Post Trade API Technical Specification

For Crypto Derivatives Market

Version 1.7

Contents

Version History

Version	Date	Comments
1.0	Jan 2024	First version
1.1	Jan 2024	Closing Price: Added fundingBP Call Account Statement: Added description value FundingMovement_955 and cumulativeFundingAmount field Notification: Added MarginNotice notification type
1.2	Feb 2024	Message Structure: Added message response
1.3	May 2024	Position: Added new message Closing Price: Added openInterest field
1.4	August 2024	Associated Principal: Added feature of associated principal Closing Price: Updated contract object definition, and added callPut, and strike fields Contract: Updated contract object definition, and added callPut, and strike fields Position Statement: Updated contract object definition, and added callPut, and strike fields Cleared Trade Statement: Updated contract object definition, and added callPut, and strike fields Uncleared Trade Statement: Updated contract object definition, and added callPut, and strike fields Indicative Margin Required: Added totalIndicativeProfitAndLoss field Position: Added indicativeMarkPrice, indicativeProfitAndLoss, averagePrice and notionalValue fields
1.5	December 2024	Call Account Statement: Added in usdUtilisedForMinDep and nonCashCollUtilisedForMinDep fields Cross Collateralisation: Added new endpoint

1.6	March 2025	Indicative Cash Balance: Added new endpoint
1.7	October 2025	Closing Price: Added currentFundingBP, appliedFundingBP,and premiumIndexBP Contract: Added interestBP, lowerClampBP, upperClampBP, floorBP, capBP, and fundingInterval Position Statement: Added averagePosition Indicative Margin Required: Added marginUsagePercentage

1 Introduction

This document contains information on the Representational State Transfer (REST) Application Programming Interface (API) connectivity with regards to:

- Authentication
- Querying for and receiving:
  - Active principal(s)
  - Call account statements
  - Closing prices of contracts
  - Contracts
  - Notifications
  - Position statements
  - Cleared trade statements
  - Uncleared trade statements
  - Indicative margin required
  - Positions

1.1 Enquiries / Support

Please contact the AsiaNext support team at onboarding@asianext.com with any questions relating to this document.

2 Overview

2.1 Message Structure

Only fields and values indicated in the specification are valid. Other fields and values are not valid and should not be sent to the exchange.

2.1.1 Response Message structure

The message structure consists of 3 sections:

Message: This consist of the response to the query

Note: This carries any additional information such as “No positions found.”

Signature: Hash of the response

Example of Response


```
{
   "message": [
      {
         "principal": {
            "memberCode": "110NIC001",
            "memberName": "NIC",
            "clientCode": null,
            "clientName": null
         },
         "contract": {
            "asset": "BTC",
            "exchangeSymbol": "BTCH4",
            "currencyCode": "USD",
            "settlementType": "CashSettled",
            "maturityDate": "2024-03-29",
            "displayName": "29 MAR24 BTC",
            "contractSize": 5.000000000000000000,
            "callPut":Future,
            "strike": 0.00
         },
         "closingPosition": 10
      }
   ],
   "note": "",
   "signature": "qr9eLvSafe6n4a07WVhoYc3wjdT+m67bM0HpzHtd0zM="
}
```


The position-statement API carries the following values in “note”:

1. Please enter valid settlement run time.
2. Settlement run is in progress.
3. No positions found.

The closing-price API carries the following values in “note”:

1. Please enter valid settlement run time.
2. Settlement run is in progress.

The position API carries the following value in “note”:

1. No positions found.

2.2 Associated Principal

A user of a Principal is able to request data of associated Principals. Please contact AsiaNext if this set up is required.

