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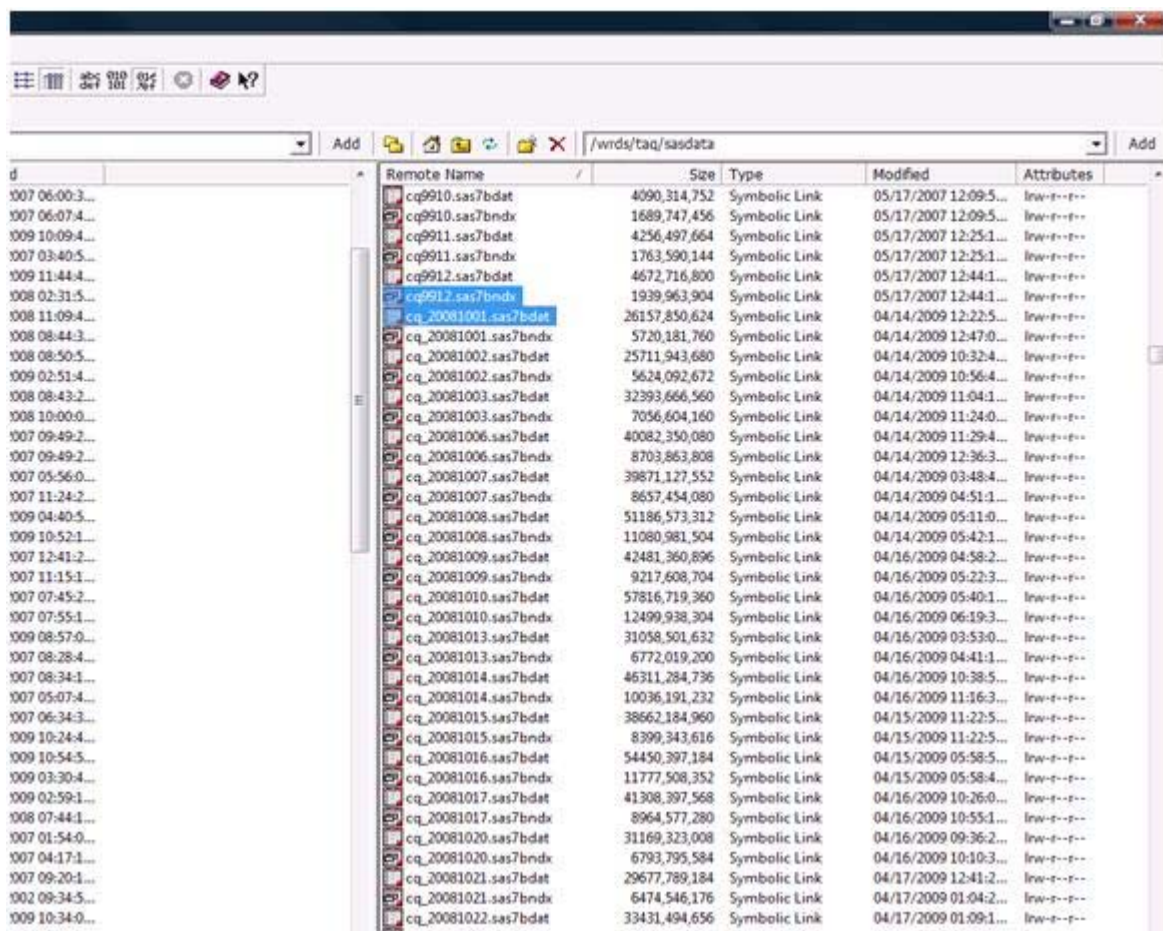
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/ [Using TAQ Data Efficiently \(/wrds/support/Data/\\_005Using TAQ Data Efficiently/index.cfm\)](#)  
/ [Location of TAQ Data on WRDS](#)

## Location of TAQ Data on WRDS

TAQ SAS files can be found in the following WRDS subdirectory:

