

# ATLANTIS REFERENCE GUIDE

JANUARY 2018

**FIATECH**

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## 1 Overview

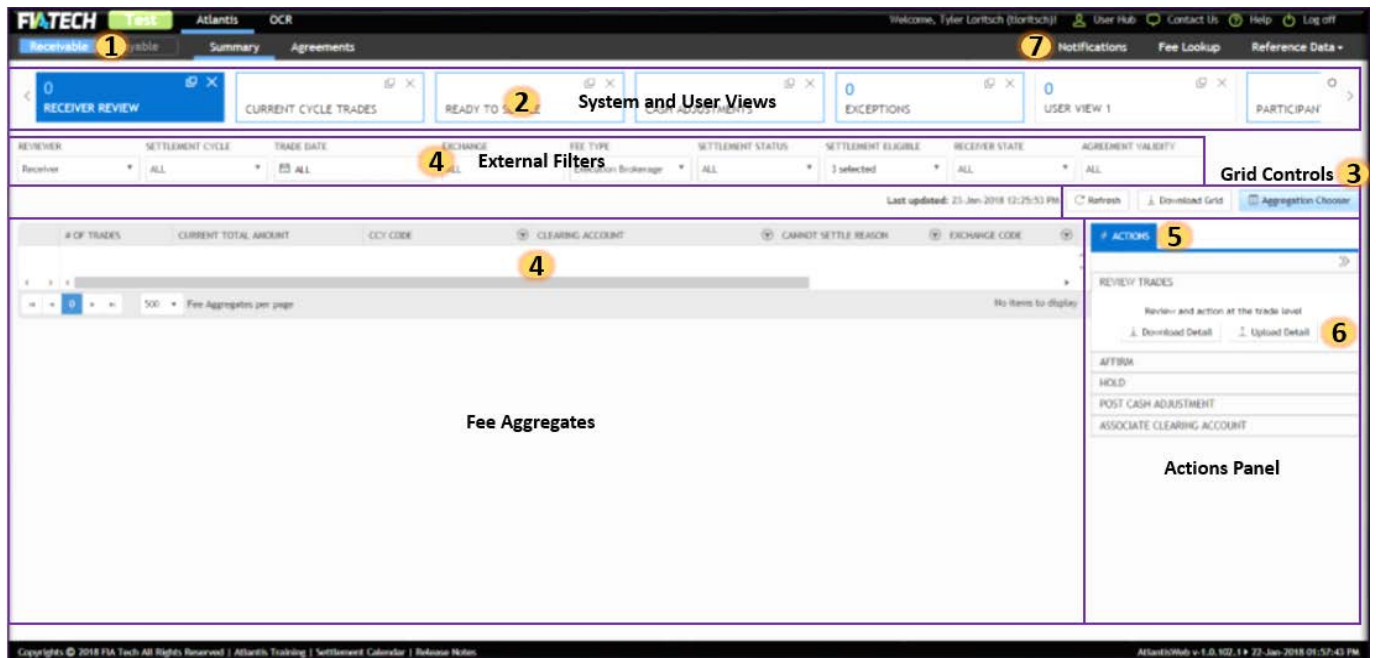
### 1.1 What is Atlantis?

Atlantis is FIA Tech’s brokerage settlement platform that facilitates the calculation, invoicing, and payment of firm transaction-based fees based on FCM community input and requirements. Atlantis consumes give-up data from futures exchange clearing systems and provides previous months and current month-to-date views of give-up payables and receivables. To facilitate the calculation of give-up fees, Atlantis continuously retrieves give-up agreements from Docs, which is an industry-wide electronic give-up agreement administration system.

### 1.2 Summary Report

The Summary Report allows participants to analyze and manage give-up activity by groups of trades known as **Fee Aggregates**.

*System functionality is covered in the section number indicated below.*



### 1.3 Receivable / Payable Mode Toggle

The **Receivable / Payable Mode Toggle** controls which trades, views, and trade fee actions are displayed on the Summary Report.

Once a trade is received by a fee source (i.e. exchange or participant), it is open to fee actions by the Receiver of the trade fee. Once the Receiver completes fee actions, the trade becomes available for Payer to action.

## 1.4 Receiver Trade Fee Actions

Receiver Action	Description	Receiver State
N/A	No fee action taken	<i>Neutral</i>
<b>Affirm</b>	Attest to the accuracy of a trade fee, providing review certainty to Payer	<i>Affirmed</i>
<b>Hold</b>	Temporarily prevent trade fee from settlement	<i>Held</i>
<b>Amend</b>	Modify trade details to match a different rate line or agreement	N/A
<b>Associate Clearing Account (UI Only)</b>	Associate (link) clearing account to give-up agreement to generate rate and begin settlement process	N/A
<b>Post Cash Adjustment (UI Only)</b>	Post cash amount to be credited directly by counterparty w/o trade	N/A

### 1.4.1 Trade Amendments

Receivers amend trades in order to:

- 1) **Trigger fee calculation with another rate line -or- match another rate schedule.** The following attributes can be amended to override the source-provided (i.e. exchange or participant) values in Atlantis fee calculation:
  - Receiver Participant
  - Executing Account
  - Give-up Reference
  - Transaction Type Code (*see section 8.1*)
  - Spread Type Code (*see section 8.2*)
  - Execution Method Code (*see section 8.3*)
  
- 2) **Override the calculated fee amount.** The following attributes can be amended to override the Atlantis-calculated fee amount:
  - Adjusted Fee Ccy Code
  - Adjusted Fee Amount
  - Fee Calc Requested
  
- 3) **Convey other information to the Payer.** The following attributes are optional and do not affect Atlantis fee calculation:
  - Trader Reference
  - Client Name
  - Client Account