3 Authentication

3.1 Token Creation

Member is required to send a HTTP POST login request to AsiaNext authentication API. The response received by the Trading Member contains the following:

- Authentication Token
- Refresh Token

Example

Request:

A HTTP POST request to the url:

https://post-trade-api.asianext.com/auth/v1/account/login

Body: (Login details example)

"clientId": “username@company.com”,

"clientSecret": “**********"

Value* object in the response contains*:

- accessToken (*Please note this is the authentication token, or AuthToken referred to in the WSS endpoints)*
- refreshToken
- data

Field Name	JSON Type	Value	Description
value	JSON object		The object contains the access token, the refresh token and data.
accessToken	string	JWT Token	This contains the JWT token to access the methods on the web API.
refreshToken	string	JWT Token	This contains the JWT refresh token to refresh the Access token.

Field Name	JSON Type	Value	Description
data	string		Any additional messages.
success	boolean	true/false	This shows if the request was successful on a business layer, not the HTTP Request level.
message	string		Custom messages on the API for more detailed errors and response messages.
status	number	Success = 1 Failed = 2	The Status code of the message.

3.2 Authentication and Refresh Token Expiry Management

The following are the default values and is subjected to changes.

- Authentication token: 5 minutes
- Refresh Token: 30 minutes

If the authentication token expires, the trading Member is required to send a HTTP POST Refresh request with the refresh token in the authorization section of the request's header.

Example:

Request:

A HTTP POST request to the url:

https://post-trade-api.asianext.com/auth/v1/account/refresh

Header.Authorization = Bearer {refreshToken}

Note: There is no body for this request.

Value* object in the response contains*:

- accessToken (*Please note this is the authentication token, or AuthToken referred to in the WSS endpoints)*
- refreshToken
- data

Field Name	JSON Type	Value	Description
value	JSON object		The object contains the access token, the refresh token and data.
accessToken	string	JWT Token	This contains the JWT token to access the methods on the web API.
refreshToken	string	JWT Token	This contains the JWT refresh token to refresh the Access token.
data	string		Any additional messages
success	boolean	true/false	This shows if the request was successful on a business layer, not the HTTP Request level.
message	string		Custom messages on the API for more detailed

			errors and response messages.
status	number	Success = 1 Failed = 2	The Status code of the message.

4 Message Signing

4.1 Overview

The JSON Web Signature (JWS) is a standard used for creating digitally signed and encoded JSON objects. JWS is often used in web applications to ensure the integrity, authenticity, and confidentiality of data.

A JWS consists of three parts:

- Header – contains information about the algorithm used to create the signature, as well as any additional information that is needed.
- Payload – the actual data being transmitted.
- Signature – a hash of the header, payload, and a secret key that is shared between the sender and the receiver.

The JWS standard provides a way for two parties to exchange data in a secure and authenticated manner. The sender can sign the data with a secret key that only they know, and the receiver can verify the signature using the sender's public key. If the signature is valid, the receiver can be sure that the data has not been tampered with and that it was indeed sent by the expected sender.

4.2 Message Signing in Post-Trade API

Each message that is sent through the AsiaNext Post-Trade API needs to be signed with an authentic Secret Key that will be supplied by AsiaNext to the Trading Member.

The steps used to create a JWS:

1. Define the data that you want to sign and transmit as a JSON string. This is the payload of the JWS.

   Example of a payload as a JSON string:

   ```
   {
     "principalCode": “120AsiaNext001”,
     "fromDateTime": “2023-10-20T10:00:00Z”,
     "toDateTime": “2023-10-20T10:00:00Z”
   }
   ```

2. Create a JSON header that contains information about the signing algorithm and any additional information required. This header is also encoded in JSON format.

   Example of a JWS header in JSON format:

   ```
   {
     "alg": "HS256",
   ```

"typ": "JWS",
"iat": "1631573491123456789"
}

3. Create a signature by taking the base64url-encoded header and payload, concatenating them with a period separator, and then signing this concatenated string using a secret key and the algorithm specified in the header.

