



**October 19, 2018**

To: OPRA Multicast Subscribers

Subject: Expansion to Long Equity and Index Quote Bid and Offer Sizes and Appendages

**What's New:**

OPRA is implementing a change that will expand the Long Equity and Index Quote message format bid and offer sizes and appendages, up to six positions. Currently, OPRA limits the quote bid and offer sizes up to five positions; i.e., 99,999.

**What's Changing:**

- Long Equity and Index Quote message formats will begin to report bid and offer sizes up to six positions, i.e., 999,999.
- The population of the size fields to 6 positions is exchange dependent and will be used on an exchange by exchange basis.

**When is it Changing:**

OPRA support for the expansion of the Long Equity and Index Quote bid and offer sizes will be implemented on **Monday, November 19, 2018**. This implementation does not alter the current output data specification fields. However, OPRA subscribers should verify there are no Long Equity and Index Quote size limitations with OPRA data feed handling.

A Confidence Test will take place on Saturday, November 17, 2018, prior to the implementation.

**Testing Schedule**

Replay files with test data including the Long Equity and Index Quote message formats with bid and offer size up to 6 positions are expected to become available beginning on Monday, October 22, 2018. Test data will be disseminated Monday - Friday from 9:00 – 9:15 p.m. ET from the multicast Playback Test channels (not over Production channels).

**Indirect OPRA subscribers must contact their service provider to coordinate testing.**

**Documentation**

No modifications to the OPRA Binary Data Recipient Interface Specification is required for this change. Please reference the latest specifications which may be obtained at the website: [www.opradata.com](http://www.opradata.com).

**Technical Information:**

- For any OPRA technical questions please email: CQS-CTS-OPRA@siac.com.
- Multicast Data Feed Subscribers can also contact the SIAC NMS Product Management Desk at 212-656-8177, Option 2. If support team members are engaged with other customers, please leave a detailed voice message stating the purpose of your call, which will produce an email of your message to the support team.