## 1.5 Payer Trade Fee Actions

Payer Action	Description	Payer State
N/A	No fee action taken	<i>Neutral</i>
<b>Approve</b>	Acknowledge accuracy and allow payment to Receiver when cycle ends	<i>Approved</i>
<b>Reject</b>	Indicate to Receiver that fee cannot be reconciled and will not be paid	<i>Rejected</i>
<b>Hold</b>	Temporarily prevent trade fee from settlement while Payer reconciles	<i>Held</i>
<b>Associate Clearing Account</b>	Associate (link) clearing account to give-up agreement to generate rate and begin settlement process	N/A

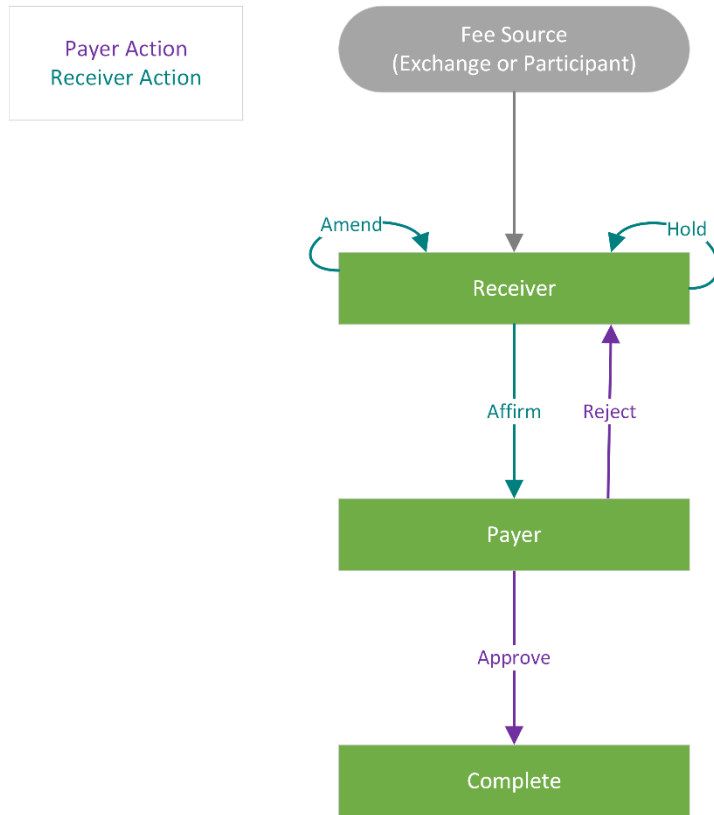
### 1.5.1 Reject Reasons

- BillClientDirectly
- DontKnow
- AwaitingClientConfirmation
- IncorrectBrokerageCurrencyCode
- IncorrectFeeAmount
- IncorrectTaxRateCountryCode
- IncorrectClearingAccount
- IncorrectExecutingAccount
- IncorrectTransactionTypeCode
- IncorrectSpreadTypeCode
- IncorrectExecutionMethodCode
- IncorrectRate
- IncorrectAgreementId

## 1.6 Fee Review Lifecycle

The **Fee Review Lifecycle** monitors the accountability of each trade fee in the review process.

The diagram below depicts how the **Reviewer (Receiver, Payer, or Complete)** changes based on the fee actions taken by a participant.



## 1.7 Exception Management

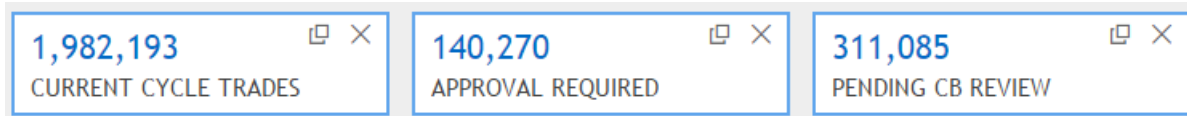
Settlement Eligible / Cannot Settle Reason	Cause
Receiver Participant Missing	Exchange Executing Broker Code not mapped to a Participant
Payer Participant Missing	Exchange Clearing Broker Code not mapped to a Participant Bill To Docs Party, as determined from matched agreement, is not mapped to an Atlantis Participant
Receiver and Payer are the Same	Intra-firm give up
Fee Amount Missing	Could not find matching agreement(s) with electronic rate schedules

Settlement Eligible / Cannot Settle Reason	Cause
	Could not find matching agreement(s) with matching rate lines Matched multiple rate schedules, but calculated different fee amounts
Fee Currency Cannot Settle at Payer / Receiver	Settlement bank account for currency is not setup with FIA Tech
Bank Account Missing	Currency currently not supported by FIA Tech
Fee on hold	Trade fee was Held by Receiver
Fee rejected	Trade fee was Rejected by Payer
Fee modified during lock period	Trade fee was modified after Receiver Lock
Fee missing approval	Trade fee was Affirmed by Receiver, but not Approved by Payer
Fee missing affirmation	Trade fee has not been Affirmed by Receiver
Fee settlement suppressed by Payer	Payer has suppressed settlement for given exchange
Fee settlement suppressed by Receiver	Receiver has suppressed settlement for given exchange
Fee amount from unofficial agreement	Trade fee was generated from Draft Agreement
Pending Clearing Account addition to agreement by Payer	Payer has yet to officially add associated clearing account to corresponding agreement
Receiver off platform	Receiver Participant does not settle brokerage in Atlantis
Payer off platform	Payer Participant does not settle brokerage in Atlantis
Fee Cancelled	Fee was cancelled by FIA Tech

## 2 Views

### 2.1 System Views

**System Views** are default filter and column arrangements created by FIA Tech. All System Views are outlined in blue:



System Views aim to provide a starting point for participants to create more personalized views to manage their trade fee review queue.

