SpiderRock V7 FIX Reference

Custom Tags

March 15, 2021

Tag	Field Name	Type	Comments
5000	SRParentNumber	long	[assigned by SR]
5002	SRPrevParentNumber	long	[assigned by SR]
5004	SRBaseParentNumber	long	[assigned by SR]
5005	SRParent390Number	long	[assigned by SR]
5006	SRAltOrderId	string	[assigned by SR]
5007	SRAltPrevOrderId	string	[assigned by SR]
5008	SRGroupingCode	long	[assigned by SR]
5009	SRSpdrSource	string	[assigned by SR]
5010	SRAltAutoHedgeId	string	
5011	SRPackageId	long	
5012	SRAltAccnt	string	
5014	SRAltUserName	string	
5015	SRSecKey	string	
5016	SRSecType	string	1=Stock 2=Future 3=Option 4=MLeg
5017	SRAssetType	string	
5018	SRTickerSrc	string	
5019	SRSecurityDesc	string	
5020	SRAccnt	string	
5028	SRAltRouteCode	string	Alternate child order routing code [assigned by SR]
5022	SRClientFirm	string	
5023	SRClientAccnt	string	
5024	SRClearingFirm	string	
5026	SRClearingAccnt	string	
5030	SRExternExDest	string	
5032	SRExternParams	string	
5034	SRStrategy	string	Text field; visible on SR Order Manager

Tag	Field Name	Type	Comments
5036	SRUsername	string	Client defined username • Used for customer service and futures compliance • If necessary, a default may be assigned to the FIX session • 24 character max
5038	SROrderDttm	datetime	
5039	SRUSecDesc	string	
5040	SROrderSide	char	B = Buy S = Sell
5042	SROrderSize	int	
5044	SROrderActiveSize	int	
5046	SRMaxExposureSize	int	Maximum simultaneous public exposure size across all exchanges
5048	SRNumMakeExchanges	int	Number of public exposure exchanges
5050	SRPublicSize	char	0 = None 1 = Randomize 2 = MktSize 3 = FullSize 4 = MktSizeA 5 = MktSizeB 6 = MktSizeC 7 = FullSizeR
5052	SRCanCxlOverlap	char	Y or N
5054	SRProgressRule	char	0 = Immediate 1 = Twap 2 = Vwap 3 = TwapReset 4 = VwapReset 5 = FastReset 6 = SlowReset 7 = TwapAlpha 8 = VwapAlpha 9 = TwapAlphaC 10 = VwapAlphaC
5056	SRProgressSliceCnt	int	

Tag	Field Name	Type	Comments
5058	SRVwapParticipation	float	Target vwap participation rate (target % of trade activity)
5060	SRAuctionResponder	string	"ANY" If set, parent order can be an auction responder
5062	SRMaxTakeExchFee	float	
5064	SRMaxMakeExchFee	float	
5066	SRIncTakeExchFee	char	ExclFee=1 IncFee=2
5068	SRIncMakeExchFee	char	ExclFee=1 IncFee=2
5070	SRMakeExchRule	char	MaxPart=1 FeeOptimal=2 ImprvOnly=3 FeeStrict=4
5072	SRCxlUPrcRange	char	Y or N Cancel spdr order if/when outside stock price range
5074	SRMinUBid	float	Any non-hold status will revert to markup if stkNbboMid is outside midStockPx,maxUAsk range
5076	SRMaxUAsk	float	See description for SRMinUBid
5078	SRMinOptionPx	float	Option price floor for tied to stock orders
5080	SRMaxChildOrders	int	Upper bound for the number of child orders generated for this parent order
5082	SRExchanges	string	
5083	SRStageType	char	1 = StageLock 2 = StageModify 3 = StageReview

Tag	Field Name	Type	Comments
5084	SRTimeInForce	string	• Day = Day – Order remains working until the end of the day's primary trading session. • EXT = Extended Day - Order remains working through the day's extended trading session until the next top of day rotation. • WK = Week - Order remains working for the remainder of the week's normal trading sessions. • EWK = Extended Week - Order remains working for the week's remaining extended trading sessions until the next Friday/EndOfWeek rotation. • IOC = Immediate or Cancel – Order expires after one attempt at execution OR after one second. • GTD = Good Till Duration – Order remains working through the day's extended trading session until the next top of day rotation OR when SRGoodTillDttm time is reached OR after working for SROrderDuration seconds.
5085	SRStartDttm	datetime	
5086	SROrderDuration	int	Order with SrTimeInForce = GTD expires after working for this number of seconds. 0/missing = ignore
5088	SRGoodTillDttm	datetime	Order with SrTimeInForce = GTD expires at this time
5090	SRStartType	char	0 = Immediate 1 = WaitTrigger (wait for RiskGroup/Sweep trigger) 2 = Staged (wait for order to be modified/released)
5092	SRProgressTimeout	int	

