



Nasdaq MatchView

(formerly known as Ouch Pricing Feed)

Version 1.10

1. Overview

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

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 data feeds, please contact Nasdaq Global Information Services at +1 301 978 5307 or dataproductions@nasdaq.com.

For technical support for Nasdaq data feeds, please contact the Nasdaq Development Support Team at devsupport@nasdaq.com.

Nasdaq also welcomes any suggestions for new features or improvements.

3 Revision History

Version 1.0 – 5/22/2007

Initial publication of document

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.

Version 1.1 – 8/10/2011

Updated the name and description of the feed.