**[/wrds/taq/sasdata](#)**

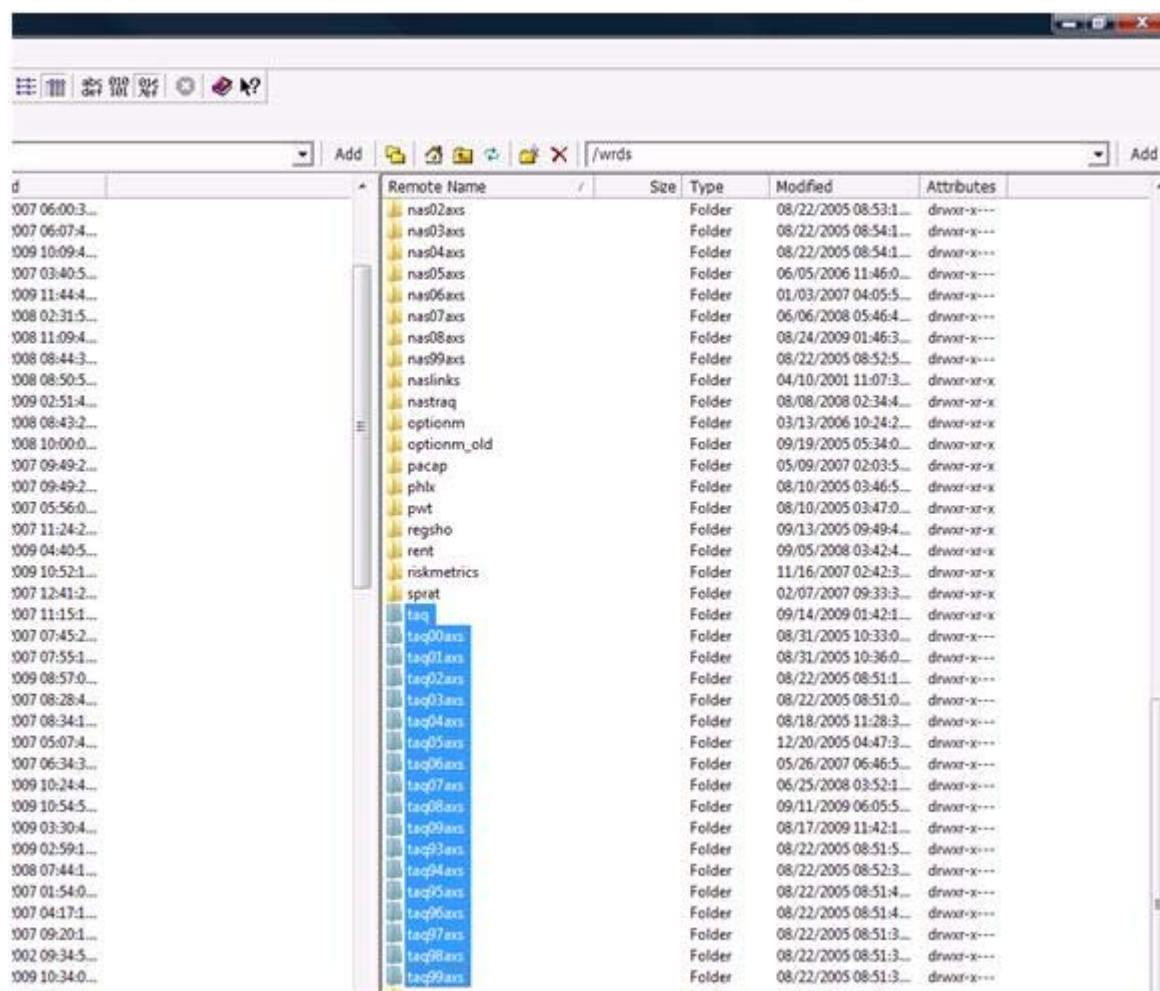
The subdirectory **[/wrds/taq/sasdata](#)** contains both **monthly and daily files**. For example, see below [cq9912.sas7bdat](#) (monthly quotes file for December 1999) and [cq\\_20081001](#) (daily quotes file for October 1, 2008). The taq “index” files are also visible here (e.g. [cq9912.sas7bndx](#)). These taq index files allow a faster extraction of data from SAS data files.