#### 2.1.1 Receivable System Views

View Name	Description	External Filter
<b>Receiver Review</b>	Trades eligible to settle after Receiver affirmation and Payer approval	Review = <i>Receiver</i> Settlement Eligible = <i>FeeMissingReceiverAffirmation, FeeRejected, FeeModifiedDuringLockPeriod</i>
<b>Current Cycle Trades</b>	All trades assigned to the Current Settlement Cycle	Settlement Cycle = <i>Current Cycle</i>
<b>Ready to Settle</b>	All trades ready to settle after Payer Lock of the Current Settlement Cycle	Settlement Cycle = <i>Current Cycle</i> Review = <i>Complete</i> Settlement Eligible = <i>Yes</i>
<b>Exceptions</b>	All trades that cannot settle	Trade Date = <i>Last 365 Days</i> Settlement Eligible = <i>Action Required (All), No (Cannot Settle) [All]</i>
<b>Accts Matched to NCA</b>	All trades that match to Non-Conforming Agreements	Agreement Validity = <i>Non Conforming</i>
<b>Accts Unmatched</b>	All trades that are unmatched to any Agreements	Settlement Eligible = <i>Fee Amount Missing</i>
<b>Accts Matched to Draft</b>	All trades matched to Draft Agreements	Agreement Validity = <i>Prioritized Draft, Draft</i>
<b>Participant Off Platform</b>	All Current Settlement Cycle trades that have to be settled outside Atlantis	Settlement Cycle = <i>Current Cycle</i> Settlement Eligible* = <i>Bank Account Missing, Fee Currency Can't Settle as Payer/Receiver, Receiver/Payer Participant Missing, Fee Settlement Suppressed by Payer/Receiver, Fee</i>



View Name	Description	External Filter
		<i>Canceled, Receiver and Payer are the Same</i>  <i>*View to be updated Q1 2018</i>
<b>Pending Acct Addition</b>	All trades where clearing account was associated to Agreement and still needs to be added	Agreement Validity = <i>Pending Account Addition</i>
<b>Settled Previous Cycle</b>	All trades that were settled in Previous Settlement Cycle	Settlement Cycle = <i>Previous Cycle</i> Settlement Status = <i>Settled (fully settled)</i>
<b>Cash Adjustments</b>	All Cash Adjustments entered that have not yet settled	Fee Type = <i>Cash Adjustment</i> Settlement Status = <i>Open (no settlement)</i>

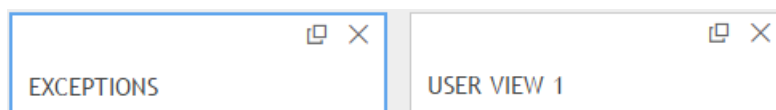
### 2.1.2 Payable System Views

View Name	Description	External Filter
<b>Payer Review (Executed)</b>	Trades matched to an Docs Executed agreement and eligible to settle after Payer approval	Review = <i>Payer</i> Settlement Eligible = <i>FeeMissingApproval</i> Agreement Validity = <i>Executed</i>
<b>Payer Review (Not Executed)</b>	Trades matched to an Docs Draft agreement or Non-conforming agreement and eligible to settle after Payer approval	Review = <i>Payer</i> Settlement Eligible = <i>FeeMissingApproval</i> Agreement Validity = <i>Prioritized Draft, Draft, Non-conforming</i>
<b>Current Cycle Trades</b>	All trades assigned to the Current Settlement Cycle	Settlement Cycle = <i>Current Cycle</i>
<b>Ready to Settle</b>	All trades ready to settle after Payer Lock of the Current Settlement Cycle	Settlement Cycle = <i>Current Cycle</i> Review = <i>Complete</i> Settlement Eligible = <i>Yes</i>
<b>Exceptions</b>	All trades that cannot settle	Trade Date = <i>Last 365 Days</i> Settlement Eligible = <i>No (All)</i>
<b>Accts Matched to NCA</b>	All trades that match to Non-Conforming Agreements	Agreement Validity = <i>Non Conforming</i>
<b>Accts Unmatched</b>	All trades that are unmatched to any Agreements	Settlement Eligible = <i>Fee Amount Missing</i>

View Name	Description	External Filter
<b>Accts Matched to Draft</b>	All trades matched to Draft Agreements	Agreement Validity = <i>Prioritized Draft, Draft</i>
<b>Participant off Platform</b>	All Current Settlement Cycle trades that have to be settled outside Atlantis	Settlement Cycle = <i>Current Cycle</i> Settlement Eligible* = <i>Bank Account Missing, Fee Currency Can't Settle as Payer/Receiver, Receiver/Payer Participant Missing, Fee Settlement Suppressed by Payer/Receiver, Fee Canceled, Receiver and Payer are the Same</i>  *View to be updated Q1 2018
<b>Pending Acct Addition</b>	All trades where clearing account was associated to Agreement and still needs to be added	Agreement Validity = <i>Pending Account Addition</i>
<b>Settled Previous Cycle</b>	All trades that were settled in Previous Settlement Cycle	Settlement Cycle = <i>Previous Cycle</i> Settlement Status = <i>Settled (fully settled)</i>
<b>Cash Adjustments</b>	All Cash Adjustments entered that have not yet settled	Fee Type = <i>Cash Adjustment</i> Settlement Status = <i>Open (no settlement)</i>

## 2.2 User Views

**User Views** are personalized filter and column arrangements derived from a **System View**. All User Views are NOT outlined in blue:



**To create a User View**, click on the **Clone** button. This copies the view into a new user view, and prompts to provide a new view name.



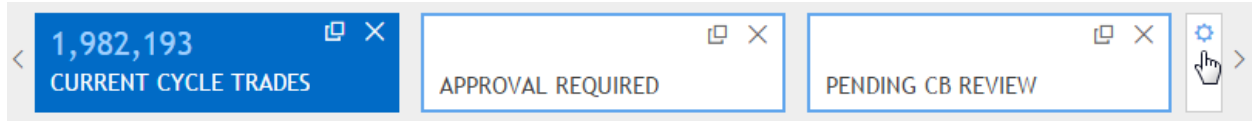
**If a User View is changed**, the **Save** button will appear. Changes to a User View will not be remembered until this button is clicked.

