

# ATLANTIS END OF DAY REPORTS

Legacy CSV File Specification

February 2024



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# 1 Trades CSV

## 1.1 Overview

File	Trade Population	Cadence	Naming Convention
<b>Daily</b>	- Unsettled but amended - Next settlement cycle	1 <sup>st</sup> business day to last business day	PartID_LEGACY_DAILY_TRADE_YYYYMMDD.csv
<b>Preliminary</b>	Current settlement cycle	1 <sup>st</sup> business day to 9 <sup>th</sup> business day	PartID_LEGACY_PRELIM_TRADE_YYYYMMDD.csv
<b>End of Cycle (EOC)</b>	Current settlement cycle	10 <sup>th</sup> business day	PartID_LEGACY_EOC_TRADE_YYYYMMDD.csv
<b>Final</b>	Current settlement cycle	18 <sup>th</sup> business day	PartID_LEGACY_FINAL_TRADE_YYYYMMDD.csv

*N.B. Published at 03:00am ET; Exchange trades missing 12:00am ET processing cutoff will be received T+*

## 1.2 Field Definition

Column	Column Name	Field Name	Type	Description
1	Record Type	RecordType	enum	Indicates role of the file owner <ul style="list-style-type: none"> <li>TC = Clearing</li> <li>TE = Executing</li> </ul>
2	Process Date	ProcessDate	string	Date of file generation <ul style="list-style-type: none"> <li>YYYYMMDD</li> </ul>
3	Participant Code	ParticipantID	string	Participant code of the file owner
4	Exchange Executing Broker Code	ExecFirmCode	string	Exchange value used to map to the executing participant code
5	Exchange Code	ExecExchgCode	string	Atlantis code for the exchange
6	Exchange Clearing Broker Code	CarryFirmCode	string	Exchange value used to map to the clearing participant code
7	Exchange Code	CarryExchgCode	string	Atlantis code for the exchange
8	Clearing Participant Code	CarryParticipantID	string	Clearing / Payer participant code
9	Executing Account	ExecDisplayAcctNum	string	Executing account number
10	Clearing Account	CarryDisplayAcctNum	string	Clearing account number
11	Give-up Reference	CarryOrigAcctNum	string	Give up reference

Column	Column Name	Field Name	Type	Description
12	Profit Center	ProfitCtr		<i>Not currently populated but will be populated in 2024 'Extended' version</i>
13	Agreement ID	AgreementNum	string	Agreement ID used to calculate the fee amount, if applicable
14	Bill Carry Firm Indicator	BillCarryAgreement	enum	Indicates whether the Clearing Broker or Customer Firm will be billed <ul style="list-style-type: none"> <li>Y = Bill Carry Participant</li> <li>N = Bill Non-carry Participant</li> </ul>
15	Exchange Product Code	Product	string	Product code from the exchange
16	Contract Year	ContractYear	string	Contract year
17	Contract Month	ContractMo	string	Contract month
18	Contract Day	ContractDay	string	Contract day
19	Option Type	OptionType	enum	Put or call indicator  For options trades only. BLANK for futures trades
20	Strike Price	StrikePrice	decimal	Exercise (strike) price For options trades only. "0" for futures trades
21	Trade Price	TradePrice	decimal	Trade price
22	Trade Date	TradeDate	string	Trade date of the underlying trade (not the give up) YYYYMMDD
23	Quantity	Quantity	int	Trade quantity (lots)
24	Buy Sell Indicator	BuySellInd	enum	Buy / sell indicator <ul style="list-style-type: none"> <li>B = Buy</li> <li>S = Sell</li> </ul>
25	Exchange Transaction Type Code	TranType	string	Transaction type from the exchange
26	Reversal Indicator	ReversalInd	enum	Reversal fees result in negative value fee amounts (TMXS only) <ul style="list-style-type: none"> <li>R = Reversal</li> </ul>
27	Order Number	OrderNum	string	Client order number for the original trade

Column	Column Name	Field Name	Type	Description
28	Currency	CurrencyCode	string	Currency code of the amount values (ISO-4217)
29	Fee Rate	GiveUpRate	decimal	If a trade has not matched to any rate schedule, this value will be set to "0".
30	Fee Amount	GiveUpAmt	decimal	Fee amount
31	Rate Type	RateType	enum	<ul style="list-style-type: none"> <li>• 0 = Unmatched</li> <li>• R = Rate</li> <li>• F = Flat</li> <li>• P = Percentage</li> <li>• B = Band</li> <li>• C = Cumulative Band</li> <li>• O = Override</li> </ul>
32	Open Close Indicator	OpenClose		<b>Always BLANK</b>
33	Exchange Execution Method Code	TransSource	string	Execution method code from the exchange
34	Change Indicator	ChgInd	enum	<p>Indicates that the original transaction was modified</p> <ul style="list-style-type: none"> <li>• C = Current view of a trade fee record</li> <li>• X = Trade fee cancelled</li> </ul> <p><i>Existing fees that have been modified will be marked "C"</i></p>
35	Error Indicator	ErrorInd	enum	E = Trade CURRENTLY cannot settle, even if matched to an agreement
36	Status Code	StatusCode	enum	<ul style="list-style-type: none"> <li>• R = Rejected Trade with no reject reason message</li> <li>• M = Rejected Trade with a corresponding reason message</li> </ul>
37	Carry Over Indicator	CarryOverInd	enum	<b>Always BLANK</b>
38	Executing Account	ExecAcctNum	string	Executing a/c no. (Same as Column 9)
39	Clearing Account	CarryAcctNum	string	Clearing a/c no. (Same as Column 10)
40	Production/Test Indicator	ProdTestInd	enum	P = Production

