# NASDAQ OUCH Pricing Feed (pka Compliance Feed) Version 1.0

*Note: This version of the NASDAQ OUCH Pricing Feed service is designed to support symbols up to six characters only.* 

As noted in <u>Data Technical News #2009-3</u>, NASDAQ OMX is releasing new versions of the NASDAQ OUCH Pricing Feed to support expanded symbol fields. Given NYSE's announced plans to move to longer ticker symbols, NASDAQ OMX is advising direct data feed subscribers to migrate to the new NASDAQ OUCH Pricing Feed (Version 1.1) data formats.

While NASDAQ OMX plans to support this version of the NASDAQ OUCH Pricing Feed data formats, the feed will carry data only for those securities with a ticker symbol (inclusive of suffixes) of six characters or less.

## 1. Overview

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

#### Message Line Format

Name	Offset	Length	Туре	Sample	Notes
Time Stamp	0	8	Time Stamp	34293104	The time the event occurred to the nearest millisecond. Format is milliseconds since Midnight.
Туре	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.
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## 1 Support

If you have any questions or comment about this specification, please email the NASDAQ Development Support Team at <a href="mailto:support@nasdaq.com">support@nasdaq.com</a>. NASDAQ also welcomes any suggestions for new features or improvements.

## 2 Revision History

Version 1.0 – 5/22/2007 Initial dissemination

Version 1.0 – 12/14/2007 Revised overview