

OPRA Enhancements – July 8, 2008

The July 8, 2008 document replaces the version published September 6, 2007 as a Data Recipient notice. Data Recipient notices are available on the OPRA web site under “Specifications”.

- Changes reported in this document affect OPRA Output Lines 1-24.
- New/Modified Fields (Symbology format) for the following messages:
 - Last Sale (Category, a)
 - Quote with Size (Category, k)
 - Open Interest (Category, d)
 - End of Day Summary (Category, f)
- FLEX messages continue to use Category C messages and not the formatted quote or last sale messages. The conventions currently used for Category C messages have been updated to incorporate new symbology.
- The Reserved fields have been removed.
- A new control message (Category H Type N) has been established for line integrity.
- New Output Header (includes 10 byte Sequence #, Milliseconds in Timestamp) for all OPRA messages.
- Fast for Symbology Network(incorporates format and header changes) – FAST packet header will include additional features representing an OPRA FAST version number, packet sequence number and number of messages within a packet