

Overview

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.

Daily TAQ provides a comprehensive history of daily activity from the Consolidated Tape covering U.S. Equities instruments (CTA and UTP participating markets).

The Daily TAQ files include:

File component	Description
Daily TAQ Trades File	Every trade reported to the consolidated tape, from all CTA and UTP 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 and UTP 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 Tape A, Tape B and Tape C securities.
Daily TAQ Master File	All master securities information for all Tape A, Tape B and Tape C securities, including Primary Exchange Indicator.
Daily TAQ Quote and Trade Admin Messages	All Limit-up/Limit-down Price Band messages published over CQS and 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
- Flexible licensing available for one-time purchases of historical data or ongoing subscription to the data
- Time-stamped to the nanoseconds on a T+1 basis
- Historical data available as of 1993 to present

Key use cases

Daily TAQ provides full market visibility to gain an in-depth understanding of market dynamics and events. Other use cases 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

Access options

- Available via NYSE sFTP or AWS (and other 3rd parties)



For more information: Contact datasales@nyse.com.