Slide deck

GitHub Repo

TotalViewITCH.jl

Parsing high-frequency trade data in Julia

Colin Swaney

DATA-DRIVEN SOCIAL SCIENCE INITIATIVE

PRINCETON UNIVERSITY

Nasdaq TotalViewITCH
Background

- Binary data format called *TotalViewITCH*

- Stream of messages:

  - System messages

  - Order messages

  - Trade messages

  - Etc.

- Real-time (nanoseconds timestamped) market view