Tag	Field Name	Type	Comments
5094	SROrderHandling	char	1 = ActiveTaker 2 = PostOnly 3 = DMA 4 = MktOnOpn 5 = MktOnCls 6 = Facilitate 7 = Matrix 8 = Legger 9 = Seeker 10 = SeekerLegger 11 = CrossResponse 12 = AuctionResponse 13 = AwayAlgo 14 = ExchPing 19 = SweepTake 20 = CobMaker
5096	SRBalanceHandling	char	1 = PostWith 2 = PostTurn 3 = PostImprove 4 = PostLimit 6 = MaxIntern 7 = PostWthF 8 = PostImprvR 9 = PostFlash 10 = PostFlashW 11 = PostPeg 12 = PostFlashI

Tag	Field Name	Type	Comments
5098	SROrderLimitType	char	0 = Market 1 = MarketArrival 2 = Prc 3 = PrcDe 4 = PrcDeX 5 = PrcDeT 6 = PrcDeP 7 = PrcDeXT 8 = PrcDeXP 9 = Vol 10 = VolX 11 = PrcV 12 = PrcVX 13 = VolPrc 14 = RelMid 15 = RelJoin 16 = RelCross 17 = SmrtFast 18 = SmrtNorm 19 = RelTurn
5100	SRTakeLimitClass	char	Simple=0 Surface=1 Probability=2 SurfProb=3
5102	SRMakeLimitClass	char	Simple=0 Surface=1 Probability=2 SurfProb=3
5104	SRTakeReachRule	char	0 = Immediate 1 = Delayed 2 = Passive 3 = WeakOnly 4 = RespondOnly 5 = FullSize 6 = ISOSweep
5106	SROrderPrcLimit	price	Applies if LimitType = Prc[]
5107	SROrderRefUBid	price	
5108	SROrderRefUPrc	price	The stock reference price, a contribution to the order premium. Default: 0.

Tag	Field Name	Type	Comments
5109	SROrderRefUAsk	price	
5110	SROrderRefDelta	float	Default=option.delta
5112	SROrderRefGamma	float	Default=option.gamma
5114	SROrderRefTheta	float	
5116	SROrderVolLimit	float	Order volatility limit • Valid range: [0.005, 9.000]. • Required if \`orderLimitType\` is Vol, VolX or VolPrc • Ignored if \`orderLimitType\` is Market • Otherwise must be set to 0
5118	SRRateOverride	float	zero = ignore; > zero = override
5120	SRSDivOverride	float	Default: 0
5122	SRDDivOverride	string	Discrete dividend string override ([years:amount,years:amount,years:amount ...])
5124	SROverrideCode	char	SDiv/DDiv override rule (applies if LimitType = Vol) S = SDivOnly D = DDivOnly B = Both
5126	SROrderPrcOffset	price	Default=0
5128	SRTakeAlphaType	char	1 = Static 2 = Hawk 3 = Eagle 4 = Falcon 5 = Relative
5130	SRMakeAlphaType	char	1 = Static 2 = Hawk 3 = Eagle 4 = Falcon 5 = Relative
5132	SRTakeAlphaFactor	float	
5134	SRMakeAlphaFactor	float	
5136	SRTakeProbability	float	
5138	SRMakeProbability	float	
5140	SRTakeSurfPrcOffset	float	Default=0
5142	SRTakeSurfVolOffset	float	Default=0

