

NYSE: Marketing FAQ

CONTACT INFORMATION

1. Who should I contact to purchase the data?

Academic:

Contact NYSE for data purchase:

Asia-Pacific	Sales-Asia-Technologies@nyx.com
Europe	Sales-EMEA-Technologies@nyx.com
North America/U.S.	Sales-US-Technologies@nyx.com

Contact WRDS for fee information: wrds@wharton.upenn.edu

Government Institutions: Please contact [WRDS](#)

Corporate: Please contact [WRDS](#)

GENERAL INFORMATION

2. What is the Daily TAQ Data?

Daily TAQ is a historical data product, delivered nightly, that offers complete trade and quote data of all activity within the U.S. National Market System. All timestamps are provided at millisecond granularity.

3. What is the difference between the Monthly TAQ data and the Daily TAQ data?

Daily TAQ Data includes additional fields as published by the SIPs on the CTA and UTP real-time feeds. Most significantly, Daily TAQ is time stamped to the millisecond whereas Monthly TAQ is time stamped only to the second.

4. Who are the typical users of Daily TAQ data?

Daily TAQ is ideal for traders, broker/dealers and researchers seeking a complete daily trading record of activity for all issues traded on NYSE, Nasdaq (OTC), and Regionals stock markets.

5. What is the cost of the Daily TAQ data?

Academic: \$ 750 per month of data per institution

Government Institutions:

Direct Access: \$1500 for the first user
\$1200 for additional users
Enterprise use: \$3,000 per month

Corporate:

Direct Access: \$1500 for the first user
\$1200 for additional users
Enterprise use: \$3,000 per month

6. Is the data purchase for a single user or for the company, university or institution?
The data is available for purchase by a company, university or institution.

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Corporate: Please contact [WRDS](#)

7. What files are available?
The [TAQ datasets](#) include Daily NBBO File, Daily Quotes File, Daily TAQ Master File, and Daily Trades File.
8. Can I purchase only subsets of data?
Academic: WRDS provides access to the data by year – 1993 through 2010.
For access through WRDS, all months for the year of data may be purchased through NYSE Euronext.
Government Institutions: WRDS provides access to the data by year – 1993 through 2010.
For access through WRDS, all months for the year of data may be purchased through NYSE Euronext.
Corporate: WRDS provides access to individual months of data.
9. Can I access only a single company's data?
Through WRDS, users may search for (i) a single company's data, (ii) upload a file containing Company codes, (iii) retrieve saved codes from the user's individual data repository, or (iv) search the entire database.
10. What are the Terms of Use?
Daily TAQ data is for internal use only. No distribution outside the firm/university is allowed.
Please review the [NYSE Terms of Use](#).
11. How do I get a copy of the NYSE TAQ contract?
Information is available on the [NYSE website](#).
12. Do I own the data?
Yes. However, you must abide by license terms regarding redistribution.
Please view a standard [NYSE License Agreement](#) on the WRDS website.

13. How far back does the Daily TAQ data go?

Daily TAQ data is available from September 2003 but will soon go back to 1993.

14. Are free trials of the Daily TAQ data available?

Yes. Please contact [WRDS](#).

15. What other data is available from NYSE?

NYSE Technologies offers a wide range of historical data products including:

- a. OpenBook
- b. ArcaBook
- c. NYSE Trades
- d. NYSE Arca Trades
- e. NYSE BBO
- f. NYSE Order Imbalance
- g. NYSE Closing Prices
- h. NYSE Group Corporate Actions
- i. NYSE ProTrac and ReTrac EOD
- j. And more....

16. Can I make a copy of this data for my purposes?

You may only redistribute data within your institution/firm if you have purchased an enterprise/site license.

Data (including derivations) may not be redistributed outside your firm.

DATA SUPPORT

17. How do I use the data on WRDS?

WRDS Provides seamless access to the Daily TAQ Data through three methods:

- Web interface. Research one firm or several hundred firms simultaneously. All the databases have a common interface and a consistent data format through online queries.
- PC SAS Connect. The power of a Unix system in a familiar Windows environment. Use SAS on your PC to submit jobs on the WRDS cloud or download data directly to your PC and analyze using our extensive site, programs and utilities.
- WRDS Cloud. The WRDS Cloud leverages our unique infrastructure to process submitted information producing results with greater proficiency, resulting in vastly shorter processing periods for our clients. With increased computing power, additional time can be focused on research and analysis. Connect to WRDS for a terminal session, run custom programs in SAS to retrieve data. Other languages available on the WRDS system include C and FORTRAN.

Please contact [WRDS](#) for additional fee information.

18. Where can I learn more about the content?

The [WRDS website](#) provides support documentation covering all aspects of the data, including data manuals, research applications and sample programs.

19. Do you offer training on the Daily TAQ data?

On-demand video sessions covering Daily TAQ data, presented by our doctoral-level specialists, are available through the WRDS [E-Learning Library](#).

20. If I have a research –related question, whom should I contact?

Our doctoral-level research specialists are available to you through [WRDS Support](#).

ABOUT

21. **WRDS and The Wharton School.** [Wharton Research Data Services \(WRDS\)](#) is the leading, comprehensive, internet-based data research service used by academic, government, non-profit institutions, and corporate firms. WRDS provides the user with one location to access over 200 terabytes of data across multiple disciplines including Finance, Marketing, and Economics. WRDS provides flexible data delivery options including a simple but powerful web query method that helps reduce research time and execute research and strategy development on the WRDS Cloud. Developed in 1993 to support faculty research at The Wharton School of the University of Pennsylvania, WRDS has since evolved to become the standard tool for a global research community of over 20,000 users at nearly 300 institutions in 27 countries.

The Wharton School of the University of Pennsylvania—founded in 1881 as the first collegiate business school—is recognized globally for intellectual leadership and ongoing innovation across every major discipline of business education. The School has more than 4,900 undergraduate, MBA, executive MBA, and doctoral students; more than 9,000 annual participants in executive education programs; and an alumni network of 85,000 graduates.

22. **NYSE Technologies.** [NYSE](#) Technologies provides comprehensive transaction, data and infrastructure services and managed solutions for buy-side, sell-side and exchange communities that require next-generation performance and expertise for mission-critical and value-added client services.