**To hide a User View**, click on the **Close** button. Hidden views must be restored using the View Manager.

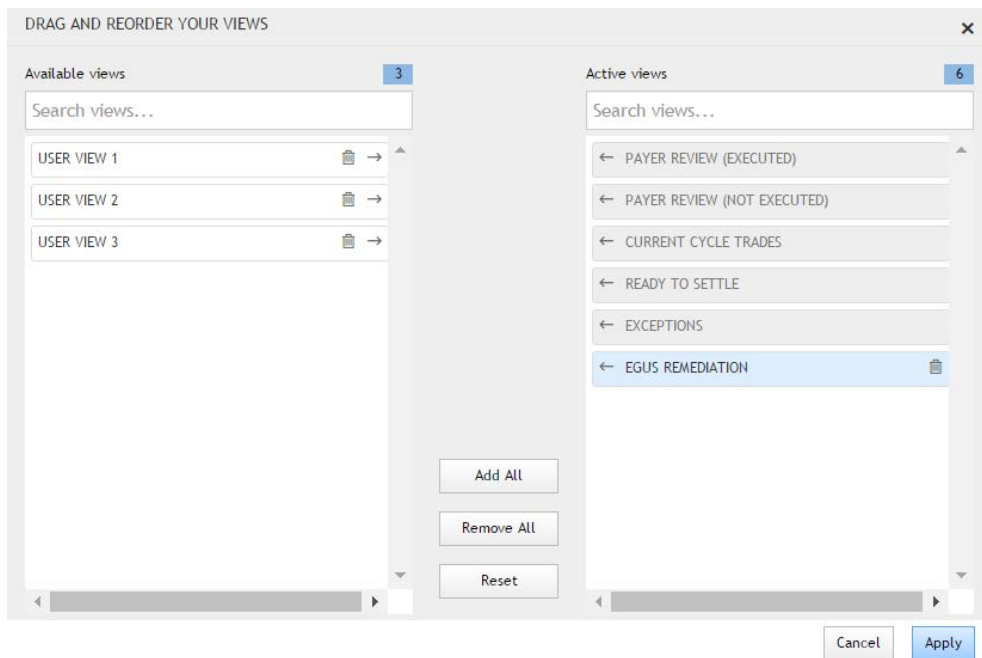
To rename a User View, click on the view name.



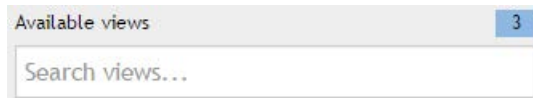
### 2.3 View Manager



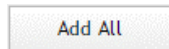
The **View Manager** allows participants to arrange, hide, restore, and delete views.



To delete a User View, click on the Delete  icon. **Note: System Views cannot be deleted.**



Search and filter list by view name



Adds all available columns

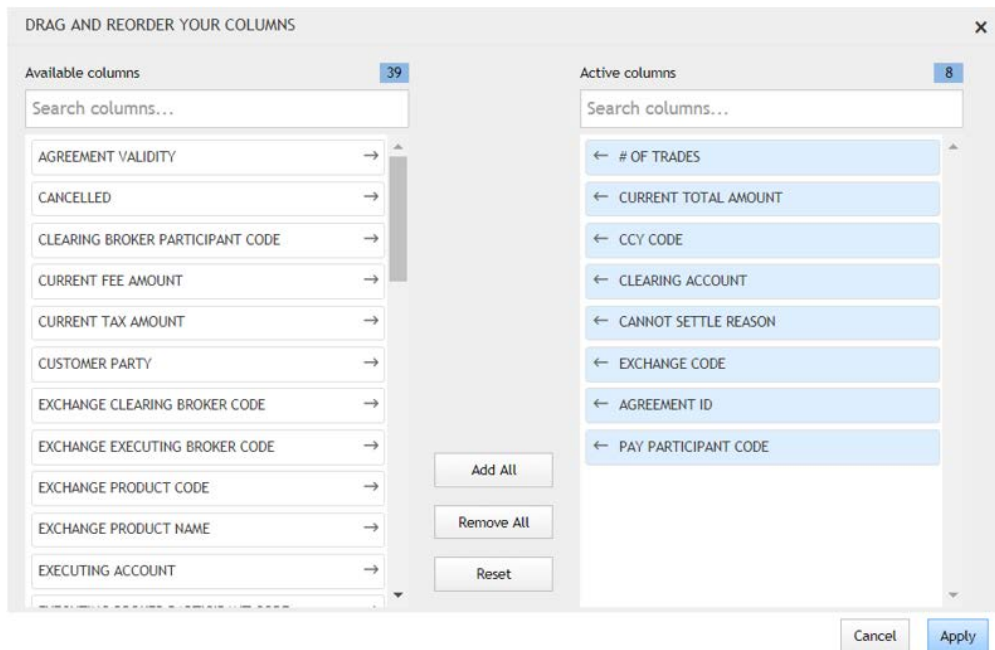


Removes all available columns

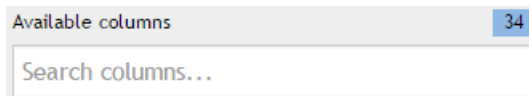


Restores previously saved view arrangement

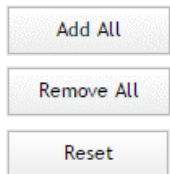
### 3 Aggregation Chooser



The **Aggregation Chooser** defines the trade fee dimensions and measures that the Summary Report grid will display.



