




TotalViewITCH.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

TotalViewITCH.jl

Features

- Extract *all* data from TotalViewITCH files 
- Supports TotalViewITCH v4.1 and v5.0 
- Supports multiple storage backends 
- Single command 