

NASDAQ OMX BX (BX) Ouch Pricing Feed

Version 1.0

1. Overview

The NASDAQ OMX BX (BX) Ouch Pricing Feed (BX OUCH) is a real-time BX Market data feed that is an internal view of how the BX Market views the National Best Bid and Offer. This feed works in conjunction with OUCH, and is used to prevent trade-throughs and quote-throughs from occurring. The BX Ouch Pricing Feed is BX's internal view of the National Best Bid and Offer based on already fulfilled SEC Regulation NMS requirements.

Message Line Format

Name	Offset	Length	Type	Sample	Notes
Time Stamp	0	8	Time Stamp	34293104	The time the event occurred to the nearest millisecond. Format is milliseconds since Midnight.
Type	8	1	Alpha	"U"	The message type. For this feed, the only value will be "U"
Symbol	9	6	Alpha	BIGJ	The Stock Symbol
Bid Price	15	10	Numeric	12870000	The price on the bid with 6 whole number places followed by 4 decimal digits. The decimal point is implied by position; it does not appear inside the price field. The price is padded with spaces on the left.
Ask Price	25	10	Numeric	1234870000	The price on the ask with 6 whole number places followed by 4 decimal digits. The decimal point is implied by position; it does not appear inside the price field. The price is padded with spaces on the left.

1 Support

If you have any questions or comment about this specification, please email the NASDAQ Development Support Team at support@nasdaq.com . NASDAQ also welcomes any suggestions for new features or improvements.

2 Revision History

Version 1.0 – 12/15/2008
 Publication of document.