April 26, 2017

To: OPRA Data Recipients

Subject: Index Symbol Length Extension

What’s New:
Due to industry demand OPRA is implementing a change that will allow Index symbols to use up to five characters. Currently, OPRA limits Index symbol length to three characters.

When is it Changing: Wednesday, July 26, 2017

The change should not impact Data Recipients as this implementation does not alter the current output data specifications. However, Data Recipients should check that there are no index symbol limits within their own processing systems.

Testing

Test replay data for Index Symbol Extension will be available from SIAC beginning May 8, 2017 on weekdays between the hours of 21:00 and 21:15 Eastern.

Data Recipients may direct any questions they have on the Index Symbol Length Extension implementation to opra@cboe.com.

Sincerely,

OPRA, LLC