   Example of a Secret Key (please note this is an example for comparison):

   r/hH9JvOSr9QC1JrEHywhtl79RAiZPt2/wR7xHBVo2o3VuvzAuddBtyAokrFE5aElo+hnS0PUU
nAAlXuKXA9pw==

4. Combine the base64url-encoded header, payload, and signature into a single string separated by periods.

   Example of a JWS:

   “eyJhbGciOiJIUzI1NiIsInR5cCI6IkpXUyIsImlhdCI6IjE2MzE1NzM0OTExMjM0NTY3ODkifQ.ey
JwcmluY2lwYWxDb2RlIjoiMTIwQXNpYU5leHQwMDEiLCJmcm9tRGF0ZVRpbWUiOiIyMDIzL
TEwLTIwVDEwOjAwOjAwWiIsInRvRGF0ZVRpbWUiOiIyMDIzLTEwLTIwVDEwOjAwOjAwWiJ
9.m-Ch154lAe1EqJZ5DK_M45d3l04pprbRGqKxJAXZYE8”

5. Once signing has successfully taken place, the JWS (JSON Web Signature) will be sent in the body of the HTTP Request in the form of a JSON string. The Post-Trade API can then verify the signature using the same secret key and algorithm specified in the header, and decode the header and payload to access the data transmitted in the JWS.

   Example of an HTTP Request containing a JWS message:

   HTTP Request endpoint: https://post-trade-api.asianext.com/clearing/v1/call-account-statement

   HTTP Request Method: GET

   HTTP Request Body:

   "eyJhbGciOiJIUzI1NiIsInR5cCI6IkpXVCIsImlhdCI6IjE2MzE1NzM0OTExMjM0NTY3ODkifQ.ey
JwcmluY2lwYWxDb2RlIjoiMTIwQXNpYU5leHQwMDEiLCJmcm9tRGF0ZVRpbWUiOiIyMDIzL
TEwLTIzVDEwOjIwOjMwWiIsInRvRGF0ZVRpbWUiOiIyMDIzLTExLTEwVDEwOjExOjEyWiJ9
.vrb7SNfKb1H3oRuklg7HiYL-4JByaVX_l8ff1Ak0vZM"

   It is important to note that the exact implementation of these steps may vary depending on the programming language and library used.

5 Post-Trade API

The Post-Trade API uses token-based Authentication. For the below HTTP calls to be successful it the user needs to populate the “Authorization” header, of the message being sent, with the Authentication token (*accessToken*) received from the Authentication API on Login or Refresh.

Example on adding Authentication to HTTP Request Header:

C# HTTP Client example

```
var request = new HttpRequestMessage(httpMethod, "");

request.Headers.Authorization = new AuthenticationHeaderValue("Bearer", AuthenticationToken);
```

5.1 Post-Trade API Request List

Message Name	Resource Path	HTTP Method	Purpose
Active Principal	/active-principal	GET	To retrieve active principal
Call Account Statement	/call-account-statement	GET	To retrieve member’s call account statement
Closing Price	/closing-price	GET	To retrieve the closing prices of contracts based on the settlement run time
Contract	/contract	GET	To retrieve the active contracts on AsiaNext
Notification	/notification	GET	To retrieve the active alerts of the member
Position Statement	/position-statement	GET	To retrieve the member’s position statement
Cleared Trade Statement	/cleared-trade-statement	GET	To retrieve the cleared trade statement for member
Uncleared Trade Statement	/uncleared-trade-statement	GET	To retrieve the uncleared trades for member
Indicative Margin Required	/indicative-margin-required	GET	To retrieve the member’s indicative margin required
Position	/position	GET	To retrieve the member’s real-time position
Cross Collateralisation	/cross-collateralisation	GET	To retrieve the member’s collateral details
Indicative Cash Balance	/indicative-cash-balance	GET	To retrieve the member’s real-time indicative cash balance

5.2 Post-Trade API Response Status

Status	Description
200 OK	The HTTP request was successfully received by the Post-Trade API Service
401 Unauthorized	The HTTP client is not authenticated.
500 Internal Server Error	The HTTP request was malformed.
504 Gateway Timeout	This means that the service is not reachable. The trading member will need to contact AsiaNext for further troubleshooting.

