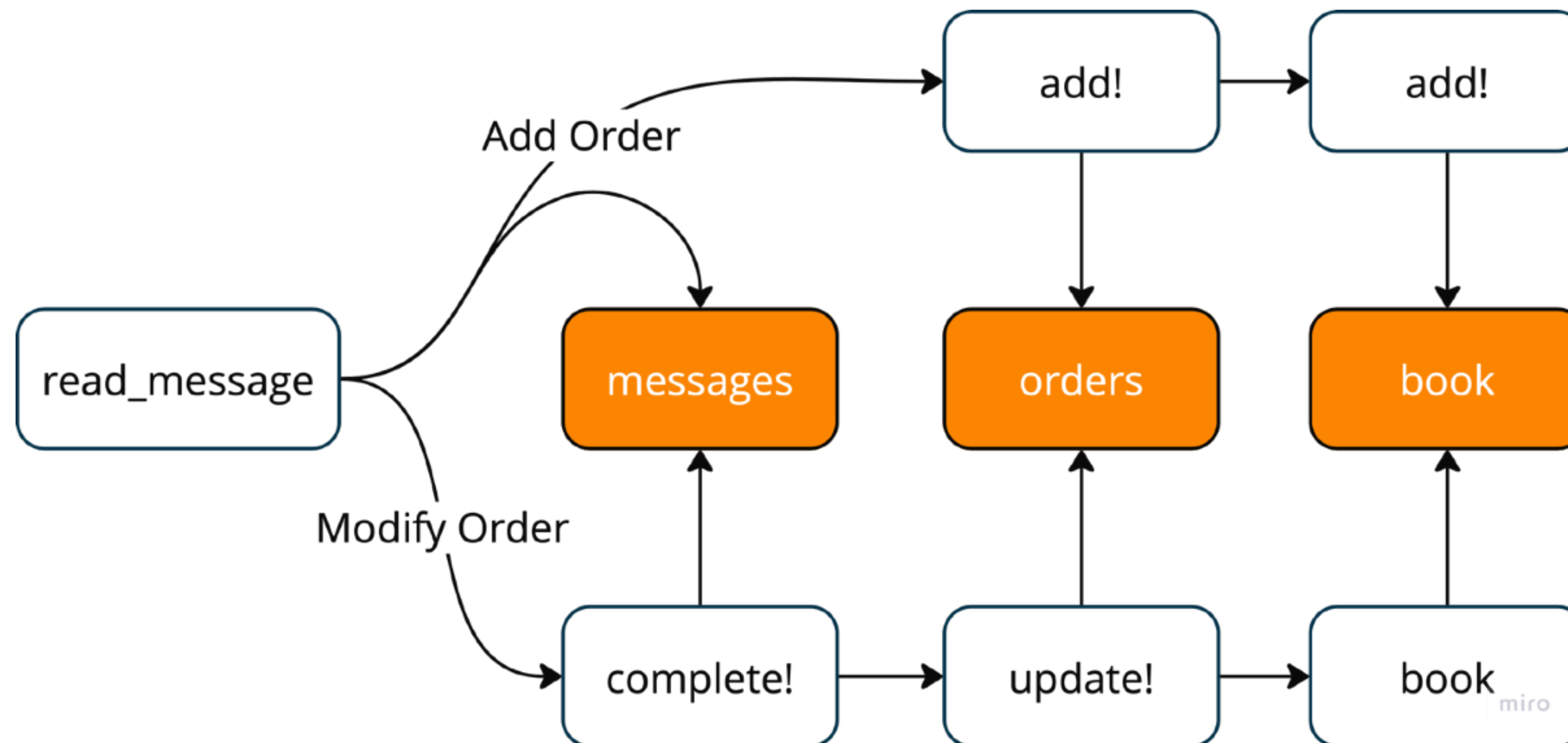


TotalViewITCH.jl

Message Processing

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



TotalViewITCH.jl

Data Storage

- Store processed data to CSV

```
struct FileSystem <: Backend
    url
    headers::Dict{Symbol,Vector{String}}
end
```

- or MongoDB

```
struct MongoDB <: Backend
    url
    db_name
    nlevels
end
```

TotalViewITCH.jl on master [!\$] via 1.10.4 via base
→ tree data/test

```
data/test
├── messages
│   ├── ticker=A
│   │   └── date=2013-03-14
│   │       └── partition.csv
│   └── ticker=B
│       └── date=2013-03-14
│           └── partition.csv
├── noii
│   └── date=2013-03-14
│       └── partition.csv
├── orderbooks
│   ├── ticker=A
│   │   └── date=2013-03-14
│   │       └── partition.csv
│   └── ticker=B
│       └── date=2013-03-14
│           └── partition.csv
└── trades
    ├── ticker=A
    │   └── date=2013-03-14
    │       └── partition.csv
    └── ticker=B
        └── date=2013-03-14
            └── partition.csv
```

17 directories, 7 files