Search and filter list by column name



- Add All** Adds all available columns
- Remove All** Removes all available columns
- Reset** Restores previously saved column arrangement

#### 3.1 Measures

**Measures** are aggregated (summed) based on the dimensions present on the grid.

Measure	Definition
<b># of Trades</b>	Number of trades
<b>Current Fee Amount</b>	Fee amount
<b>Current Tax Amount</b>	Tax amount (default of 0) (not available Day 1)

Measure	Definition
<b>Current Total Amount</b>	Total amount (defaults to and must be sum of Amount and Current Tax Amount)
<b>Quantity</b>	Trade quantity (lots)
<b>Settled Fee Amount</b>	Fee amount settled
<b>Settled Tax Amount</b>	Tax amount settled
<b>Settled Total Amount</b>	Total amount settled (defaults to and must be sum of Settled Fee Amount and Settled Tax Amount)

### 3.2 Dimensions

**Dimension** attributes provide context to the measures present on the grid.

Dimension	Description
<b>Agreement ID</b>	Agreement ID used to calculate the fee amount, if applicable.
<b>Agreement Validity</b>	Priority of the agreement used in the fee calculation: <ul style="list-style-type: none"> <li>• Prioritized Draft</li> <li>• Draft</li> <li>• Executed</li> <li>• Non Conforming</li> </ul>
<b>Cancelled</b>	"Y" if the trade/fee was cancelled. Canceled trades will not settle in Atlantis.
<b>Cannot Settle Reason</b>	Reason code which is preventing the fee from settling on Atlantis: <ul style="list-style-type: none"> <li>• Receiver Participant Missing</li> <li>• Payer Participant Missing</li> <li>• Receiver And Payer Are Same</li> <li>• Fee Amount Missing</li> <li>• Fee Currency Cannot Settle At Receiver</li> <li>• Fee Currency Cannot Settle At Payer</li> <li>• Fee On Hold</li> <li>• Fee Rejected</li> <li>• Fee Canceled</li> <li>• Fee Modified During Lock Period</li> <li>• Fee Missing Approval</li> <li>• Bank Account Missing</li> <li>• Fee Settlement Suppressed By Payer</li> <li>• Fee Settlement Suppressed By Receiver</li> <li>• Atlantis Amended Agreement</li> <li>• Fee Missing Affirmation</li> <li>• Pending Clearing Account addition to agreement by Payer</li> <li>• Fee Amount from Unofficial Agreement</li> </ul>

Dimension	Description
<b>Ccy Code</b>	Currency code of the amount values (rate and fee). ISO-4217.
<b>Clearing Account</b>	Clearing account number on the trade
<b>Clearing Broker Participant Code</b>	Atlantis participant code of the Clearing Broker
<b>Customer Party</b>	Customer Party Name on the Docs Give Up Agreement
<b>Exchange Clearing Broker Code</b>	Exchange broker code used to map to the clearing broker participant code
<b>Exchange Code</b>	Atlantis code for the exchange. Atlantis uses MIC or Operating MIC codes.
<b>Exchange Executing Broker Code</b>	Exchange broker code used to map to the executing participant code
<b>Exchange Product Code</b>	Product clearing code from the exchange
<b>Exchange Product Name</b>	Product name from the exchange
<b>Executing Account</b>	Executing account number on the trade
<b>Executing Broker Participant Code</b>	Executing Broker's Atlantis participant code
<b>Execution Method Code</b>	Atlantis defined execution method code ( <i>see section 8.3</i> )
<b>Fee Calc Failure Reason</b>	Reason code with is preventing the trade from rating in Atlantis: <ul style="list-style-type: none"> <li>• Trade Missing Clearing Participant</li> <li>• Trade Missing Executing Participant</li> <li>• Trade Missing Clearing Account</li> <li>• Clearing Participant Not Linked to Agreement Party</li> <li>• Executing Participant Not Linked to Agreement Party</li> <li>• No Agreement Found</li> <li>• Trade Date Outside Clearing Account Effective Dates</li> <li>• Agreement Missing Rate Schedule With Waiver</li> <li>• Agreement Missing Rate Schedule Without Waiver</li> <li>• Rate Schedule Missing Rate Lines</li> <li>• Rate Schedule Missing Exchange Rate Lines</li> <li>• Rate Schedule Missing Product Rate Lines</li> <li>• Multiple Payer Participants Linked to Agreement Party</li> <li>• Multiple Agreements Found With Different Rates</li> <li>• Rate Type Not Supported</li> <li>• Fee Calc Formula Not Supported</li> </ul>

Dimension	Description
<b>Fee Calc Formula</b>	Formula code "PerQuantity", "PerTransaction", etc.
<b>Fee Type</b>	Always "ExecutionBrokerage"
<b>Give Up Reference</b>	Give up reference
<b>Instrument Type</b>	"Future" for future, "Option" for option
<b>Order Passing Party</b>	Order Passing Party Name on the Docs Give Up Agreement
<b>Payer Participant Code</b>	Payer Atlantis participant code. Can be derived from give-up trade facts.
<b>Payer Reject Reason</b>	Reason code why Payer rejected trade: <ul style="list-style-type: none"> <li>• Bill Client Directly</li> <li>• Don't Know</li> <li>• Awaiting Client Confirmation</li> <li>• Incorrect Brokerage Currency Code</li> <li>• Incorrect Fee Amount</li> <li>• Incorrect Tax Rate Country Code</li> <li>• Incorrect Clearing Account</li> <li>• Incorrect Executing Account</li> <li>• Incorrect Transaction Type Code</li> <li>• Incorrect Spread Type Code</li> <li>• Incorrect Execution Method Code</li> <li>• Incorrect Rate</li> <li>• Incorrect Agreement Id</li> </ul>
<b>Payer State</b>	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> </ul>
<b>Quantity</b>	Quantity (number of lots/contracts)
<b>Rate</b>	Rate
<b>Receiver Participant Code</b>	Receiver participant code. Can be derived from give-up trade facts.
<b>Receiver State</b>	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>
<b>Reversal Offset</b>	"Y" if the fee represents a reversal. Reversal fees result in negative value fee amounts.
<b>Reviewer</b>	Current participant responsible for actioning this fee.