5.3 Active Principal

5.3.1 Response

Field Name	JSON Type	Description
message	array	Message array contains all the fields below
memberCode	string	Same value as principalCode
memberName	string	Name of member
clientCode	string	Only applicable for Broker-Client set up
clientName	string	Only applicable for Broker-Client set up

5.4 Call Account Statement

5.4.1 Request Body

Field Name	JSON Type	Description
principalCode	string	Member's account code (9-alphanumeric) assigned by AsiaNext upon onboarding
fromDateTime	string	The datetime to query up from in YYYY-MM-DDTHH:mm:ssZ format
toDateTime	string	The datetime to query up to in YYYY-MM-DDTHH:mm:ssZ format

5.4.2 Response

Field Name	JSON Type	Description
message	array	Message array contains the member objects
callAccount	object	callAccount object contains the principal object, movements array, openingBalance, openingBalanceDateTime, closingBalance, and closingBalanceDateTime
principal	object	Principal object contains the memberCode, memberName, clientCode, and clientName
memberCode	string	Same value as principalCode
memberName	string	Name of member
clientCode	string	Only applicable for Broker-Client set up
clientName	string	Only applicable for Broker-Client set up
movements	array	Array of account movements objects containing description, value, and effectiveDate, during the selected period
description	string	MtmMovement_901 : Mark-to-market movement (includes hourly MTM Profit/Loss and final maturity settlement Profit/Loss, if applicable, for the selected period) MarginPayable_905 : Initial margin movement JournalDeposit_961 : Manual journal deposit JournalWithdrawal_963 : Manual journal withdrawal FundingMovement_955 : Funding rate movement (only applicable to Perpetual Future contract positions, for the selected period)
value	number	Amount in USD

Field Name	JSON Type	Description
effectiveDate	string	YYYY-MM-DDTHH:mm:ss.sssZ format
openingBalance	number	Balance based on fromDateTime
openingBalanceDateTime	string	Start date and time based on fromDateTime input in YYYY-MM-DDTHH:mm:ssZ format
closingBalance	number	Balance as per toDateTime
closingBalanceDateTime	string	End date and time based on toDateTime input in YYYY-MM-DDTHH:mm:ssZ format
initialMarginRequired	number	Initial Margin balance at end of selected period
cumulativeProfitAndLoss	number	Cumulative (Profit)/Loss balance since member creation
cumulativeFundingAmount	number	Cumulative Funding balance since member creation
minimumDepositRequired	number	Latest minimum deposit required (calculated after hourly settlement run)
marginLimit	number	Margin limit approved by AsiaNext
marginLimitUtilisedPercent	number	Margin limit utilised % (calculated after hourly settlement run) up to 2 decimal places
usdUtilisedForMinDep	number	Minimum Deposit fulfilled using USD
nonCashCollUtilisedForMinDep	number	Minimum Deposit fulfilled using non cash collateral (Currently not in use. Default value is set to 0)

5.5 Closing Price

5.5.1 Request Body

Field Name	JSON Type	Description
dateTime	string	The datetime to query up from in YYYY-MM-DDTHH:mm:ssZ format

5.5.2 Response

Field Name	JSON Type	Description
message	array	Message array contains the contract objects, price, and closingPriceDateTime for each contract object
contract	object	Contract object contains asset, exchangeSymbol, currencyCode, settlementType, maturityDate, displayName, contractSize, callPut, and strike
asset	string	Underlying asset (e.g. BTC, ETH)
exchangeSymbol	string	Instrument/Contract code
currencyCode	string	Currency denomination of the instrument/contract as indicated in Contract Specifications published by AsiaNext
settlementType	string	CashSettled or PhysicalDelivery
maturityDate	string	Contract Maturity/Expiry Date in YYYY-MM-DD format
displayName	string	Description of instrument/contract
contractSize	number	Number of units of underlying asset per contract
callPut	string	If the contract is an Option contract, the values can be Call or Put If the contract is a Calendar Future or Perpetual Future contract, the value is Future
strike	number	The strike price of the contract

