

NASDAQ OMX PSX (PSX) Ouch Pricing Feed

Version 1.10

1. Overview

The NASDAQ OMX PSX (PSX) Ouch Pricing Feed (PSX OUCH) is a real-time PSX Market data feed that is an internal view of how the PSX 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 PSX Ouch Pricing Feed is PSX's internal view of the National Best Bid and Offer based on already fulfilled SEC Regulation NMS requirements.

Please note that, because PSX uses the consolidated market data to generate the PSX OUCH Pricing Feed, data feed recipients would be responsible for paying the relevant entitlement fees under the UTP and CTA plans.

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	8	Alpha	BIGJ	The Stock Symbol
Bid Price	17	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	27	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 OMX also welcomes any suggestions for new features or improvements.

2 Revision History

Version 1.1 – 2/26/2010

Publication of document.

Version 1.1 – 5/25/2011

Updated the description of the feed.