Nordic Equity GLIMPSE
Version 3.00.1
December 1, 2015
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1 Overview

A complement to the Nasdaq TotalView-ITCH real-time data feed product, Nasdaq GLIMPSE is a point-to-point data feed connection that provides direct data feed customers with the current state of the Nasdaq Nordic\(^1\) execution system with full market participant attribution. Nasdaq GLIMPSE uses the same data formats as the TotalView-ITCH data feed product.

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2 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 GLIMPSE protocol are typically delivered using a higher level protocol that takes care of sequencing and delivery guarantees.

Nasdaq currently offers the GLIMPSE 3.0 data feed in the SoupBinTCP protocol option only. Please note that GLIMPSE users must login to SoupBinTCP for sequence 1 to correctly receive data.

Refer to the current Totalview-ITCH specification, version 3.0 or higher for data types and other aspects.
3 Message Formats

Upon logon to the Nasdaq GLIMPSE service, firms will receive the following data elements with the relevant system time stamp. Please note that Nasdaq GLIMPSE uses the same System Event, Symbol Directory, Trading Action, and Add Order message formats as the Nasdaq TotalView-ITCH data feed:

- **System Event** messages for those events that occurred up to the time of the GLIMPSE snapshot request. For the message format, refer to the current TotalView-ITCH specification (3.0 or higher).

- **Order Book Directory** messages for all security symbols in the Nasdaq execution system. For the message format, refer to the current TotalView-ITCH specification (3.0 or higher).

- **Order Book Trading Action** messages for active security symbol in the Nasdaq execution system. The Trading Action state will reflect the current state of the book. For the message format, refer to the current TotalView-ITCH specification (3.0 or higher).

- **Add Order** messages ("Add Order - No MPID Attribution" and "Add Order - MPID Attribution") for all the displayable orders on the Nasdaq execution system at the time of login request. For the message formats, refer to the current TotalView-ITCH specification (3.0 or higher).

- **GLIMPSE Snapshot** message that reflects the most recent order reference number reflected in the transmission.

At the end of the spins, Nasdaq GLIMPSE will send a Snapshot message to denote where firms should begin processing real-time updates via the Nasdaq TotalView-ITCH product.

3.1 Snapshot Message

The Snapshot message reflects the Nasdaq TotalView-ITCH sequence number at the time that the GLIMPSE spin was requested.

To maintain a real-time order display, firms should begin to process real-time Nasdaq TotalView-ITCH messages beginning with the sequence number stated in this GLIMPSE snapshot message.

### END OF SNAPSHOT MESSAGE

<table>
<thead>
<tr>
<th>Name</th>
<th>Offset</th>
<th>Length</th>
<th>Value</th>
<th>Notes</th>
</tr>
</thead>
<tbody>
<tr>
<td>Message Type</td>
<td>0</td>
<td>1</td>
<td>“G”</td>
<td>End of Snapshot Message.</td>
</tr>
<tr>
<td>Sequence number</td>
<td>1</td>
<td>20</td>
<td>Numeric</td>
<td>TotalView-ITCH sequence number when the GLIMPSE snapshot was taken.</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>To keep the order book current, firms should process real-time TotalView-ITCH messages beginning with the message sequence number reflected in this snapshot message.</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Note: While TotalView-ITCH 3.0 is a binary data feed, the SoupBinTCP</td>
</tr>
</tbody>
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| Protocol uses ASCII characters for the sequence number in the logon request message format. |
4 Support

Specification documents can be located at:
http://www.nasdaqomx.com/transactions/technicalinformation
5 Revision History

<table>
<thead>
<tr>
<th>Date</th>
<th>Revision</th>
<th>Change Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>November 5, 2014</td>
<td>2.02</td>
<td>Initial version.</td>
</tr>
<tr>
<td>January 19, 2015</td>
<td>2.02.1</td>
<td>Rebranded, changed “NASDAQ OMX” to “Nasdaq”.</td>
</tr>
<tr>
<td>June 8, 2015</td>
<td>3.0</td>
<td>Aligned with ITCH 3.0. Referencing the Totalview-ITCH specification for common messages.</td>
</tr>
<tr>
<td>December 1, 2015</td>
<td>3.00.1</td>
<td>Brand name changes, no actual protocol changes.</td>
</tr>
</tbody>
</table>