Field Name	JSON Type	Description
		If the instrument is a Future the value is 0
price	number	For non-expiring contracts, price represents MTM price. At expiry hour, price of the expiring contract represents final settlement price.
fundingBP	number	Funding rate in basis points Applicable only to Perpetual Future contracts, otherwise default to 0.00
openInterest	number	Number of long or number of short contracts open at the trading venue at the end of the queried settlement run.
closingPriceDateTime	string	Settlement Run Date and time the price is generated in YYYY-MM-DDTHH:mm:ss.sssZ format
currentFundingBP	number	Current Funding Rate in basis points which will be applied at the next Settlement Run. Applicable only to Perpetual Future contracts, otherwise default to 0.00
appliedFundingBP	number	Last Settlement Run's Funding Rate in basis points which was applied to the present hour at the most recent settlement run. Applicable only to Perpetual Future contracts, otherwise default to 0.00
premiumIndexBP	number	Premium between the perpetual future price and spot price in basis points Applicable only to Perpetual Future contracts, otherwise default to 0.00

5.6 Contract

5.6.1 Response

Field Name	JSON Type	Description
message	array	Message array contains the contract objects
asset	string	Underlying asset (e.g. BTC, ETH)
exchangeSymbol	string	Instrument/Contract code
currencyCode	string	Currency denomination of the instrument/contract as indicated in Contract Specifications published by AsiaNext
settlementType	string	CashSettled or PhysicalDelivery
maturityDate	string	Contract Maturity/Expiry Date in YYYY-MM-DD format
displayName	string	Description of instrument/contract
contractSize	number	Number of units of underlying asset per contract
callPut	string	If the contract is an Option contract, the values can be Call or Put If the contract is a Calendar Future or Perpetual Future contract, the value is Future
strike	number	The strike price of the contract If the instrument is a Future the value is 0
interestBP	string	Interest for the hour for Funding Rate Applicable only to Perpetual Future contracts, otherwise default to "NA"
lowerClampBP	string	Lower Clamp for Funding Rate Applicable only to Perpetual Future contracts, otherwise default to "NA"
upperClampBP	string	Upper Clamp Funding Rate

Field Name	JSON Type	Description
		Applicable only to Perpetual Future contracts, otherwise default to "NA"
floorBP	string	Funding Rate Floor Applicable only to Perpetual Future contracts, otherwise default to "NA"
capBP	string	Funding Rate Cap Applicable only to Perpetual Future contracts, otherwise default to "NA"
fundingInterval	string	Funding Rate Interval (divisor) Applicable only to Perpetual Future contracts, otherwise default to "NA"

5.7 Notification

5.7.1 Request Body

Field Name	JSON Type	Description
principalCode	string	Member's account code (9-alphanumeric) assigned by AsiaNext upon onboarding

5.7.2 Response

Notification Type: MarginLimit

Field Name	JSON Type	Description
message	array	Message array contains the notification objects
marginLimit	number	Margin limit approved by AsiaNext
notificationStatus	string	Status of the notification
notificationType	string	Margin limit breach
notificationActivatedTime	string	Date & time in UTC when notification is triggered in YYYY-MM-DDTHH:mm:ssZ format
details	string	Details of the notification
currentValue	number	Margin utilized

Notification Type: MarginNotice

Field Name	JSON Type	Description
message	array	Message array contains the notification objects
marginLimit	number	Margin limit approved by AsiaNext
notificationStatus	string	Status of the notification
notificationType	string	Margin limit utilisation warning
notificationActivatedTime	string	Date & time in UTC when notification is triggered in YYYY-MM-DDTHH:mm:ssZ format
details	string	Details of the notification
currentValue	number	Margin utilized