Dimension	Description
	<ul style="list-style-type: none"> <li>• Payer</li> <li>• Receiver</li> <li>• Complete</li> </ul>
<b>Settlement Cycle</b>	Name of the settlement cycle
<b>Settlement Status</b>	<ul style="list-style-type: none"> <li>• Open</li> <li>• Settled</li> </ul>
<b>Source Participant Code</b>	Source participant code (FIA Tech provided value).
<b>Spread Type Code</b>	Atlantis defined spread type ( <i>see section 8.2</i> )
<b>Tax Type</b>	"VAT" or "GST" (not available Day 1)
<b>Trade Date</b>	Trade date of the underlying trade (not the give up)
<b>Trader Party</b>	Trader Party Name on the GUA
<b>Transaction Type Code</b>	Atlantis defined transaction type ( <i>see section 8.1</i> )



## 4 Grid Controls

### 4.1 External Filters

REVIEWER	SETTLEMENT CYCLE	TRADE DATE	EXCHANGE	FEE TYPE	SETTLEMENT STATUS	SETTLEMENT ELIGIBLE	RECEIVER STATE	AGREEMENT VALIDITY
Receiver	ALL	ALL	ALL	Execution Brokerage	ALL	3 selected	ALL	ALL

External Filter	Description
<b>Agreement Validity</b>	Priority of the agreement used in the fee calculation, from highest to lowest: <ul style="list-style-type: none"> <li>• <b>Prioritized Draft</b> Docs Status: Approval, Amendment Approval <i>AND</i> prioritized over an Docs Executed agreement</li> <li>• <b>Executed</b> Docs Status: Executed</li> <li>• <b>Non Conforming</b> Agreement modified outside of Docs</li> <li>• <b>Pending Account Addition</b> Agreement has associated clearing account that needs to be added</li> </ul>
<b>Settlement Eligible</b>	Reason code which is preventing the fee from settling on Atlantis <ul style="list-style-type: none"> <li>• YES</li> <li>• ACTION REQUIRED               <ul style="list-style-type: none"> <li>○ Fee Amount Missing</li> <li>○ Fee Currency Cannot Settle At Receiver</li> <li>○ Fee Currency Cannot Settle At Payer</li> <li>○ Fee On Hold</li> <li>○ Fee Rejected</li> <li>○ Fee Modified During Lock Period</li> <li>○ Fee Missing Approval</li> <li>○ Bank Account Missing</li> <li>○ Fee Modified During Lock Period</li> <li>○ Fee Missing Approval</li> <li>○ Fee Missing Receiver Affirmation</li> <li>○ Pending Clearing Account addition to agreement by Payer</li> <li>○ Fee Amount from Unofficial Agreement</li> </ul> </li> <li>• NO (Can't Settle)               <ul style="list-style-type: none"> <li>○ Receiver Participant Missing</li> <li>○ Payer Participant Missing</li> <li>○ Receiver And Payer Are Same</li> <li>○ Fee Canceled</li> <li>○ Fee Settlement Suppressed By Payer</li> <li>○ Fee Settlement Suppressed By Receiver</li> <li>○ Receiver off Platform</li> <li>○ Payer off Platform</li> </ul> </li> </ul>
<b>Exchange</b>	Full name of the exchange
<b>Fee Type</b>	Fee type on trade: <ul style="list-style-type: none"> <li>• Cash Adjustment</li> </ul>

External Filter	Description
	<ul style="list-style-type: none"> <li>Execution Brokerage</li> </ul>
<b>Payer State</b>	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> </ul>
<b>Receiver State</b>	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>
<b>Reviewer</b>	Current participant responsible for actioning this fee <ul style="list-style-type: none"> <li>Payer</li> <li>Receiver</li> <li>Complete</li> </ul>
<b>Settlement Cycle</b>	Name of the settlement cycle <ul style="list-style-type: none"> <li>Next</li> <li>Current</li> <li>Previous</li> <li>Aged Unsettled</li> <li>... [historical cycles]</li> </ul>
<b>Settlement Status</b>	<ul style="list-style-type: none"> <li>Open</li> <li>Settled</li> </ul>
<b>Trade Date</b>	Trade date of the underlying trade (not the give up)

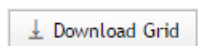
## 4.2 Grid Filters

Grid column filters vary based on the data type of the attribute the column displays.

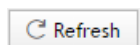
## 4.3 Grid Selection

The first column of the grid contains checkboxes to support multi-selection of up to 10 fee aggregates.

## 4.4 Download Grid

 exports the first page of the grid, as displayed, to Excel.

## 4.5 Refresh

 populates the grid with the most up-to-date information without a full page reload.

## 5 Actions Panel

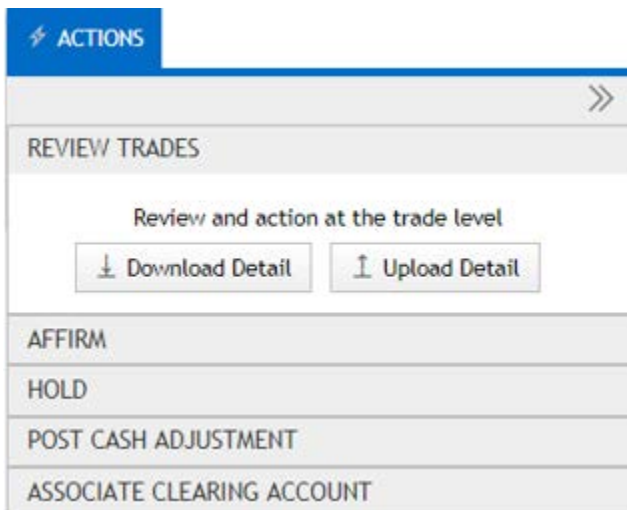
The **Actions Panel** enables participants to action up to 10 fee aggregates selected on the Summary Report grid.

