




# TotalViewITCH.jl

## Why?

- Nasdaq will *give* raw files to academic researchers...
- But academics usually *buy* processed data
- **Goal:** Build an open source parser for this research community
- **Requirements:**
  - Parse all message types and file specifications
  - *Reconstruct* limit order books
  - Reasonably fast
  - Easy to use

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## Features

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