END OF DAY REPORTS

Enhanced CSV File Specification

June 2025

FIATECH

Table of Contents

1 Trades CSV

1.1 Overview

File	Trade Population	Cadence	Naming Convention
Daily	Unsettled but amended; Next settlement cycle	1st business day to last business day	PartID_DAILY_TRADE_YYYYMMDD.csv
Preliminary	Current settlement cycle	1st business day to 9th business day	PartID_PRELIM_TRADE_YYYYMMDD.csv
End of Cycle (EOC)	Current settlement cycle	10th business day	PartID_EOC_TRADE_YYYYMMDD.csv
Final	Current settlement cycle	18th business day	PartID_FINAL_TRADE_YYYYMMDD.csv

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

1.2 Field Definition

#	Column Name	Field Name	Type	Description
1	Record Type	RecordType	enum	Indicates role of the file owner • TP = Payer • TR = Receiver
2	Process Date	ProcessDate	string	Date of file generation • YYYYMMDD
3	Atlantis Reference	AtlantisReference	string	Atlantis trade reference
4	Sub Asset Class	SubAssetClass	enum	Indicates the Sub Asset Class the trade is classified in Atlantis under: • ETD • Blocks • USLO
5	Participant Code	SourceParticipantId	string	Atlantis participant code for the trade source
6	Participant ID	ParticipantID	String	Atlantis code for the report participant
7	Exchange Code	ExchangeCode	string	Atlantis code for the exchange
8	Exchange Executing Broker Code	ExchangeEBCode	string	Exchange Firm Code (EB)
9	Exchange Clearing Broker Code	ExchangeCBCode	string	Exchange Firm Code (CB)
10	Exchange Atlantis EB Participant	ExchangeEBParticipant	string	Atlantis Exchange Participant Code (Executing Broker)

#	Column Name	Field Name	Type	Description
11	Exchange Atlantis CB Participant	ExchangeCBParticipant	string	Atlantis Exchange Participant Code (Clearing Broker)
12	Atlantis Receiver Participant	ReceiverParticipant	string	Atlantis Receiver Participant
13	Atlantis Payer Participant	PayerParticipant	string	Atlantis Payer Participant
14	Initial Broker	InitialBroker	string	Participant that first executed the trade (Eurex only)
15	TES Initiator	TesInitiator	string	Participant that initiated an off-book trade (Eurex only)
16	Executing Account	ExecutingAccount	string	Executing Account number
17	Clearing Account	ClearingAccount	string	Clearing Account number
18	Give-up Reference	GiveUpReference	string	Give up reference
19	CcpAccountCode	CcpAccountType	enum	Indicates whether the trade is house or client – shows original value
20	CcpAccountType	CcpAccountType	enum	Indicates whether the trade is house or client – shows mapped value
21	Agreement ID	AgreementNum	string	Agreement ID used to calculate the fee amount, if applicable
22	Billing Party	BillCB	enum	Indicates whether the Clearing Broker will be billed (Y; N)
23	Adjustment Type	AdjustmentType	enum	Indicates whether the Trade/Fee has been adjusted • Fee • Rate • Agreement • EFRP
24	Exchange Product Code	Product	string	Product code from the exchange
25	Contract Year	ContractYear	string	Contract year
26	Contract Month	ContractMonth	string	Contract month
27	Contract Day	ContractDay	string	Contract day
28	Option Expiration Date	OptionExpDate	string	Expiry Date

#	Column Name	Field Name	Type	Description
29	Option Type	OptionType	enum	Put or call indicator – populated for options only. BLANK for futures.
30	Trade Price	TradePrice	decimal	Trade price
31	EOD Reference Price	EodRefPrice	decimal	Underlying EOD price used for Bps Underlier Price calculation (Day one: Eurex only)
32	Strike Price	StrikePrice	decimal	Exercise (strike) price For options trades only - "0" for futures
33	Trade Date	TradeDate	string	Trade date YYYYMMDD
34	Quantity	Quantity	int	Trade quantity (lots)
35	Unit Of Measure Qty	UnitOfMeasureQty	int	Unit Of Measure quantity (contracts) for the underlying product
36	Unit Of Measure	UnitOfMeasure	string	Unit of Measure type for the underlying product (e.g. Barrels, MWH, MMBTU etc)
37	Buy Sell Indicator	BuySellInd	enum	Buy / sell indicator • B = Buy • S = Sell
38	Strategy Group ID	StrategyGroupID	string	Identifier to tie legs of a strategy together
39	Strategy Type	StrategyType	string	Strategy type for a set of trades (e.g. Straddle, Strangle, Spread etc)
40	Exchange Transaction Type Code	ExchangeTransType	string	Transaction type from the exchange
41	Transaction Type	TransType	string	Mapped transaction type
42	Exchange Execution Method	ExchangeExecMethod	string	Exchange Execution method
43	Execution Method	ExecMethod	string	Mapped Execution Method
44	Currency	CurrencyCode	string	Currency code of the amount values (ISO-4217)