d	Remote Name	Size	Type	Modified	Attributes
x007 06:00:3...	cq9910.sas7bdat	4090,314,752	Symbolic Link	05/17/2007 12:09:5...	lnw-r--r--
x007 06:07:4...	cq9910.sas7bndx	1689,747,456	Symbolic Link	05/17/2007 12:09:5...	lnw-r--r--
x009 10:09:4...	cq9911.sas7bdat	4256,497,664	Symbolic Link	05/17/2007 12:25:1...	lnw-r--r--
x007 03:40:5...	cq9911.sas7bndx	1763,590,144	Symbolic Link	05/17/2007 12:25:1...	lnw-r--r--
x009 11:44:4...	cq9912.sas7bdat	4672,716,800	Symbolic Link	05/17/2007 12:44:1...	lnw-r--r--
x008 02:31:5...	cq9912.sas7bndx	1939,963,904	Symbolic Link	05/17/2007 12:44:1...	lnw-r--r--
x008 11:09:4...	cq_20081001.sas7bdat	26157,850,624	Symbolic Link	04/14/2009 12:22:5...	lnw-r--r--
x008 08:44:3...	cq_20081001.sas7bndx	5720,181,760	Symbolic Link	04/14/2009 12:47:0...	lnw-r--r--
x008 08:50:5...	cq_20081002.sas7bdat	25711,943,680	Symbolic Link	04/14/2009 10:32:4...	lnw-r--r--
x009 02:51:4...	cq_20081002.sas7bndx	5624,092,672	Symbolic Link	04/14/2009 10:56:4...	lnw-r--r--
x008 08:43:2...	cq_20081003.sas7bdat	32393,666,560	Symbolic Link	04/14/2009 11:04:1...	lnw-r--r--
x008 10:00:0...	cq_20081003.sas7bndx	7056,604,160	Symbolic Link	04/14/2009 11:24:0...	lnw-r--r--
x007 09:49:2...	cq_20081006.sas7bdat	40082,350,080	Symbolic Link	04/14/2009 11:29:4...	lnw-r--r--
x007 09:49:2...	cq_20081006.sas7bndx	8703,863,808	Symbolic Link	04/14/2009 12:36:3...	lnw-r--r--
x007 05:56:0...	cq_20081007.sas7bdat	39871,127,552	Symbolic Link	04/14/2009 03:48:4...	lnw-r--r--
x007 11:24:2...	cq_20081007.sas7bndx	8657,454,080	Symbolic Link	04/14/2009 04:51:1...	lnw-r--r--
x009 04:40:5...	cq_20081008.sas7bdat	51186,573,312	Symbolic Link	04/14/2009 05:11:0...	lnw-r--r--
x009 10:52:1...	cq_20081008.sas7bndx	11080,981,504	Symbolic Link	04/14/2009 05:42:1...	lnw-r--r--
x007 12:41:2...	cq_20081009.sas7bdat	42481,360,896	Symbolic Link	04/16/2009 04:58:2...	lnw-r--r--
x007 11:15:1...	cq_20081009.sas7bndx	9217,608,704	Symbolic Link	04/16/2009 05:22:3...	lnw-r--r--
x007 07:45:2...	cq_20081010.sas7bdat	57816,719,360	Symbolic Link	04/16/2009 05:40:1...	lnw-r--r--
x007 07:55:1...	cq_20081010.sas7bndx	12499,938,304	Symbolic Link	04/16/2009 06:19:3...	lnw-r--r--
x009 08:57:0...	cq_20081013.sas7bdat	31058,501,632	Symbolic Link	04/16/2009 03:53:0...	lnw-r--r--
x007 08:28:4...	cq_20081013.sas7bndx	6772,019,200	Symbolic Link	04/16/2009 04:41:1...	lnw-r--r--
x007 08:34:1...	cq_20081014.sas7bdat	46311,284,736	Symbolic Link	04/16/2009 10:38:5...	lnw-r--r--
x007 05:07:4...	cq_20081014.sas7bndx	10036,191,232	Symbolic Link	04/16/2009 11:16:3...	lnw-r--r--
x007 06:34:3...	cq_20081015.sas7bdat	38662,184,960	Symbolic Link	04/15/2009 11:22:5...	lnw-r--r--
x009 10:24:4...	cq_20081015.sas7bndx	8399,343,616	Symbolic Link	04/15/2009 11:22:5...	lnw-r--r--
x009 10:54:5...	cq_20081016.sas7bdat	54450,397,184	Symbolic Link	04/15/2009 05:58:5...	lnw-r--r--
x009 03:30:4...	cq_20081016.sas7bndx	11777,508,352	Symbolic Link	04/15/2009 05:58:4...	lnw-r--r--
x009 02:59:1...	cq_20081017.sas7bdat	41308,397,568	Symbolic Link	04/16/2009 10:26:0...	lnw-r--r--
x008 07:44:1...	cq_20081017.sas7bndx	8964,577,280	Symbolic Link	04/16/2009 10:55:1...	lnw-r--r--
x007 01:54:0...	cq_20081020.sas7bdat	31169,323,008	Symbolic Link	04/16/2009 09:36:2...	lnw-r--r--
x007 04:17:1...	cq_20081020.sas7bndx	6793,795,584	Symbolic Link	04/16/2009 10:10:3...	lnw-r--r--
x007 09:20:1...	cq_20081021.sas7bdat	29677,789,184	Symbolic Link	04/17/2009 12:41:2...	lnw-r--r--
x002 09:34:5...	cq_20081021.sas7bndx	6474,546,176	Symbolic Link	04/17/2009 01:04:2...	lnw-r--r--
x009 10:34:0...	cq_20081022.sas7bdat	33431,494,656	Symbolic Link	04/17/2009 01:09:1...	lnw-r--r--