Tag	Field Name	Type	Comments
5144	SRMakeSurfPrcOffset	float	Default=0
5146	SRMakeSurfVolOffset	float	Default=0
5148	SROrderRefEventMult	float	
5150	SROrderRefEventDttm	datetime	
5152	SRAutoHedge	string	Autohedge type from option order (if generated as an Autohedge order) N = NoHedge X = FastCrx Y = FastDrk Z = SlowDrk F = AutoCrx S = AutoTrn M = AutoMid A = SpdrAuto 1 = Spdr10S 3 = Spdr30S 9 = Spdr90S 5 = Spdr5M H = Spdr30M D = SpdrDay V1 = AlphaVwap1pct V2 = AlphaVwap2pct V5 = AlphaVwap5pct V25 = AlphaVwap25pct T = Static
5154	SRHedgeInstrument	char	0 = Default 1 = FrontMonth 2 = FutUnderlier 3 = Stock 4 = Future 5 = DirectStock 6 = DirectFuture 7 = GroupStock 8 = GroupFuture 9 = StkUnderlier
5156	SRHedgeFKey	string	
5158	SRHedgeRatio	float	

Tag	Field Name	Type	Comments
5160	SRHedgeTIF	string	Day=Day IOC=IOC GTD=GTD ExtDay=EXT Week=WK ExtWeek=EWK
5162	SRExternHedgeExDest	string	
5164	SRExternHedgeParams	string	
5166	SRFirmType	string	C = Customer F = Firm MM = MarketMaker PC = ProCustomer BD = BrokerDealer AwayMM = AwayMM JBO = FirmJBO BDC = BrkrDlrCust
5167	SRFutCustType	string	I = Individual PR = Proprietary OM = OtherMember NM = NonMember
5168	SROrderCapacity	string	A = Agency P = Principal I = Individual PR = Proprietary AOM = AgentOtherMember
5169	SRFutClearingRange	string	0 = Customer 1 = Firm
5170	SRPositionType	char	Primary position type (single leg orders) 1 = NA 2 = Short 3 = Long 4 = Exempt 5 = Open 6 = Close 7 = Auto

Tag	Field Name	Type	Comments
5172	SRShortSaleFlag	char	1 = Long 2 = Short 3 = Exempt 4 = Auto 5 = Open 6 = Close 8 = Cover 7 = NA
5173	SRArrivalSSaleFlag	char	1 = Long 2 = Short 3 = Exempt 4 = Auto 5 = Open 6 = Close 8 = Cover 7 = NA
5174	SRNoCrossGroup	string	
5175	SRArrivalFirmPos	int	
5176	SRExchTraderId	string	
5178	SRLargeTraderId	string	
5180	SRTradingLocation	string	
5182	SRRefRMetric1Src	char	1 = User 2 = Vega 3 = WVega 4 = WTVega 5 = TVega 6 = Theta 7 = DTheta 8 = Gamma 9 = DGamma

Tag	Field Name	Type	Comments
5184	SRRefRMetric2Src	char	1 = User 2 = Vega 3 = WVega 4 = WTVega 5 = TVega 6 = Theta 7 = DTheta 8 = Gamma 9 = DGamma
5186	SRRefRMetric3Src	char	1 = User 2 = Vega 3 = WVega 4 = WTVega 5 = TVega 6 = Theta 7 = DTheta 8 = Gamma 9 = DGamma
5188	SRRefRMetric4Src	char	1 = User 2 = Vega 3 = WVega 4 = WTVega 5 = TVega 6 = Theta 7 = DTheta 8 = Gamma 9 = DGamma
5190	SRRefRMetric5Src	char	1 = User 2 = Vega 3 = WVega 4 = WTVega 5 = TVega 6 = Theta 7 = DTheta 8 = Gamma 9 = DGamma
5192	SROrderRefRMetric1	float	User supplied custom risk metric
5194	SROrderRefRMetric2	float	User supplied custom risk metric

Tag	Field Name	Type	Comments
5196	SROrderRefRMetric3	float	User supplied custom risk metric
5198	SROrderRefRMetric4	float	User supplied custom risk metric
5200	SROrderRefRMetric5	float	User supplied custom risk metric
5202	SRLeadSide	char	Legger only B = Buy S = Sell
5204	SRMaxCompletionSlippage	price	Legger Only
5206	SROrderRefPremium	float	Reference premium (mleg orders only)
5208	SRCrossNoticeId	string	
5210	SRTheoVol	float	
5220	SRLocatePool	string	
5221	SRLocateFirm	string	
5222	SRLocateQuan	int	
5223	SRLocateSource	string	
5224	SRFirmPosition	int	
5230	SRStockLegGiveup	string	
5232	SRRiskResetType	string	1 = RoutingCode 2 = Accnt 3 = ClientFirm 4 = Symbol
5233	SRRiskResetValue	string	
5234	SRTemplateName	string	
5240	SRRequestType	string	1 = RFQ 2 = BlockAuction
5241	SRRequestState	string	1 = Start 2 = Update
5242	SRQtyConditions	string	0 = None 1 = UpToQty 2 = QtyOrMore
5244	SRMinResponseQty	int	
5246	SRIndicatedPrice	price	
5247	SRPriceType	string	1 = Static 2 = DeltaAdjusted
5250	SRRiskGroupId	long	