Notification Type: MarginCall

Field Name	JSON Type	Description
message	array	Message array contains the notification objects
outstandingMarginCallAmount	number	Amount to meet Margin Call
threshold	number	Default 0.00
notificationStatus	string	Status of the notification
notificationType	string	Outstanding Margin Call notice
notificationActivatedTime	string	Date & time in UTC when notification is triggered in YYYY-MM-DDTHH:mm:ssZ format
details	string	Details of the notification
currentValue	number	Current call account balance

Notification Type: MinimumDeposit

Field Name	JSON Type	Description
message	array	Message array contains the notification objects
shortfall	number	Outstanding amount to meet the minimum deposit requirement
threshold	number	Minimum deposit required
notificationStatus	string	Status of the notification
notificationType	string	Minimum Deposit top up notice
notificationActivatedTime	string	Date & time in UTC when notification is triggered in YYYY-MM-DDTHH:mm:ssZ format
details	string	Details of the notification
currentValue	number	Current call account balance

5.8 Position Statement

5.8.1 Request Body

Field Name	JSON Type	Description
principalCode	string	Member's account code (9-alphanumeric) assigned by AsiaNext upon onboarding
dateTime	string	The datetime to query up to in YYYY-MM-DDTHH:mm:ssZ format

5.8.2 Response

Field Name	JSON Type	Description
message	array	Message array contains the position statement objects
principal	object	Principal object contains memberCode, memberName, clientCode, and clientName
memberCode	string	Same value as principalCode
memberName	string	Name of member
clientCode	string	Only applicable for Broker-Client set up

Field Name	JSON Type	Description
clientName	string	Only applicable for Broker-Client set up
contract	object	Contract object contains asset, exchangeSymbol, currencyCode, settlementType, maturityDate, displayName, contractSize, callPut and strike
asset	string	Underlying asset (e.g. BTC, ETH)
exchangeSymbol	string	Instrument/Contract code
currencyCode	string	Currency denomination of the instrument/contract as indicated in Contract Specifications published by AsiaNext
settlementType	string	CashSettled or PhysicalDelivery
maturityDate	string	Contract Maturity/Expiry Date in YYYY-MM-DD format
displayName	string	Description of instrument/contract
contractSize	number	Number of units of underlying asset per contract
callPut	string	If the contract is an Option contract, the values can be Call or Put If the contract is a Calendar Future or Perpetual Future contract, the value is Future
strike	number	The strike price of the contract If the instrument is a Future the value is 0
closingPosition	number	Net position by contract at the end of the queried settlement run
averagePosition	number	Average position of Perpetual Future by contract at the end of the queried settlement run. Applicable only to Perpetual Future contracts, otherwise default to 0.0

5.9 Cleared Trade Statement

5.9.1 Request Body

Field Name	JSON Type	Description
principalCode	string	Member's account code (9-alphanumeric) assigned by AsiaNext upon onboarding
fromDateTime	string	Start of range of Date & time the trades are included in settlement run in YYYY-MM-DDTHH:mm:ssZ format
toDateTime	string	End of range of Date & time the trades are included in settlement run in YYYY-MM-DDTHH:mm:ssZ format

5.9.2 Response

Field Name	JSON Type	Description
message	array	Message array contains the cleared trade statement objects
principal	object	Principal object contains memberCode, memberName, clientCode, and clientName
memberCode	string	Same value as principalCode
memberName	string	Name of member
clientCode	string	Only applicable for Broker-Client set up
clientName	string	Only applicable for Broker-Client set up