### 5.1 Review Trades

- **Download Detail**  
Initiates trade level Excel Download export
- **Upload Detail**  
Upload trade level Excel Download export with relevant fee actions

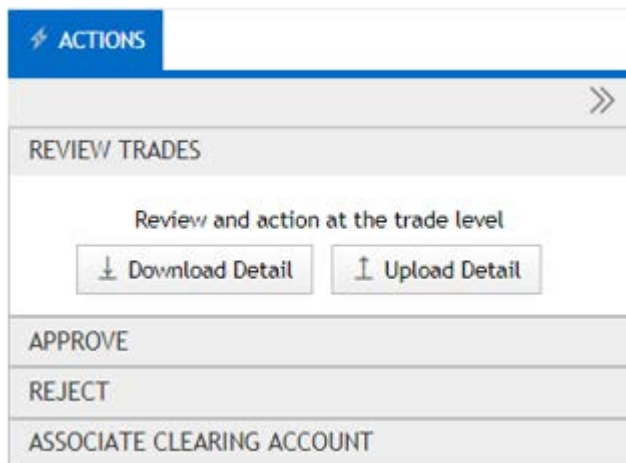
### 5.2 Receivable mode

- **Fee Actions**  
Affirm, Hold, Associate Clearing Account, Post Cash Adjustment
- **Comment**  
Information shared with the Payer of the trade fee



## 5.3 Payable mode

- **Fee Actions**  
Approve, Reject, Associate Clearing Account
- **Comment**  
Information shared with the Receiver of the trade fee
- **Reject Reason**  
*for Reject action ONLY (see section 1.3.2)*



## 6 Excel Download & Upload

 [Download Detail](#)

The **Excel Download** provides trade level visibility into one or more fee aggregates.

 [Upload Detail](#)

Using the **Excel Upload** feature, participants can modify, save, and upload an Excel Download to action trade fees.

### 6.1 Receivable Excel Actions

- **Fee Actions**  
Amend, Affirm, Hold
- **Comment**  
Information shared with the Payer of the trade fee

### 6.2 Payable Excel Actions

- **Fee Actions**  
Approve, Reject
- **Comment**  
Information shared with the Receiver of the trade fee
- **Reject Reason**  
*For Reject action ONLY*

## 7 Notifications and Fee Lookup

Status	Message	Participant	User	Created On *	Updated On		
Info	Created aged receivable Trades CSV file for Jan 22, 2018 <a href="#">VISIUS_RCV_AGED_TRADE_20180122.csv</a>	VISIUS		22-Jan-2018 10:39:57 PM		...	...
Info	Created aged payable Trades CSV file for Jan 22, 2018 <a href="#">VISIUS_PAY_AGED_TRADE_20180122.csv</a>	VISIUS		22-Jan-2018 10:39:57 PM		...	...
Info	Created preliminary legacy Settlements CSV file for Jan-2018 cycle <a href="#">VISIUS_LEGACY_PRELIM_SETTLEMENT_2018...</a>	VISIUS		22-Jan-2018 10:24:55 PM		...	...
Info	Created preliminary legacy Trades CSV file for Jan-2018 cycle <a href="#">VISIUS_LEGACY_PRELIM_TRADE_20180122.csv</a>	VISIUS		22-Jan-2018 10:24:55 PM		...	...
Info	Created daily digest file for Jan 22, 2018 <a href="#">ATL_OUT_VISIUS_20180122.zip</a>	VISIUS		22-Jan-2018 10:11:21 PM		...	...
Info	Created daily legacy Trades CSV file for Jan 22, 2018 <a href="#">VISIUS_LEGACY_DAILY_TRADE_20180122.csv</a>	VISIUS		22-Jan-2018 10:11:20 PM		...	...
Info	Created aged receivable Trades CSV file for Jan 19, 2018 <a href="#">VISIUS_RCV_AGED_TRADE_20180119.csv</a>	VISIUS		19-Jan-2018 10:40:01 PM		...	...
Info	Created aged payable Trades CSV file for Jan 19, 2018 <a href="#">VISIUS_PAY_AGED_TRADE_20180119.csv</a>	VISIUS		19-Jan-2018 10:40:01 PM		...	...
Info	Created preliminary legacy Settlements CSV file for Jan-2018 cycle <a href="#">VISIUS_LEGACY_PRELIM_SETTLEMENT_2018...</a>	VISIUS		19-Jan-2018 10:26:12 PM		...	...
Info	Created preliminary legacy Trades CSV file for Jan-2018 cycle <a href="#">VISIUS_LEGACY_PRELIM_TRADE_20180119.csv</a>	VISIUS		19-Jan-2018 10:26:12 PM		...	...

### 7.1 End of Day File Notifications

Info	Created aged receivable Trades CSV file for Jan 22, 2018 <a href="#">VISIUS_RCV_AGED_TRADE_20180122.csv</a>
Info	Created aged payable Trades CSV file for Jan 22, 2018 <a href="#">VISIUS_PAY_AGED_TRADE_20180122.csv</a>
Info	Created preliminary legacy Settlements CSV file for Jan-2018 cycle <a href="#">VISIUS_LEGACY_PRELIM_SETTLEMENT_2018...</a>
Info	Created preliminary legacy Trades CSV file for Jan-2018 cycle <a href="#">VISIUS_LEGACY_PRELIM_TRADE_20180122.csv</a>
Info	Created daily digest file for Jan 22, 2018 <a href="#">ATL_OUT_VISIUS_20180122.zip</a>
Info	Created daily legacy Trades CSV file for Jan 22, 2018 <a href="#">VISIUS_LEGACY_DAILY_TRADE_20180122.csv</a>

#### 7.1.1 Trades CSV

The **Trades CSV** consolidates all give-up trade activity from all fee sources (i.e. exchange or participant).

