



Securities Industry Automation Corporation
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November 4, 2021

To: OPRA Multicast Data Feed Subscribers

Subject: OPRA Global Trading Hours (GTH): New Hours of Operation - **Sunday, November 21, 2021 - New Source/Multicast IP Addresses and Session Indicator Update 2**

What You Should Know:

As previously [announced](#), OPRA Global Trading Hours (GTH) will begin new hours of operation on **Sunday, November 21, 2021**.

Documentation

- OPRA GTH migration require new Source IP and Multicast addresses. These new addresses are available and can be obtained at the following website: www.opraplan.com/pillar via the “Pillar” landing page.

What is Changing:

- OPRA Extended Trading Hours is being renamed in OPRA to Global Trading Hours (GTH) in support of a 24x5 trading model.
- OPRA GTH will be modified from the current 3:00 AM, ET to 9:15 AM, ET, schedule Monday through Friday, to an expanded schedule which begins at 8:15 PM, ET, on Sunday ending 9:15 AM, ET, on Monday, continuing daily until Friday.
- OPRA GTH will be available on a US Holiday; if the current day is a US Holiday, OPRA GTH will end at 11:30 AM.
 - See [CBOE update](#) on Thanksgiving 2021 schedule
- The standard trading day for GTH will span two calendar days, and can be identified with new Session Indicators, as follows:

Trade Day	GTH Session Duration	Session Indicator Value
Monday	Sunday into Monday	1
Tuesday	Monday into Tuesday	2
Wednesday	Tuesday into Wednesday	3
Thursday	Wednesday into Thursday	4
Friday	Thursday into Friday	5

- Session Indicator Value ‘X’ will continue to be used for OPRA-generated messages only (e.g., Line Integrity; Start-of-Day; etc.)
- OPRA GTH messages will be published via four (4) new output multicast lines 201 - 204.

For detailed information, please see the revised specifications and differences document that reflect the GTH modifications.

GTH New Hours of Operation:

- See CBOE link for details of new hours of operation and trading calendar.

https://cdn.cboe.com/resources/features/24x5_Trading_FAQ.pdf

Testing Dates:

- **Certification (Cert) System Functional Testing:**
 - Begins: Monday July 19, 2021 @ 8:15 PM (with new Session Indicators)
 - Ends: Friday, November 5, 2021
- **Industry Testing:**
 - Functional Testing: Saturday, September 18, 2021
 - Industry Non-Functional Testing: Saturday, October 16, 2021
- **Parallel Production Testing:**
 - Begins: Sunday, September 19, 2021 @ 8:15 PM (with new Session Indicators)
 - **DR as Primary**
 - Monday, November 1, 2021 - Friday, November 5, 2021
 - Ends: Friday, November 19, 2021
- **Production Final Software Test:**
 - Saturday, November 6, 2021
- **Production Confidence Test:**
 - Saturday, November 20, 2021
- **Activation Date:**
 - **Sunday, November 21, 2021**

Cert Testing Info

- Multicast Data Feed Subscribers who require retransmissions are to certify OPRA GTH functional requirements in the new Pillar SIP CERT environment prior to production retransmissions being established.
- Multicast Data Feed Subscribers may reference the OPRA Pillar Migration Procedures for Subscribers document which provides instructions on how to connect to the Cert environment for testing.
- The OPRA Pillar Migration Procedures for Subscribers can be obtained at the following website: www.opraplan.com/pillar via the “Pillar” landing page.

Data Subscribers who receive OPRA from connectivity service providers other than ICE Global Network (IGN) must contact their connectivity service providers to coordinate testing.

For OPRA Technical Inquiries

- If you have any OPRA technical questions, please send an email to CTA-OPRA-Support@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 a ticket of your message to the support team.