Column	Column Name	Field Name	Type	Description
41	Atlantis Trade Sequence Number	TradeSeqNum	string	Legacy unique transaction identifier
42	Tax Amount	GST_VAT	decimal	Tax amount
43	Tax Rate Country Code	Region	string	Country code associated with the Tax amount (if any)
44	Reject Reason Code	REJECT-TYPE	enum	Reject reason code
45	Reject Comment	REJECT-COMMENTS	string	Free-form reject comments
46	Reject User ID	REJECT-USER-ID	string	User ID of rejecting user
47	Reject Date	REJECT-DATE-UTC	string	Date of reject (YYYYMMDD)
48	Reject Time	REJECT-TIME-UTC	string	Time of reject (HH:MM:SS)
49	Settlement ID	PaymentId	string	Identifies the settlement line this trade is associated to  <i>For Preliminary / Final versions ONLY, contains identifier linking trade to a Settlements CSV record. Identifier only applies to the same day's Settlements CSV.</i>  <b>Always BLANK for DAILY report</b>
50	Payment Reject Type	PaymentRejectType		<b>Always BLANK</b>
51	Payment Reject Reason	PaymentRejectReason		<b>Always BLANK</b>
52	Atlantis Reference	AtlantisReference	string	Atlantis unique transaction identifier
53	Trading Venue Code	TradingVenueCode	string	Trading venue
54	Trader Reference	TraderReference	string	Trader reference
55	Exchange Trade Reference	ExchangeTradeReference	string	Exchange trade reference
56	Fee Calc Failure Reason	FeeCalcFailureReason	enum	Reason code indicating fee calc failure  TradeMissingClearingParticipant TradeMissingExecutingParticipant

Column	Column Name	Field Name	Type	Description
				TradeMissingClearingAccount ClearingParticipantNotLinkedToAgreementParty ExecutingParticipantNotLinkedToAgreementParty NoAgreementFound TradeDateOutsideClearingAccountEffectiveDates AgreementMissingRateScheduleWithWaiver AgreementMissingRateScheduleWithoutWaiver RateScheduleMissingRateLines RateScheduleMissingExchangeRateLines RateScheduleMissingProductRateLines RateLinesMissingBands MutiplePayerParticipantsLinkedToAgreementParty MultipleAgreementsFoundWithDifferentRates RateTypeNotSupported MissingRequiredDataForCalculation FeeCalcFormulaNotSupported RateCurrencyNotSupported
57	Reviewer	Reviewer	enum	Current participant responsible for actioning this fee <ul style="list-style-type: none"> <li>• Payer</li> <li>• Receiver</li> <li>• Complete</li> </ul>
58	Receiver State	ReceiverState	enum	Lifecycle state of the fee from the receiver's perspective <ul style="list-style-type: none"> <li>• Neutral</li> <li>• Affirmed</li> <li>• Held</li> </ul>
59	Payer State	PayerState	enum	Lifecycle state of the fee from the payer's perspective <ul style="list-style-type: none"> <li>• Neutral</li> <li>• Approved</li> <li>• Rejected</li> <li>• Held</li> </ul>
60	Cannot Settle Reason	CannotSettleReason	enum	Reason code which is preventing the fee from settling on Atlantis  ReceiverParticipantMissing PayerParticipantMissing ReceiverAndPayerAreSame ReceiverParticipantOffPlatform PayerParticipantOffPlatform FeeNotMaterialOnPlatform FeeAmountMissing FeeAmountFromUnofficialAgreement FeeCurrencyCannotSettleAtReceiver FeeCurrencyCannotSettleAtPayer FeeOnHold FeeRejected FeeCanceled FeeModifiedDuringLockPeriod FeeMissingApproval

Column	Column Name	Field Name	Type	Description
				BankAccountMissing FeeSettlementSuppressedByPayer FeeSettlementSuppressedByReceiver PendingClearingAcctAdditionByPayer FeeMissingAffirmation FeeOnPayerHold NotReceiverOrPayer
61	Source Participant Code	SourceParticipantId	string	Source participant code (FIA Tech provided value)
62	Source Reference	SourceReference	string	Unique transaction identifier from the source participant



