

TAQ Master file

[Query Form](#)

Data Preview

Choose query variables.

[How does this work?](#)

Variables

3/40

Selected

☐ Clear All

(3)

☒ date

☒ Trading SYMBOL (from MASTM dataset) (symbol_15)

☒ CUSIP (9 digits) (cusip)

Select

☒ All

Search All

☐ Security Description (sec_desc)

☐ Security Type (sec_type)

☐ CTA Symbol (cta_symbol)

☐ Old Symbol (old_symbol)

☐ Test Symbol Flag ("Y"=this is a test symbol) (test_symbol_flag)

☐ Listing Exchange of the Security (listed_exchange)

☐ Tape A, B, or C (tape)

☐ Minimum size that a trade is executed (uot)

☐ The number of shares the security quotes at (round_lot)

☐ nyse_industry_code

[How does this work?](#)

☐ Activate Conditional Statement Builder

Use the conditional query builder to create a query that filters the data based on the selected variables.

Select query output.

[How does this work?](#)

Select the desired format of the output file. For large data requests, select a compression type to expedite downloads. If you enter your email address, you will receive an email that contains a URL to the output file when the data request is finished processing.

Output Format

- ☐ comma-delimited text (*.csv)
- ☐ Excel spreadsheet (*.xlsx)
- ☐ tab-delimited text (*.txt)
- ☐ HTML table (*.htm)
- ☐ SAS Windows_64 dataset (*.sas7bdat)
- ☒ STATA file (*.dta)

☐ Parquet file (*.parquet)

Compression Type

☒ Uncompressed

☐ zip (*.zip)

☐ gzip (*.gz)

Date Format

☒ YYYY-MM-DD. (e.g. 1984-07-25)

☐ MM/DD/YYYY. (e.g. 07/25/1984)

☐ DD/MM/YYYY. (e.g. 25/07/1984)

☐ YYYYMMDD. (e.g. 19840725)

Submit Form