Total View ITCH. jl

Features

- Extract all data from TotalViewITCH files
- Supports TotalViewITCH v4.1 and v5.0
- Supports multiple storage backends 🚾
- Single command

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Message Processing

parser = Parser{FileSystem}("./data/test")
parser("./data/bin/S031413-v41.txt", Date("2013-03-14"), ["A", "B"], 4.1)

