Field Description

NASDAQ Options Trade Outline - NOTO

Field #	Data Type	Field Description
1	yyyymmdd	Trade Date
2	Varchar(1-6)	Underlying Symbol
3	Integer(1)	Security Type: 1=Equity, 2=ETF, 3=Index, 4=WCO
4	Varchar(1-6)	Option Symbol
5	yyyymmdd	Expiration Date
6	Decimal(8,3)	Strike Price (8 Integers, 3 Decimals)
7	Char(1)	P=Put, C=Call
8	Integer(3)	# of Days to Expiration (Calendar)
9	Char(1)	Series Type: S=Standard, N=Non-Standard
10	Decimal(8,3)	Option First Trade Price
11	Decimal(8,3)	Option High Trade Price
12	Decimal(8,3)	Option Low Trade Price
13	Decimal(8,3)	Option Last Trade Price
14	Integer(6)	Total NOM electronic volume for the series
15	Integer(6)	Total Industry volume for the series
16	Integer(6)	Open Interest for the series
17	Integer(6)	Firm Opening Buy – Quantity of Trades
18	Integer(6)	Firm Opening Buy – Trade Volume
19	Integer(6)	Firm Closing Buy – Quantity of Trades
20	Integer(6)	Firm Closing Buy – Trade Volume
21	Integer(6)	Firm Opening Sell – Quantity of Trades
22	Integer(6)	Firm Opening Sell – Trade Volume
23	Integer(6)	Firm Closing Sell – Quantity of Trades
24	Integer(6)	Firm Closing Sell – Trade Volume
25	Integer(6)	Broker/Dealer Opening Buy – Quantity of Trades
26	Integer(6)	Broker/Dealer Opening Buy – Trade Volume
27	Integer(6)	Broker/Dealer Closing Buy – Quantity of Trades
28	Integer(6)	Broker/Dealer Closing Buy – Trade Volume
29	Integer(6)	Broker/Dealer Opening Sell – Quantity of Trades
30	Integer(6)	Broker/Dealer Opening Sell – Trade Volume
31	Integer(6)	Broker/Dealer Closing Sell – Quantity of Trades
32	Integer(6)	Broker/Dealer Closing Sell – Trade Volume
33	Integer(6)	Market Maker Buy – Quantity of Trades
34	Integer(6)	Market Maker Buy – Trade Volume
35	Integer(6)	Market Maker Sell – Quantity of Trades
36	Integer(6)	Market Maker Sell – Trade Volume

NASDAQ Options Market

Field #		Field Description, cont.
37	Integer(6)	Customer Opening Buy – Quantity of Trades <100 Contracts Each
38	Integer(6)	Customer Opening Buy – Trade Volume <100 Contracts Each
39	Integer(6)	Customer Closing Buy - Quantity of Trades <100 Contracts Each
40	Integer(6)	Customer Closing Buy - Trade Volume <100 Contracts Each
41	Integer(6)	Customer Opening Sell - Quantity of Trades <100 Contracts Each
42	Integer(6)	Customer Opening Sell - Trade Volume <100 Contracts Each
43	Integer(6)	Customer Closing Sell - Quantity of Trades <100 Contracts Each
44	Integer(6)	Customer Closing Sell - Trade Volume <100 Contracts Each
45	Integer(6)	Customer Opening Buy – Quantity of Trades 100-199 Contracts Each
46	Integer(6)	Customer Opening Buy – Trade Volume 100-199 Contracts Each
47	Integer(6)	Customer Closing Buy - Quantity of Trades 100-199 Contracts Each
48	Integer(6)	Customer Closing Buy - Trade Volume 100-199 Contracts Each
49	Integer(6)	Customer Opening Sell - Quantity of Trades 100-199 Contracts Each
50	Integer(6)	Customer Opening Sell - Trade Volume 100-199 Contracts Each
51	Integer(6)	Customer Closing Sell - Quantity of Trades 100-199 Contracts Each
52	Integer(6)	Customer Closing Sell - Trade Volume 100-199 Contracts Each
53	Integer(6)	Customer Opening Buy – Quantity of Trades 200 or > Contracts Each
54	Integer(6)	Customer Opening Buy – Trade Volume 200 or > Contracts Each
55	Integer(6)	Customer Closing Buy - Quantity of Trades 200 or > Contracts Each
56	Integer(6)	Customer Closing Buy - Trade Volume 200 or > Contracts Each
57	Integer(6)	Customer Opening Sell - Quantity of Trades 200 or > Contracts Each
58	Integer(6)	Customer Opening Sell - Trade Volume 200 or > Contracts Each
59	Integer(6)	Customer Closing Sell - Quantity of Trades 200 or > Contracts Each
60	Integer(6)	Customer Closing Sell - Trade Volume 200 or > Contracts Each
61	Integer(6)	Professional Customer Opening Buy – Quantity of Trades <100 Contracts Each
62	Integer(6)	Professional Customer Opening Buy – Trade Volume <100 Contracts Each
63	Integer(6)	Professional Customer Closing Buy - Quantity of Trades <100 Contracts Each
64	Integer(6)	Professional Customer Closing Buy - Trade Volume <100 Contracts Each
65	Integer(6)	Professional Customer Opening Sell - Quantity of Trades <100 Contracts Each
66	Integer(6)	Professional Customer Opening Sell - Trade Volume <100 Contracts Each
67	Integer(6)	Professional Customer Closing Sell - Quantity of Trades <100 Contracts Each
68	Integer(6)	Professional Customer Closing Sell - Trade Volume <100 Contracts Each
69	Integer(6)	Professional Customer Opening Buy – Quantity of Trades 100-199 Contracts Each
70	Integer(6)	Professional Customer Opening Buy – Trade Volume 100-199 Contracts Each
71	Integer(6)	Professional Customer Closing Buy - Quantity of Trades 100-199 Contracts Each
72	Integer(6)	Professional Customer Closing Buy - Trade Volume 100-199 Contracts Each
73	Integer(6)	Professional Customer Opening Sell - Quantity of Trades 100-199 Contracts Each
74	Integer(6)	Professional Customer Opening Sell - Trade Volume 100-199 Contracts Each
75	Integer(6)	Professional Customer Closing Sell - Quantity of Trades 100-199 Contracts Each
76	Integer(6)	Professional Customer Closing Sell - Trade Volume 100-199 Contracts Each
77	Integer(6)	Professional Customer Opening Buy – Quantity of Trades 200 or > Contracts Each
78	Integer(6)	Professional Customer Opening Buy – Trade Volume 200 or > Contracts Each
79	Integer(6)	Professional Customer Closing Buy - Quantity of Trades 200 or > Contracts Each
80	Integer(6)	Professional Customer Closing Buy - Trade Volume 200 or > Contracts Each
81	Integer(6)	Professional Customer Opening Sell - Quantity of Trades 200 or > Contracts Each
82	Integer(6)	Professional Customer Opening Sell - Trade Volume 200 or > Contracts Each
83	Integer(6)	Professional Customer Closing Sell - Quantity of Trades 200 or > Contracts Each
84	Integer(6)	Professional Customer Closing Sell - Trade Volume 200 or > Contracts Each

NASDAQ Options Market