

# Nasdaq GLIMPSE FAQ's

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## Q: Can you explain what Nasdaq GLIMPSE is and its benefits?

**A:** Nasdaq GLIMPSE is a supplementary service to our real-time data feeds, offering a direct data feed connection that delivers the latest state of the data feed, complete with detailed administrative messages.

GLIMPSE provides a more streamlined recovery process for Depth data, eliminating the need for re-transmitting all prior data points in the event of a system message gap. Instead, GLIMPSE supplies a pre-assembled order book, allowing for seamless message integration without the necessity of retrieving all missed messages to reconstruct the order book.

## Q: When would I use GLIMPSE Vs. Re-request?

**A:** GLIMPSE and Re-request have two different functions.

Re-request is used to recover missing messages, while GLIMPSE snapshot is used to efficiently find the current state of the feed to jump back into processing the feed.

Both GLIMPSE and our Re-request feeds can be used together to help a user fill in missing gaps and resume processing the real-time feed at the correct sequence number, as a result of joining the real-time data feed late or recovering from a gap or disconnect.

If you do not need to recover missed messages but want to resume processing of the real-time feed from the current state of the book, you can use GLIMPSE without using re-request.

## Q: Is there a limit to how many times we can use Nasdaq GLIMPSE?

**A:** Nasdaq GLIMPSE is a communal resource. To maintain service quality for all clients, it's advised to access GLIMPSE only when required for recovery.

The average user shouldn't connect more than once every five minutes.

## Q: How do I receive additional GLIMPSE user credentials?

**A:** Please contact your Firm administrator on file.

If you do not have a firm administrator or do not know who your firm administrator is, please reach out to [clientsuccess@nasdaq.com](mailto:clientsuccess@nasdaq.com) and include your Nasdaq account representative. You may also submit requests through the [customer portal](#).

## Q: Is there an A and B feed for GLIMPSE?

**A:** Yes, GLIMPSE has distinct IP: Port connectivity details for A and B feeds. Please reach out to [clientsuccess@nasdaq.com](mailto:clientsuccess@nasdaq.com) if you do not have all necessary connectivity information.

## Q: Are we able to use one GLIMPSE login for multiple channels?

A: GLIMPSE credentials will work for all symbol ranges of the relevant data feed, for both A and B feeds. For example, credentials for ISE Depth Glimpse for Carteret will work for all symbol range channels for ISE Depth New York A and B feeds.

You can only connect to one channel at a time with a single login, using one login simultaneously on different channels will not work.

## Q: What symbols appear in each Nasdaq GLIMPSE stock directory message?

A: All symbols available in the system for the current trading day will be included in the Nasdaq GLIMPSE Stock directory message.

## Q: Are there any recommendations or best practices to follow for recovery of missing packets using Nasdaq GLIMPSE?

A: Please reference the relevant GLIMPSE specification documents [here](#).

When you connect to the GLIMPSE server, the response will be a snapshot of the current state of the book along with the sequence number at the time of the snapshot. There are various messages that you will receive in the response when you connect (Stock directory, Reg sho state, Trading state, Add order and a message called "snapshot"). That last one tells you the sequence number that the book state corresponds to.

The below is what clients frequently do when connecting to GLIMPSE:

1. Connect to Nasdaq GLIMPSE (requires login) and wipe out current copy of books
2. GLIMPSE will provide the current sequence number of the real-time feed at which the snapshot was taken and the current state of Nasdaq Order book which you can use to re-populate your books. (I.e. get the stock directory and create a book for each symbol, start filling in the books with the AddOrder messages, etc.)
3. Disconnect from GLIMPSE
4. Begin processing real-time updates via the Nasdaq feed and determine the current sequence number
5. Do a rewind request on the mold64rewind port for the sequence numbers between the GLIMPSE sequence (step 2) and the mold64 sequence (step 4).

Alternatively, there is an additional method that utilizes an internal buffer:

1. Wipe out current copy of books
2. Start collecting incoming MoldUDP messages in an internal buffer
3. Connect to Nasdaq Glimpse (Requires login) and process all messages it contains until the Snapshot message
4. Begin processing the messages from the internal buffer of MoldUDP messages, from the Sequence number indicated by the Glimpse Snapshot message to the current Sequence number.
5. Switch to consuming the multicast stream