

# DAILY TAQ (TRADE AND QUOTE)

Daily TAQ (Trade and Quote) provides users access to all trades and quotes for all issues traded on NYSE, Nasdaq and the regional exchanges for a single trading day. It's a comprehensive history of daily activity from NYSE markets and the U.S. Consolidated Tape covering U.S. Equities instruments (CTA and UTP participating markets).

The Daily TAQ files include:

File Components	Description
Daily Trades File	Every trade reported to the consolidated tape, from all CTA participants. Each trade identifies the time, exchange, security, volume, price, sale condition and more.
Daily TAQ Quotes File	Every quote reported to the consolidated tape, from all CTA participants. Each quote identifies the time, exchange, security, bid/ask volumes, bid/ask prices, NBBO indicator and more.
Daily TAQ NBBO File	An addendum to the Daily Quotes file, containing continuous National Best Bid and Offer updates and consolidated trades and quotes for all listed and non-listed issues.
Daily TAQ Master File	All master securities information in NYSE-listed and non-listed stocks, including Primary Exchange Indicator.
Daily TAQ Quote and Trade Admin Messages	All Limit-up/Limit-down Price Band messages published over CQS & UQDF (Daily Quote Admin Message File) and CTS & UTDF (Daily Trade Admin Message File).
Daily TAQ CTA Admin and UTP Admin Messages	All administrative messages published by CTA and UTP

## KEY FEATURES

- Historical bid prices & sizes, lowest offer (ask) prices & sizes, last sale, last size, volume and other trading information
- Historical data available as of 1993 to present
- Flexible licensing available for one-time purchases of historical data or ongoing subscription to the data
- Files are made available 2 to 6 hours after the market closes
- Time-stamped to the nanoseconds on a T+1 basis

## KEY BENEFITS

- Daily TAQ provides full market visibility to gain an in-depth understanding of market dynamics and events. Other benefits include:
- Identify market trends through time-series analysis
  - Develop and backtest trading strategies
  - Publish new theories and strategies to predict pricing trends and investment behavior
  - Provide a neutral source of quality data that allows the creation of quantitative models

## ADDITIONAL MARKET DATA PRODUCTS

### PRODUCTS BY TYPE

- Real-Time Data - Low-latency data feeds available directly
- Historical Data - Complete suite of historical tick-by-tick market data for top of book (Level 1), depth of book (Level 2), and all executed trades on a T + 1 basis. Trading activity summarized for each security
- Reference Data - Information about securities, indices, corporate actions, and other security status data
- Mortgage Data - Information on mortgage-backed securities

### PRODUCTS BY ASSET TYPE

- Equities - Stocks, ETFs, rights, warrants, certificates and structured products
- Fixed Income - Corporate and government bonds
- Indices - Index pricing and reference data
- Mortgage - Mortgage related products

## MARKETS REPRESENTED

NYSE, NYSE Arca and NYSE American are all represented markets.

## FURTHER INFORMATION

Contact [MarketDataHelp@nyse.com](mailto:MarketDataHelp@nyse.com) product overview and pricing.