Tag	Field Name	Type	Comments
5251	SRMaxAccDayWtVegaLn	float	max accnt day wvega (time weighted) long (positive number; -1=no limit); risk limit = max limits - current net counter
5252	SRMaxAccDayWtVegaSh	float	max accnt day wvega (time weighted) short (positive number; -1=no limit); risk limit = max limits + current net counter
5253	SRMaxAccDayDDeltaLn	float	max accnt day $delta long (positive number; -1=no limit); risk limit = max limits - current net counter
5254	SRMaxAccDayDDeltaSh	float	max accnt day $delta short (positive number; -1=no limit); risk limit = max limits + current net counter
5255	SRMaxExpDayWtVegaLn	float	max accnt+expiration day wvega (time weighted) long (positive number; -1=no limit); risk limit = max limits - current net counter
5256	SRMaxExpDayWtVegaSh	float	max accnt+expiration day wvega (time weighted) short (positive number; -1=no limit); risk limit = max limits + current net counter
5257	SRMaxSymDayWtVegaLn	float	max acct+symbol day vega long (positive number; -1=no limit); risk limit = max limits - current net counter
5258	SRMaxSymDayWtVegaSh	float	max acct+symbol day $delta short (positive number; -1=no limit); risk limit = max limits + current net counter
5259	SRMaxSymDayDDeltaLn	float	max acct+symbol day $delta long (positive number; -1=no limit); risk limit = max limits - current net counter
5260	SRMaxSymDayDDeltaSh	float	max acct+symbol day $delta short (positive number; -1=no limit); risk limit = max limits + current net counter
5261	SRMaxGrpDayDDeltaLn	float	
5262	SRMaxGrpDayDDeltaSh	float	
5263	SRGrpDayDDeltaRatio	float	
5264	SRMaxGrpDayVegaLn	float	
5265	SRMaxGrpDayVegaSh	float	
5266	SRMaxGrpDayVegaAbs	float	
5267	SRGrpDayVegaRatio	float	
5268	SRMaxGrpDayPremiumLn	float	
5269	SRMaxGrpDayPremiumSh	float	
5270	SRMaxGrpDayPremiumAbs	float	

Tag	Field Name	Type	Comments
5271	SRGrpDayPremiumRatio	float	
5272	SRMaxGrpDayRMetric1Ln	float	
5273	SRMaxGrpDayRMetric1Sh	float	
5274	SRMaxGrpDayRMetric1Abs	float	
5275	SRGrpDayRMetric1Ratio	float	
5276	SRMaxGrpDayRMetric2Ln	float	
5277	SRMaxGrpDayRMetric2Sh	float	
5278	SRMaxGrpDayRMetric3Ln	float	
5279	SRMaxGrpDayRMetric3Sh	float	
5280	SRMaxGrpDayRMetric4Ln	float	
5281	SRMaxGrpDayRMetric4Sh	float	
5282	SRMaxGrpDayRMetric5Ln	float	
5283	SRMaxGrpDayRMetric5Sh	float	
5284	SRMaxGrpDayContractsLn	int	
5285	SRMaxGrpDayContractsSh	int	
5286	SRMaxGrpDayContractsAbs	int	
5287	SRMaxSymDayVegaLn	float	
5288	SRMaxSymDayVegaSh	float	
5290	SRUserData1	string	User defined field (max 255 chars) • Can be returned on exec reports • Forward to drop lines or forwarded to child orders • Please advise SpiderRock support staff of intended behavior
5291	SRUserData2	string	User defined field (max 255 chars) • Can be returned on exec reports • Forward to drop lines or forwarded to child orders • Please advise SpiderRock support staff of intended behavior
5292	SRDropData1	string	
5293	SRDropData2	string	