- **Daily** version: Changes and previous business day's trades (T+1) for the Next Settlement Cycle
- **Preliminary & Final** versions: All trades in the Current Settlement Cycle

For more information, please reach out to [atlantis.support@fia-tech.com](mailto:atlantis.support@fia-tech.com).

#### 7.1.2 Settlements CSV

The **Preliminary & Final** versions of the **Settlements CSV** contain the aggregate of give-up trade fees (Payables and Receivables) in the Current Settlement Cycle per combination of:

- Exchange
- Currency
- Counterparty
- Clearing Account
- Executing Account

For more information, please reach out to [atlantis.support@fia-tech.com](mailto:atlantis.support@fia-tech.com).

### 7.1.3 Daily Digest XML

The **Daily Digest XML** provides an intra-day XML message replay of the previous business day.

For more information, please reach out to [atlantis.support@fia-tech.com](mailto:atlantis.support@fia-tech.com).

## 7.2 Trade Fee Action Notifications

▶	✔ Success	26 fees have been approved
▶	✔ Success	2953 fees have been affirmed

The result of a trade fee action taken from the Summary Report screen is displayed on the Notifications page.

## 7.3 Excel Download Notifications

▶	✔ Success	32 trades were exported to Excel <a href="#">SummaryFeeExtract_apermiss_ILFCC_Receivable.2017-03-13_15-47-31-69672.xlsx</a>
▶	✔ Success	24 trades were exported to Excel <a href="#">SummaryFeeExtract_apermiss_ILFCC_Receivable.2017-03-13_15-20-34-95672.xlsx</a>

The download link of a successful Excel Download is displayed on the Notifications page.

## 7.4 Excel Upload Notifications

✔ Success	2 Excel fee update processed successfully (demoTHIS.xlsx)
✔ Success	5 fees have been affirmed
✔ Success	5 Excel fee update processed successfully (uploadTHIS.xlsx)

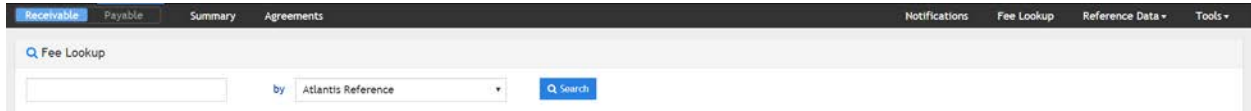
The result of an Excel Upload is displayed on the Notifications page.

**Note: Excel Upload Notifications can be expanded to troubleshoot failed participant Excel uploads.**

The screenshot shows a 'Notifications' panel with a table of messages. The first message is an error: 'Excel fee update failed (SummaryFeeExtract\_qtest\_FNIS\_Receivable2017-02-17\_13-53-27-05178 (2)).xlsx'. Below this message, the notification is expanded to show a detailed error log with two entries: 'Received 1 errors during loading' and 'Error getting the Payable sheet data from file Payable\_LDEB\_qtest.SummaryFeeExtract\_qtest\_FNIS\_Receivable2017...'. A red arrow points to the expand icon (a small triangle) next to the error message.

click to expand

## 7.5 Fee Lookup



Fee Lookup can be used to research and review the lifecycle of a trade fee. Trades can be searched in the Fee Lookup tool by one of the following: Atlantis Reference ID, Legacy Trade Sequence Number, or Fee ID. Results of the search in Fee Lookup are broken up into the sections detailed below.

Fee Lookup Section	Description
<b>Fee Details</b>	Complete trade level details
<b>Ldeb Give Up</b>	Trade give-up information provided by trade source
<b>Rate Schedule Detail</b>	Rate schedule details from matched Docs Agreement
<b>Fee Adjustment</b>	Adjusted fee information (if applicable)
<b>Fee Settlement Cycle</b>	Settlement Cycle information
<b>Fee Settlements</b>	Trade settlement information (if fully settled)
<b>Fee Actions</b>	Action log of participants on trade
<b>Fee Calc Failure Reasons</b>	Reason code of why trades did not generate fee (if applicable)
<b>Fee Event Logs</b>	Audit trail of trade including fee calculation and actions taken by participants
<b>Message Logs</b>	Log of Atlantis messages generated by actions taken on trade



## 8 Appendix

### 8.1 LDEB Transaction Types

Code	Description
B	Block Trade
E	Exchange for Physical
N	Exchange for Risk
T	Exchange for Swap
BT	Basis Trade
PA	Per Allocation
TR	Trade

### 8.2 LDEB Spread Types

Code	Description
6	Pit Spread
CO	Condor
F	Fly
HE	Hedge
RO	Roll
S	Spread
STD	Straddle
STG	Strangle
SW	Switch
T	TAS

### 8.3 LDEB Execution Methods

Code	Description
Y	Client Electronic
Z	Client Pit
W	Desk Electronic
X	Desk Pit
A	Phone Simple
B	Phone Complex
C	FCM-provided screen
D	Other-provided screen
E	Client provided platform controlled by FCM
F	Client provided platform direct to exchange
G	FCM API or FIX
H	Algo Engine
J	Price at Execution
K	K - Undefined
M	M - Undefined
N	N - Undefined
P	P - Undefined
Q	Q - Undefined
R	R - Undefined
S	S - Undefined
T	T - Undefined
U	U - Undefined
V	V - Undefined

Code	Description
2	2 - Undefined
3	3 - Undefined
4	4 - Undefined
5	5 - Undefined
6	6 - Undefined
7	7 - Undefined
8	8 - Undefined
9	9 - Undefined