

Nasdaq Canada GLIMPSE™ 1.0

ITCH is the revolutionary
Nasdaq outbound protocol



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Overview

A complement to the Nasdaq CXC Limited real-time multicast data feed product, Nasdaq Canada GLIMPSE™ is a point-to-point data feed connection that provides direct data feed customers with the current state of the Nasdaq execution system with full market participant attribution. Nasdaq GLIMPSE™ uses the same data formats as the Nasdaq CXC Limited CHIXMMD Multicast data feed product.

Architecture

Nasdaq GLIMPSE™ is a point-to-point data feed product comprised of a series of sequenced messages. Each message is variable in length based on the message type. The messages that make up the Nasdaq Canada GLIMPSE™ protocol are typically delivered using a higher-level protocol that takes care of sequencing and delivery guarantees.

Nasdaq currently offers the Canada GLIMPSE™ data feed in the SoupTCP protocol option only.

Please note that Canada GLIMPSE™ users must login to SoupTCP for sequence 1 to correctly receive data.

Data Types

All numeric fields are composed of a string of ASCII coded digits, right justified and space filled on the left. All alphanumeric text fields are left justified and padded on the right with spaces, and can include letters or digits. Standard prices are given in decimal format with 6 whole number places followed by 4 decimal digits. Long form prices are given in decimal format with 12 whole number places followed by 7 decimal digits. The whole number portion is padded on the left with spaces; the decimal portion is padded on the right with zeros. The decimal point is implied by position; it does not appear inside the price field. Timestamp fields are given in milliseconds past midnight Local Time.

Message Formats

Upon logon to the Nasdaq Canada GLIMPSE™ service, firms will receive the following data elements with the relevant system time stamp:

- Stock Status messages with the current trading state value for active security symbol in the Nasdaq execution system;
- Add Order messages for all the displayable orders on the Nasdaq execution system at the time of login request;

Please note that Nasdaq Canada GLIMPSE™ price and quantity follow the same format as the Nasdaq CXC Limited CHIXMMD Multicast realtime data feed.

1.1 System Event Message

The system event message type is used to signal a market or data feed handler event. The format is as follows:

System Event Message				
Name	Offset	Length	Value	Notes
Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	"S"	System Event Message
Event Code	9	1	Alphanumeric	See System Event Codes Below

Nasdaq supports the following event codes on a daily basis on the CXC Limited CHIXMMD Multicast data feed.

System Event Codes – Daily	
Code	Explanation
“O”	Start of Messages. Outside of time stamp messages, the start of day message is the first message sent in any trading day
“S”	Start of Nasdaq Canada Trading Session
“Q”	Start of Primary Market Trading Session.
“M”	End of Primary Market Trading Session. Indicates that Pegged orders are no longer available for execution.
“E”	End of System hours. It indicates that Nasdaq is now closed and will not accept any new orders today. Indicates Nasdaq Canada is closed and not accepting orders. It is still possible to receive Broken Trade messages and Order Cancel Messages
“C”	End of Messages. This is always the last message sent in any trading day.
“W”	Trading Halted due to Market-Wide Circuit Breaker
“R”	Trading resumed following Market-Wide Circuit Breaker

1.2 Stock Status Message

At the start of each Canada GLIMPSE™ transmission, Nasdaq will disseminate stock status messages for all symbols in Nasdaq execution system for the current trading day. Please note that the Symbol Status spin may include halted issues. Firms must process the Trading Action message for current trading state information.

