updated on the [catnmsplan.com](http://catnmsplan.com) website.

CAT Report Field	Exchange-Related Field
senderIMID	Firm Identifier – MPID
routedOrderID	CIOrdID (Tag 11) <ul style="list-style-type: none"><li>· FIX Users</li><li>· Binary Users</li></ul>
symbol	Symbol
eventTimestamp	Trade Date
session	SenderCompID <ul style="list-style-type: none"><li>· FIX Users</li><li>Username</li><li>· Binary Users</li></ul>

# Key Dates for Coordinated Industry Tests

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<u>Test Number</u>	CAT Trading Day of the Coordinated Industry Test	Data Due to Industry Test	List of Participating IMIDs Posted as <a href="#">Reference Data</a> on the <a href="#">CAT Website</a>
1	9/10/21	By 8 am on 9/13/21	By 9 am on 9/15/21
2	10/1/21	By 8 am on 10/4/21	By 9 am on 10/6/21
3	10/15/21	By 8 am on 10/18/21	By 9 am on 10/20/21
4	10/29/21	By 8 am on 11/1/21	By 9 am on 11/3/21
5	11/12/21	By 8 am on 11/15/21	By 9 am on 11/17/21
6	11/26/21	By 8 am on 11/29/21	By 9 am on 12/1/21

# Contact Information

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## NYSE Arca Options Exchange

NYSE Pillar

[Info-NYSE-Pillarqueries@ice.com](mailto:Info-NYSE-Pillarqueries@ice.com)

NYSE CAT

[NYSE-CATSupervision@ice.com](mailto:NYSE-CATSupervision@ice.com)

## FINRA CAT

FINRA CAT Helpdesk

888-696-3348 or

[help@finracat.com](mailto:help@finracat.com)

# How to Ask a Question during Today's Call

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- **For participants using computer audio:**
  - Click the “Raise Hand” button at the bottom of the participant's window.
  - A visual prompt will indicate that your line has been unmuted.
- **For participants using phone audio:**
  - Enter \*9 on your phone keypad.
  - An audio prompt will indicate that your line has been unmuted.