



Slide deck



GitHub Repo

# TotalViewITCH.jl

Parsing high-frequency trade data in Julia

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# Nasdaq TotalViewITCH

## Background

- Binary data format called *TotalViewITCH*
- Stream of messages:
  - System messages
  - Order messages
  - Trade messages
  - Etc.
- Real-time (nanoseconds timestamped) market view