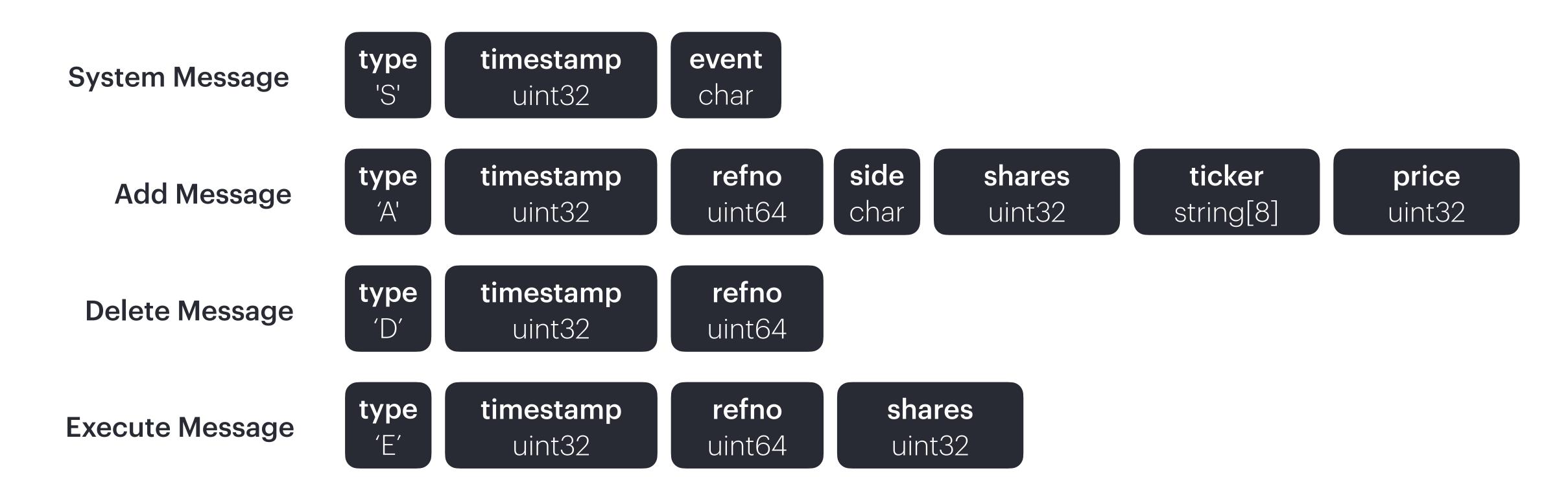
Nasdaq Total View ITCH

Specification

Messages consists of a type (character) followed by a sequence of bytes



Total View ITCH. 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 message and reconstruct limit order books
 - Reasonably fast
 - Easy to use