



**October 30, 2019**

To: OPRA Multicast Subscribers

Subject: **REMINDER:** New OPRA Trade Message Codes and Industry Test Dates

**What's New:**

As previously [published](#), OPRA is making changes to the existing selection of trade message type identification codes for OPRA trade category (Category 'a', Equity and Index Last Sale) messages. New codes/types and descriptions are being added.

**When is it Changing:**

OPRA support for the new selection of message type identification codes will be **activated on Monday, November 4, 2019**. A Confidence Test will take place prior to the activation. A replay file of all trade type values has been available since May 1<sup>st</sup>.

**Testing Schedule**

- Industry Test #1: **Saturday, September 7, 2019**
- Industry Test #2: **Saturday, October 12, 2019**
- Confidence Test: **Saturday, November 2, 2019**
- Activation: **Monday, November 4, 2019**

**Industry Test Scope:**

- Most options exchanges will be participating in Industry Test #1. All options exchanges will be participating in Industry Test #2.
- The goal of the tests is for each exchange to generate the new codes they intend to use, as well as the old codes they will continue to use.
- Fallback to using the old codes that will be obsolete will be exercised as the last part of the test.

**Test Timeframe for Confidence Test:**

- 9:00-9:30am: Pre-Opening
- 9:30-11:30am: New type codes generation (Fallback to old type codes will not be exercised during the Confidence Test)
- 11:30am: End of Test

**Fallback:**

On the activation date of November 4, 2019, in the event of an exchange(s) fallback to using old codes, unaffected exchanges will continue to use the new codes.

**Other Participant Testing:**

Between Industry Test #1 and the Confidence Test, OPRA Participants will be testing the new codes on the Saturdays between both tests.

**Documentation:**

The new OPRA Output Binary Data Recipient Interface Spec including the new OPRA trade codes and their descriptions can be found at [www.opraplan.com](http://www.opraplan.com) in the Documents Library-Output Specs Binary section. Updates to the "Message Type" section depict which trade codes are new, which are retained, and which will be obsolete.

**Replay data:**

Replay files with test data including all Category "a" message types have been available since May 1<sup>st</sup>, and will continue to be generated until November 1<sup>st</sup>. Test data will continue to 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.***

**Technical Information:**

- For any OPRA technical questions please email: [CQS-CTS-OPRA@siac.com](mailto: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.

**Business Information:**

- For any OPRA business questions please contact OPRA at: [opra@opraplan.com](mailto:opra@opraplan.com) or 312-786-7195.