Stock Status Message				
Name	Offset	Length	Value	Notes
Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	“H”	Stock Trading Action Message
Stock	9	10	Alphanumeric	Stock Symbol
Trading State	19	1	Alphanumeric	‘H’ = Halted, ‘T’ = Trading
Reserved	20	1	Alphanumeric	Reserved for future use
Listing Market	21	1	Alphanumeric	‘T’ = TSX ‘V’ = TSX Venture ‘C’ = CSE ‘N’ = NEO
Board Lot Size	22	4	Numeric	Board Lot Size in Shares
Currency	26	3	Alphanumeric	‘CAD’ = Canadian Dollars, ‘USD’ = US Dollars
GEF Eligible	29	1	Alphanumeric	‘Y’ = GEF Eligible ‘N’ = Not GEF Eligible

1.3 Order Message

An Add Order Message indicates that CXC or CX2 has accepted a visible order into the book. It includes a day-unique Order Reference key assigned to the order. (Note: the issuing of an Add Order Message is not necessarily always for a new order. See section “Modification of Existing Orders”.) **Not applicable to CXD**

Add Order Message				
Name	Offset	Length	Type	Value/Description
Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	“A”	Add Order Message
Order Reference	9	9	Alphanumeric	Day unique order reference number
Buy/Sell Indicator	18	1	Numeric	‘B’ = Buy Order ‘S’ = Sell Order
Shares	19	6	Alphanumeric	Total number of shares being added to the book (may be less than the number of shares entered because part of the order may trade before being posted to the book).
Stock	25	10	Alphanumeric	Stock symbol padded with spaces
Price	35	10	Price	The display price of the order
Broker	45	3	Numeric	The three digit numeric TSX Broker Number or 001 for anonymous

Long Form Add Order Message				
Name	Offset	Length	Type	Value/Description
Time Stamp	0	8	Numeric	Time Stamp
Message Type	8	1	“a”	Add Order Message
Order Reference	9	9	Alphanumeric	Day unique order reference number
Buy/Sell Indicator	18	1	Numeric	‘B’ = Buy Order ‘S’ = Sell Order
Shares	19	10	Alphanumeric	Total number of shares being added to the book (may be less than the number of shares entered because part of the order may trade before being posted to the book).
Stock	29	10	Alphanumeric	Stock symbol padded with spaces
Price	39	19	Price	The display price of the order
Broker	58	3	Alphanumeric	The three digit numeric TSX Broker Number or 001 for anonymous

1.4 Snapshot Message

Nasdaq uses this administrative message to indicate the end of the Canada GLIMPSE™ transmission.

Snapshot Message				
Name	Offset	Length	Value	Notes
Snapshot Message	0	1	"G"	Snapshot Message
Sequence Number	1	10	Numeric	Nasdaq CHIXMMD ITCH sequence number when the Nasdaq Canada GLIMPSE™ snapshot was taken. To keep the order book current, firms should process realtime Nasdaq CHIXMMD-ITCH messages beginning with the message sequence number reflected in this snapshot message. Note: While Nasdaq CHIXMMD-ITCH is a binary data feed, the SoupTCP protocol uses ASCII characters for the sequence number in the logon request message format.

Support

- For general product support for Nasdaq data feeds, please contact ca.operations@nasdaq.com

Appendix A – GLIMPSE Connectivity Details

Production TR2 (45 Parliament St. Toronto)

	CXC	CX2
Stream A		
Glimpse	206.200.1.192	206.200.1.193
Port	18174	18175
Stream B		
Glimpse	206.200.1.208	206.200.1.209
Port	18174	18175

Production MKM POP (3500 Steeles Ave E, Markham)

	CXC	CX2
Stream E		
Glimpse	206.200.58.224	206.200.58.225
Port	18174	18175
Stream F		
Glimpse	206.200.58.232	206.200.58.233
Port	18174	18175

Production DR CH4 (350 E. Cermak Rd. Chicago)

	CXC	CX2
Stream C		
Glimpse	206.200.92.121	206.200.92.122
Port	18174	18175
Stream D		
Glimpse	206.200.92.124	206.200.92.125
Port	18174	18175

Appendix B - Documentation Revision Control Log

Oct 2024: Nasdaq releases first Canada GLIMPSE™ Version 1.00 to public

September 2025: Correction made to include correct protocol SoupTCP.