## 2 Settlements CSV

### 2.1 Overview

File	Trade Population	Cadence	Naming Convention
<b>Preliminary</b>	Current settlement cycle	1 <sup>st</sup> business day to 9 <sup>th</sup> business day	PartID_LEGACY_PRELIM_SETTLEMENT_YYYYMMDD.csv
<b>End of Cycle (EOC)</b>	Current settlement cycle	10 <sup>th</sup> business day	PartID_LEGACY_EOC_SETTLEMENT_YYYYMMDD.csv
<b>Final</b>	Current settlement cycle	18 <sup>th</sup> business day	PartID_LEGACY_FINAL_SETTLEMENT_YYYYMMDD.csv

*N.B. Published at 03:00am ET; Exchange trades missing 12:00am ET processing cutoff will be received T+*

### 2.2 Field Definition

Column	Column Name	Field Name	Type	Description
1	File Type	FILE-TYPE	enum	Always "P" <ul style="list-style-type: none"> <li>P = Settlement</li> </ul>
2	Record Type	RECORD-TYPE	enum	Indicates role of the file owner <ul style="list-style-type: none"> <li>C = Clearing</li> <li>E = Executing</li> </ul>
3	Process Year	PROCESS-YYYY	string	File generation year
4	Process Month	PROCESS-MM	string	File generation month
5	Process Day	PROCESS-DD	string	File generation day
6	Participant Code	PARTICIPANT-ID	string	Participant code of the file owner
7	Executing Participant Code	EPARTICIPANT-ID	string	Executing participant code
8	Clearing Participant Code	CPARTICIPANT-ID	string	Clearing participant code
9	Exchange Code	EXCH_CODE	string	Atlantis code for the exchange
10	Clearing Account	CFIRM-ACCT-NUM	string	Clearing account number
11	Executing Account	EFIRM-ACCT-NUM	string	Executing account number
12	Agreement ID	EGUS-AGRMT-ID	string	Agreement ID used to calculate the fee amount, if applicable
13	Bill Carry Firm Indicator	BILL-CFIRM-IND	enum	Indicates whether the Clearing Broker or Customer Firm will be billed <ul style="list-style-type: none"> <li>Y = Bill Carry Participant</li> <li>N = Bill Non-carry Participant -or- Fee not calculated</li> </ul>

Column	Column Name	Field Name	Type	Description
14	Settlement Year Month	YEAR-MONTH	string	Previous month in YYYYMM
15	Currency Code	CRNCY-CODE	string	Currency code of the amount values (ISO-4217)
16	Unadjusted Amount	UNADJ-GU-AMT	decimal	Fee amount
17	Cash Adjustment Amount	CASH-ADJ	decimal	Cash adjustment amount
18	Disputed Amount	DETL-DISPUTED	decimal	Total rejected amount (trade-level)
19	Calc-Only Amount	CALC-ONLY-AMT	decimal	Total fee amount that will not settle for any reason, excluding the rejected fee amounts.
20	Rejected Amount	REJECTED-AMT		<b>Always "0"</b>
21	Total Amount Due (excl. Tax)	TOTAL-AMT-DUE	decimal	Total amount due, excluding tax = UNADJ-GU-AMT(16) + CASH-ADJ(17) - DETL-DISPUTED(18) - CALC-ONLY-AMT(19)
22	Quantity	NBR-CONTRACTS	int	Trade quantity (lots)
23	Agreement ID	EGAINS_AGRMNT_KEY	string	Duplicate field – same values as Column 12.
24	Settlement ID	PYMNT_ID	string	Unique identifier assigned to the settlement line  Contains identifier linking to Trades CSV records. Identifier only applies to the same day's Trades CSV.
25	Production/Test Indicator	PROD-TEST-IND	string	P = Production
26	Tax Amount	GST_VAT	decimal	Tax amount
27	Tax Rate Country Code	Region	string	Country code associated with the Tax amount (if any) (ISO-3166)
28	Total Amount Due (incl. Tax)	TotalDue_GST_VAT	decimal	Total amount due, including tax = UNADJ-GU-AMT(16) + CASH-ADJ(17) - DETL-DISPUTED(18) - CALC-ONLY-AMT(19) + GST/VAT(26)
29	Reject Type	REJECT-TYPE		<b>Always BLANK</b>

Column	Column Name	Field Name	Type	Description
30	Reject Comments	REJECT-COMMENTS		<b>Always BLANK</b>
31	Reject User ID	REJECT-USER-ID		<b>Always BLANK</b>
32	Reject Date	REJECT-DATE-UTC		<b>Always BLANK</b>
33	Reject Time	REJECT-TIME-UTC		<b>Always BLANK</b>