#	Column Name	Field Name	Type	Description
45	Fee Rate	GiveUpRate	decimal	If a trade has not matched to any rate schedule, this value will be set to "0".
46	Rate Type	RateType	enum	• 0 = Unmatched • R = Rate • F = Flat • P = Percentage • B = Band • C = Cumulative Band • O = Override
47	Fee Amount	GiveUpAmt	decimal	Fee amount
48	Tax Rate Country Code	TaxRegion	string	Country code associated with the Tax amount (if any)
49	Tax Amount	TaxAmount	decimal	Tax amount
50	Payer Accrual Amount	PayerAccuralAmt	decimal	Accrual Amount from Payer books & records for a given trade (Payer supplied)
51	Payer Accrual Rate	PayerAccuralRate	decimal	Accrual Rate from Payer books & records for a given trade (Payer supplied)
52	Payer Accrual Rate Type	PayerAccuralRateType	string	Accrual Rate Type from Payer books & records for a given trade (e.g. PerTrade, TradePriceBPS etc)
53	Receiver Match ID	ReceiverMatchID	string	Reconciliation Match identifier from the Receiver's reconciliation platform pertaining to the trade (Receiver supplied)
54	Payer Match ID	PayerMatchID	string	Payer Match identifier from the Payers's reconciliation platform pertaining to the trade (Payer supplied)
55	Reviewer	Reviewer	enum	Current participant responsible for actioning this fee • Payer • Receiver • Complete
56	Receiver State	ReceiverState	enum	Lifecycle state of the fee from the receiver's perspective • Neutral • Affirmed • Held

#	Column Name	Field Name	Type	Description
57	Payer State	PayerState	enum	Lifecycle state of the fee from the payer's perspective • Neutral • Approved • Rejected • Held
58	Fee Calc Failure Reason	FeeCalcFailureReason	enum	Reason code indicating fee calc failure – see LDEB tab in Atlantis footer message specifications
59	Cannot Settle Reason	CannotSettleReason	enum	Reason code which is preventing the fee from settling on Atlantis - see LDEB tab in Atlantis footer message specifications
60	Trading Venue Code	TradingVenueCode	string	Trading venue
61	Source Reference	SourceReference	string	Unique transaction identifier from the source participant
62	Atlantis Trade Sequence Number	TradeSeqNum	string	Legacy unique transaction identifier
63	Trader Reference	TraderReference	string	Trader reference
64	Order Number	OrderNum	string	Client order number for the original trade
65	Exchange Trade Reference	ExchangeTradeReference	string	Exchange trade reference
66	Profit Centre	ProfitCtr	string	Profit Centre – populated when a Docs agreement with Profit Centre populated has been matched to the trade
67	Change Indicator	ChgInd	enum	Indicates that the original transaction was modified • C = Current view of a trade fee record • X = Trade fee cancelled *Existing fees that have been modified will be marked "C"*
68	Error Indicator	ErrorInd	enum	E = Trade CURRENTLY cannot settle, even if matched to an agreement
69	Reject Reason Code	RejectType	enum	Reject reason code
70	Reject Comment	RejectComments	string	Free-form reject comments
71	Reject User ID	RejectUserID	string	User ID of rejecting user