Tag	Field Name	Type	Comments
5295	SRChildData	string	
5300	SRLegId	long	
5301	SRLegAltId	string	
5303	SRLegSide	string	B = Buy S = Sell
5304	SRLegSecKey	string	
5305	SRLegSecType	string	
5306	SRLegPosEffect	string	O = OPEN C = CLOSE A = AUTO
5307	SRLegShortSaleFlag	string	1 = Long 2 = Short 3 = Exempt 4 = Auto 5 = Open 6 = Close 8 = Cover 7 = NA
5310	SRLegPosEffectFace	string	O = OPEN C = CLOSE A = AUTO
5311	SRLegShortSaleFlagFace	string	1 = Long 2 = Short 3 = Exempt 4 = Auto 5 = Open 6 = Close 8 = Cover 7 = NA
5314	SRLegProductGroup	string	
5340	SROrderShape	string	
5341	SRHasStockLeg	string	
5343	SRWaitTriggerId	long	session trigger wait group id
5344	SRWaitTriggerCount	int	session trigger wait group count
5345	SRWaitTriggerStripe	string	session trigger wait group stripe
5346	SRWaitTriggerTimestamp	long	session trigger wait group timestamp
5347	SRQueueTriggerTimestamp	long	session trigger wait group last send (queue trigger) timestamp

Tag	Field Name	Type	Comments
5350	SRExecBrokerMPID	string	
5352	SRExecBrokerAccnt	string	
5353	SRExecBrokerClFirm	string	
5355	SRTradingSession	string	0 = RegularMarket 1 = PreMarket 2 = PostMarket 3 = PostMarketETF 4 = All 5 = Auto 6 = NextDay
5357	SRSpdrOrderType	string	1 = Market 2 = Limit 3 = MktOnOpen 4 = LmtOnOpen 5 = MktOnClose 6 = LmtOnClose 7 = PegMid 8 = PegPri 9 = PegMkt 10 = PegMidOrLimit 11 = PegPriOrLimit 12 = PegMktOrLimit
5360	SRExDestination	string	
5363	SRMMPrefCode	string	
5364	SRMMClrAccnt	string	
5368	SRFaceParticipation	string	
5371	SRBestPrice	price	
5372	SRCrossHandling	string	SRCrossHandling
5373	SRClearingFlipFirm	string	
5374	SRClearingFlipAccount	string	
5375	SRClearingFlipType	string	
5376	SRClOrdId	string	
5377	SRStreetClOrdId	string	
5379	SRStreetBrokerMPID	string	used to report an alt BrokerMPID (if altered by the endpoint handler)
5380	SRPersistent	string	Y = True N = False

Tag	Field Name	Type	Comments
5382	SRHeld	string	Y = True N = False
5384	SRDirected	string	Y = True N = False
5386	SRLastCapacity	string	1 = AGENT 2 = CROSS_AS_AGENT 3 = CROSS_AS_PRINCIPAL 4 = PRINCIPAL
5387	SRQueuePriority	int	
5388	SRExecBrokerOnBehalfOf	string	
5392	SRTickSrcTimestamp	long	
5393	SRTickNetTimestamp	long	
5394	SRTickEngTimestamp	long	
5395	SRTickSgwTimestamp	long	
5396	SRSendTimestamp	long	
5398	SROrderCreateReason	int	
5399	SROrderCancelReason	int	
5400	SRContractMultiplier	float	
5401	SRDisplayPrice	string	
5402	SRPriceFormat	string	
5403	SRNativePrice	price	
5405	SRDisplayFactor	price	
5406	SRSecurityGroup	string	
5407	SRProductGroup	string	
5408	SRProductClass	string	
5410	SRExtTraderId	string	
5411	SRExecUsername	string	eg, a REDI username
5412	SRExecFirmID	string	eg, a DB Client Account FirmID
5417	SRRoutingInstruction	string	ALO = AddLiqOnly DNR = DoNotRoute ISO = IntermarketSweep MQ = MassQuote

