NASDAQ OUCH Pricing Feed
Version 1.1

1. Overview

The NASDAQ OUCH Pricing Feed is a real-time direct data feed that is an internal view of how the NASDAQ Market views the National Best Bid and Offer. This feed may be used in conjunction with OUCH to help prevent trade-throughs and quote-throughs.

NASDAQ OUCH Pricing Feed – Version 1.1 is being released in association of the equity symbology initiative and will support issue symbols up to 8 characters in total length.

Please note that, because NASDAQ uses the consolidated market data to generate the NASDAQ 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 about this specification, please email NASDAQ OMX Global Software Development at devsupport@nasdaqomx.com.

2   Revision History

Version 1.0 – 5/22/2007

Initial dissemination

Version 1.0 – 12/14/2007
Revised overview

Version 1.1 – 1/26/2010
Updated the length of the symbol field from 6 characters to 8 characters.

Version 1.1 – 5/25/2011
Updated the description of the feed.