#	Column Name	Field Name	Type	Description
72	Reject Date	RejectedDate	string	Date of reject (YYYYMMDD)
73	Reject Time	RejectTime	string	Time of reject (HH:MM:SS)
74	Settlement ID	PaymentId	string	Identifies the settlement line this trade is associated to *For Preliminary / Final versions ONLY, contains identifier linking trade to a Settlements CSV record. Identifier only applies to the same day's Settlements CSV.* *Always BLANK for DAILY report*
75	Reversal Indicator	ReversalInd	string	Indicates whether the trade was reversed in lieu of a cancellation message being available (only populated for TMXS)
76	Status Code	StatusCode	enum	• R = Rejected Trade with no reject reason message • M = Rejected Trade with a corresponding reason message
77	Instrument Type Code	InstrumentTypeCode	enum	'Future' or 'Option'
78	Client Participant Code	ClientParticipantCode	string	Atlantis Client Participant
79	Client State	ClientState	enum	Lifecycle state of the fee from the client's perspective (supplied via TDN) • Neutral • Approved • Rejected • Held
80	Client Fee Ccy	ClientFeeCcy	string	Accrual Ccy from Client's books & records for a given trade (Client supplied via TDN)
81	Client Fee Amount	ClientFeeAmount	decimal	Accrual Amount from Client's books & records for a given trade (Client supplied via TDN)
82	Client Rate	ClientRate	decimal	Accrual Rate from Client's books & records for a given trade (Client supplied via TDN)

#	Column Name	Field Name	Type	Description
83	Client Rate Type	ClientRateType	string	Accrual Rate Type from Client's books & records for a given trade (Client supplied via TDN)
84	Client Comments	ClientComments	string	Commentary from a client for a given trade record (Client supplied via TDN)
85	TDN Reference	TDNReference	string	Unique transaction identifier (Supplied by TDN)

2   Settlements CSV

2.1   Overview

File	Trade Population	Cadence	Naming Convention
Preliminary	Current settlement cycle	1st business day to 9th business day	PartID_PRELIM_SETTLEMENT_YYYYMMDD.csv
End of Cycle (EOC)	Current settlement cycle	10th business day	PartID_EOC_SETTLEMENT_YYYYMMDD.csv
Final	Current settlement cycle	18th business day	PartID_FINAL_SETTLEMENT_YYYYMMDD.csv

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2.2   Field Definition

#	Column Name	Field Name	Type	Description
1	Record Type	Record Type	enum	Indicates role of the file owner • R = Receiver • P = Payer
2	Process Date	ProcessDate	string	File process date (YYYYMMDD)
3	Trade Date	Trade Year_Month	string	Year/Month of trade
4	Sub Asset Class	SubAssetClass	enum	Indicates the Sub Asset Class the trade is classified in Atlantis under: • ETD • Blocks • USLO
5	Participant Code	Participant Code	string	Atlantis code for the report participant
6	Atlantis Receiver Participant	Receiver Participant Code	string	Atlantis Receiver Participant
7	Atlantis Payer Participant	Payer Participant Code	string	Atlantis Payer Participant
8	Exchange Code	Exchange Code	string	Atlantis code for the exchange
9	Clearing Account	Clearing Account	string	Clearing account number
10	Executing Account	Executing Account	string	Executing account number
11	AgreementID	AgreementID	string	Agreement ID used to calculate the fee amount, if applicable
12	Quantity	Quantity	int	Trade quantity (lots)
13	Settlement Date	Settlement Year_Month	string	Previous month in YYYYMM

#	Column Name	Field Name	Type	Description
14	Currency Code	Currency	string	Currency code of the amount values (ISO-4217)
15	Fee Amount	Fee Amount	decimal	Fee Amount
16	Cash Adjustment Amount	Cash Adjustment	decimal	Cash adjustment amount
17	Rejected Amount	Rejected Amount	decimal	Rejected Fee amount
18	Calc Only Amount	Calc Only Amount	decimal	Total fee amount that will not settle for any reason, excluding the rejected fee amounts.
19	Total Amount Due (excl. Tax)	Total Amount	decimal	Total amount due, excluding tax = UNADJ-GU-AMT(16) + CASH-ADJ(17) - DETL-DISPUTED(18) - CALC-ONLY-AMT(19)
20	Tax Amount	Tax Amount	decimal	Tax amount
21	Tax Rate Country Code	Tax Region	string	Country code associated with the Tax amount (if any) (ISO-3166)
22	Total Amount Due (incl. Tax)	Total Amount Due (incl. Tax)	decimal	Total amount due, including tax = UNADJ-GU-AMT(16) + CASH-ADJ(17) - DETL-DISPUTED(18) - CALC-ONLY-AMT(19) + GST/VAT(26)
23	Settlement ID	Settlement 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