Tag	Field Name	Type	Comments
5420	SRInternalMPID	string	
5421	SRClientMPID	string	
5430	SRAuctionId	string	auction id to respond to advertised auctions
5431	SRAuctionType	string	auction type to respond to advertised auctions
5435	SRHasAutoHedge	string	indicates that a stage review option / mleg order has auto-hedge enabled Y = Yes N = No
5436	SRHedgeUnits	float	number of shares/contracts required to fully hedge this order
5437	SRHedgeSecKey	string	
5450	SRContingentAction	string	C = ContingentTrigger W = WaitTrigger
5451	SRContingentTick2Action	float	
5452	SRContingentLatency	float	
5460	SRContingency	string	L = CxlPrtLo H = CxlPrtHi 1 = TakeProbM1 2 = TakeProbM2 3 = TakeProbM3
5461	SRContingentSecKey	string	
5462	SRContingentLevel	price	
5465	SRRouteType	string	1 = Stock 2 = Future 3 = EqtOption 4 = EqtOptMaker 5 = EqtOptCob 6 = FutOption 7 = FutOptMaker 8 = StkCross 9 = OptCross 10 = MLegCross 11 = OptAuctionResp 12 = MLegAuctionResp 13 = SecDefReq 14 = Allocation 15 = StageReview
5468	SROutgoingSeqCheckPt	int	
5999	SRChildOrderHandling	string	

Tag	Field Name	Type	Comments
5500	SRFixRouteDn	string	
5501	SRFixRouteUp	string	
5502	SRSessionClientFirm	string	
5510	SRUdpPort	int	
5520	SROrderClass	string	P = Parent C = Child R = RiskDrop
5530	SREnableCrossNotices	string	Y = Yes N = No
5532	SREnableDarkQuoteRequests	string	Y = Yes N = No
5534	SREnableMassQuoteRequests	string	Y = Yes N = No
5601	SRBaseClOrdID	long	remains the same across the entire order
5602	SRFillNumber	string	
5605	SRRejectCode	string	
5606	SRChildRejectReason	string	1 = UnknownSym 2 = MarketClosed 3 = LimitExceeded 4 = TooLateToCxl 5 = UnknownOrder 6 = DupeOrder 7 = BrokerOption 8 = SystemErr 9 = SRRiskLmt 10 = OtherError
5607	SRStreetExecID	string	
5608	SRStreetExecRefID	string	
5610	SRLiquidityTag	string	
5611	SRExchLiqTag	string	
5612	SRExchangeFillDetails	string	
5618	SRBillingRate	float	
5619	SRExchFeeEst	float	

Tag	Field Name	Type	Comments
5625	SRChildPositionType	string	1 = NA 2 = Short 3 = Long 4 = Exempt 5 = Open 6 = Close 7 = Auto
5627	SRChildShortSaleFlag	string	1 = Long 2 = Short 3 = Exempt 4 = Auto 5 = Open 6 = Close 8 = Cover 7 = NA
5630	SRClientRoute	string	
5631	SRStreetRoute	string	
5647	SRBillingSecType	string	E = Equity F = Future EO = EqtOption FO = FutOption
5648	SRBillingCategory	string	A = Alpha A50 = AlphaTop50 TM = TiedMaker TT = TiedTaker S = SOR D = DMA AR = AuctionResponse DR = DarkResponse F = Facilitate AF = AlphaFacilitate AT = AwayTrade SO = SymOverride E = Extern NB = NonBillable IS = IsoSweep SS = SpdrSweep
5661	SRContraDetail	string	
5662	SRContraCapacity	string	0 = Customer 1 = Firm 2 = BrokerDealer 4 = MarketMaker 5 = AwayMarketMaker 8 = ProCustomer J = FirmJBO 3 = BrkrDlrCust

Tag	Field Name	Type	Comments
5663	SRReportDetail	string	
5665	SRPeggedLimit	string	Y = Yes N = No
5670	SRNbboBidPx	float	
5671	SRNbboAskPx	float	
5672	SRNbboBidSz	int	
5673	SRNbboAskSz	int	
5680	SRExchBidPx	float	
5681	SRExchAskPx	float	
5682	SRExchBidSz	int	
5683	SRExchAskSz	int	
5690	SRUBidPx	float	
5691	SRUAskPx	float	
5692	SRUBidSz	int	
5693	SRUAskSz	int	
5694	SRUBidCxlPx	float	
5695	SRUAskCxlPx	float	
5701	OpenPositionQty	int	
5702	OpenPositionQtyShort	int	
5703	OpenPositionType	int	
5704	BoughtQty	int	
5705	SoldQty	int	
5706	BidLeaves	int	
5707	AskLeaves	int	
5708	AggregationGroup	string	