Options Price Reporting Authority, LLC
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May 4, 2015

To: OPRA Multicast Data Recipients

Subject: Implementation of new OPRA Expanded Message Header Formats

What's New:

This notification is to inform all OPRA Data Recipients that OPRA will introduce new Expanded Message Header formats to support a new Transaction ID field which will be supported in the OPRA Multicast Output Message Header. This new Transaction ID field will allow Participants/OPRA to cross reference inbound transactions with their corresponding outbound transactions. The Multicast Output Transaction ID information is intended for **SIP Internal Use Only**.   Data Recipients should ignore/disregard this field to the extent that they do not impact their normal data processing.

What's Changing:

To accommodate the new Transaction ID field in outbound messages, the Block Header will be generated with a new Version number "5" and the Message Header will be expanding from a total of 4 bytes to 12 bytes and will include the following field modification:

OLD (EXISTING) MESSAGE HEADER FORMAT		NEW EXPANDED MESSAGE HEADER FORMAT	
Field Name	**Length**	**Field Name**	**Length**
Participant ID	1	Participant ID	1
Message Category	1	Message Category	1
Message Type	1	Message Type	1
Message Indicator	1	Message Indicator	1
		*Transaction ID	**8**
Total Length	**4**	**Total Length**	**12**

When is it Changing:
- **October 5, 2015**

The OPRA new Expanded Message Headers are scheduled to be implemented as follows:
Implementation Details:

- OPRA will support both the new Expanded Message Header formats and the old (current) Message Header formats for a transitional period allowing for a rapid fallback.
- Data Recipients should be prepared to process both the new Expanded Message Header formats and the old (current) Message Header formats in the event of a fallback.
- Data Recipients that are unable to process both old and new Message Header formats may cease to receive multicast data in the event of a fallback.

Testing Schedule

Replay files with test data including the new OPRA Expanded Message Header formats are expected to become available beginning on **July 15, 2015**. 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).

To coordinate testing, and to **provide verbal or written confirmation of testing which is required by all Data Recipients**, please register in one of the following ways:

1.   E-mail your name, organization name, phone number, and date of test request(s) to: CQS-CTS-OPRA@siac.com, or
2.   Contact the Service Desk at 866-873-7422.

Indirect Data Recipients must contact their service provider to coordinate testing.

Documentation

Please reference the latest OPRA Output Multicast Specifications, which may be obtained at the website: www.opradata.com.