Nasdaq TotalViewITCH

Background

- Binary data format called *TotalViewITCH*

- Stream of messages:

  - System messages

  - Order messages

  - Trade messages

  - Etc.

- Real-time (nanoseconds timestamped) market view

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Specification

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

System Message
| type 'S' | timestamp uint32 | event char |

Add Message
| type 'A' | timestamp uint32 | refno uint64 | side char | shares uint32 | ticker string[8] | price uint32 |

Delete Message
| type 'D' | timestamp uint32 | refno uint64 |

Execute Message
| type 'E' | timestamp uint32 | refno uint64 | shares uint32 |