Options Price Reporting Authority
400 South LaSalle
Chicago, IL 60605

OPRA Pillar SIP
Version 1.0 - June 15, 2021

OPRA Differences - Extended Trading Hours vs Global Trading Hours

Inbound Protocol Differences:

	OPRA SIP Extended Trading Hours Session	OPRA SIP Global Trading Hours Session
Hours of Operations	• Extended Trading Hours (ETH) Session begins 3:00 AM and ends 9:15 AM, Monday through Friday. There is no Trading during Extended Hours on a US holiday.	• Global Trading Hours (GTH) Session (renamed from ETH Session) begins 8:15 PM on Sunday ending 9:15 AM on Monday (spanning two calendar days), continuing with the same schedule until Friday. GTH will be available on a US Holiday; if the current day is a US Holiday, GTH will end at 11:30 AM.
Start and End of Day	• Start of Day (Category H, Type C) Message is generated at 1:30 AM and End of Day (Category H, Type J) Message at 9:20 AM.	• Start of Day (Category H, Type C) Message is generated at 7:45 PM and End of Day (Category H, Type J) Message at 11:35 AM.
Session Indicator	• ETH Session Messages are identified on OPRA Input Protocol by Session Indicator value of 'X' in the Message Header.	• GTH Session Messages are identified on OPRA Input Protocol by Session Indicator value of 1, 2, 3, 4 or 5 in the Message Header. Messages for a given Trading Session have one of the 5 values, depending on the Trade Day to which the current Trading Session belongs to. The 'X' indicator will no longer be used.

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<u>Document Version History</u>:

Date	Document Version #	Change Summary
June 15, 2021	1.0	• Initial version of the document