Nasdaq BX (BX) MatchView

(formerly known as Ouch Pricing Feed)

Version 1.10

1. Overview

The Nasdaq BX (BX) MatchView Feed (formerly known as Ouch Pricing Feed) is a real-time BX Market data feed that provides a view into what the Nasdaq BX execution system sees as the prevailing Best Bid and Offer of the other exchanges. This feed works in conjunction with OUCH, and is used to prevent trade-throughs and quote- throughs from occurring.

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.

2 Support

For general product support for Nasdaq BX data feeds, please contact Clientsuccess@nasdaq.com.

Nasdaq also welcomes any suggestions for new features or improvements.

3 Revision History

Version 1.0 – 12/15/2008

Publication of document

Version 1.1 – 1/26/2010

Increased length of the symbol field from 6 characters to 8 characters in support of the equity symbology initiative

Version 1.1 – 8/10/2011

Updated the name and description of the feed