If you explore our WRDS server (as in the picture below that uses SSH), you'll see other TAQ subdirectories (for example, [taq00axs](#) or [taq 99axs](#)). **These subdirectories**

are kept for technical reasons and have no significant relevance for researchers. There is no additional TAQ data. All the information is already available through /wrds/taq/sasdata.



d	Remote Name	Size	Type	Modified	Attributes
1007 06:00:3...	nas02.sas		Folder	08/22/2005 08:53:1...	drwxr-xr-x
1007 06:07:4...	nas03.sas		Folder	08/22/2005 08:54:1...	drwxr-xr-x
1009 10:09:4...	nas04.sas		Folder	08/22/2005 08:54:1...	drwxr-xr-x
1007 03:40:5...	nas05.sas		Folder	06/05/2006 11:46:0...	drwxr-xr-x
1009 11:44:4...	nas06.sas		Folder	01/03/2007 04:05:5...	drwxr-xr-x
1008 02:31:5...	nas07.sas		Folder	06/06/2008 05:46:4...	drwxr-xr-x
1008 11:09:4...	nas08.sas		Folder	08/24/2009 01:46:3...	drwxr-xr-x
1008 08:44:3...	nas09.sas		Folder	08/22/2005 08:52:5...	drwxr-xr-x
1008 08:50:5...	naslinks		Folder	04/10/2001 11:07:3...	drwxr-xr-x
1009 02:51:4...	nasdaq		Folder	08/08/2008 02:34:4...	drwxr-xr-x
1008 08:43:2...	optionm		Folder	03/13/2006 10:24:2...	drwxr-xr-x
1008 10:00:0...	optionm_old		Folder	09/19/2005 05:34:0...	drwxr-xr-x
1007 09:49:2...	pacap		Folder	05/09/2007 02:03:5...	drwxr-xr-x
1007 09:49:2...	phlx		Folder	08/10/2005 03:46:5...	drwxr-xr-x
1007 05:56:0...	pwt		Folder	08/10/2005 03:47:0...	drwxr-xr-x
1007 11:24:2...	regsho		Folder	09/13/2005 09:49:4...	drwxr-xr-x
1009 04:40:5...	rent		Folder	09/05/2008 03:42:4...	drwxr-xr-x
1009 10:52:1...	riskmetrics		Folder	11/16/2007 02:42:3...	drwxr-xr-x
1007 12:41:2...	spret		Folder	02/07/2007 09:33:3...	drwxr-xr-x
1007 11:15:1...	taq		Folder	09/14/2009 01:42:1...	drwxr-xr-x
1007 07:45:2...	taq00.sas		Folder	08/31/2005 10:33:0...	drwxr-xr-x
1007 07:55:1...	taq01.sas		Folder	08/31/2005 10:36:0...	drwxr-xr-x
1009 08:57:0...	taq02.sas		Folder	08/22/2005 08:51:1...	drwxr-xr-x
1007 08:28:4...	taq03.sas		Folder	08/22/2005 08:51:0...	drwxr-xr-x
1007 08:34:1...	taq04.sas		Folder	08/18/2005 11:28:3...	drwxr-xr-x
1007 05:07:4...	taq05.sas		Folder	12/20/2005 04:47:3...	drwxr-xr-x
1007 06:34:3...	taq06.sas		Folder	05/26/2007 06:46:5...	drwxr-xr-x
1009 10:24:4...	taq07.sas		Folder	06/25/2008 03:52:1...	drwxr-xr-x
1009 10:54:5...	taq08.sas		Folder	09/11/2009 06:05:5...	drwxr-xr-x
1009 03:30:4...	taq09.sas		Folder	08/17/2009 11:42:1...	drwxr-xr-x
1009 02:59:1...	taq93.sas		Folder	08/22/2005 08:51:5...	drwxr-xr-x
1008 07:44:1...	taq94.sas		Folder	08/22/2005 08:52:3...	drwxr-xr-x
1007 01:54:0...	taq95.sas		Folder	08/22/2005 08:51:4...	drwxr-xr-x
1007 04:17:1...	taq96.sas		Folder	08/22/2005 08:51:4...	drwxr-xr-x
1007 09:20:1...	taq97.sas		Folder	08/22/2005 08:51:3...	drwxr-xr-x
1002 09:34:5...	taq98.sas		Folder	08/22/2005 08:51:3...	drwxr-xr-x
1009 10:34:0...	taq99.sas		Folder	08/22/2005 08:51:3...	drwxr-xr-x



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## Wharton Research Data Services

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