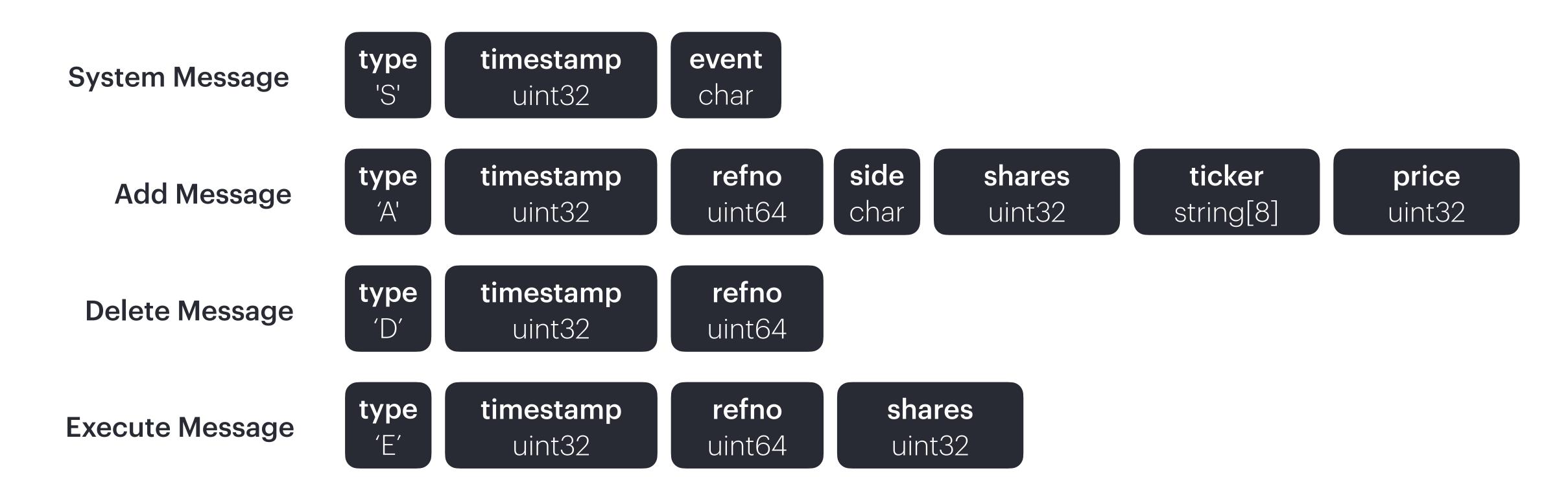
## Nasdaq Total View ITCH

## 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 all message types and file specifications
  - Reconstruct limit order books
  - Reasonably fast
  - Easy to use