Field Name	JSON Type	Description
contract	object	Contract object contains asset, exchangeSymbol, currencyCode, settlementType, maturityDate, displayName, contractSize, callPut, and strike
asset	string	Underlying asset (e.g. BTC, ETH)
exchangeSymbol	string	Instrument/Contract code
currencyCode	string	Currency denomination of the instrument/contract as indicated in Contract Specifications published by AsiaNext
settlementType	string	CashSettled or PhysicalDelivery
maturityDate	string	Contract Maturity/Expiry Date in YYYY-MM-DD format
displayName	string	Description of instrument/contract
contractSize	number	Number of units of underlying asset per contract
callPut	string	If the contract is an Option contract, the values can be Call or Put If the contract is a Calendar Future or Perpetual Future contract, the value is Future
strike	number	The strike price of the contract If the instrument is a Future the value is 0
quantity	number	Number of contracts
side	string	Buy or Sell
price	number	Traded price
tradeTime	string	Trade date & time in YYYY-MM-DDTHH:mm:ssZ format
exchangeRefNo	string	Executed Trade ID
orderId	string	Order ID returned by AsiaNext's Matching Engine
clOrdId	string	Member's trading system's order ID
fee	number	Transaction fee (excluding GST)
feeBasisPoint	number	Transaction fee in basis point

5.10 Uncleared Trade Statement

5.10.1 Request Body

Field Name	JSON Type	Description
principalCode	string	Member's account code (9-alphanumeric) assigned by AsiaNext upon onboarding

5.10.2 Response

Field Name	JSON Type	Description
message	array	Message array contains the uncleared trade statement objects
principal	object	Principal object contains memberCode, memberName, clientCode, and clientName
memberCode	string	Same value as principalCode
memberName	string	Name of member
clientCode	string	Only applicable for Broker-Client set up
clientName	string	Only applicable for Broker-Client set up
contract	object	Contract object contains asset, exchangeSymbol, currencyCode, settlementType, maturityDate, displayName, contractSize, callPut, and strike

Field Name	JSON Type	Description
asset	string	Underlying asset (eg. BTC, ETH)
exchangeSymbol	string	Instrument/Contract code
currencyCode	string	Currency denomination of the instrument/contract as indicated in Contract Specifications published by AsiaNext
settlementType	number	CashSettled or PhysicalDelivery
maturityDate	string	Contract Maturity/Expiry Date in YYYY-MM-DD format
displayName	string	Description of instrument/contract
contractSize	number	Number of units of underlying asset per contract
callPut	string	If the contract is an Option contract, the values can be Call or Put If the contract is a Calendar Future or Perpetual Future contract, the value is Future
strike	number	The strike price of the contract If the instrument is a Future the value is 0
quantity	number	Number of contracts
side	string	Buy or Sell
price	number	Traded price
tradeTime	string	Trade date & time in YYYY-MM-DDTHH:mm:ssZ format
exchangeRefNo	string	Executed Trade ID
orderId	string	Order ID returned by AsiaNext's Matching Engine
clOrdId	string	Member's trading system's order ID

5.11 Indicative Margin Required

5.11.1 Request Body

Field Name	JSON Type	Description
principalCode	string	Member's account code (9-alphanumeric) assigned by AsiaNext upon onboarding

5.11.2 Response

Field Name	JSON Type	Description
message	array	Message array contains the indicative margin limit utilized objects
principalCode	string	Member's account code (9-alphanumeric) assigned by AsiaNext upon onboarding
marginLimit	number	Margin Limit approved by AsiaNext
indicativeMarginRequired	number	Indicative initial margin ('IM") at the point in time *(Note that this is only indicative and may differ from the actual IM, which is calculated during each hourly settlement run). Members use it at your own discretion.*
totalIndicativeProfitAndLoss	number	Indicative Profit and Loss of both open position and intrahour traded positions calculated using indicative mark price with reference to the last settlement marked price refreshed every 5 mins.

Field Name	JSON Type	Description
		(Note: This P&L is only indicative and may differ from the next settlement P&L, which is calculated based on the next settlement mark price).
timestamp	string	Last updated time
marginUsagePercentage	number	Percentage ratio of the indicative margin required to the margin limit

5.12 Position

The position endpoint gives the real-time positions of the principal.

5.12.1 Request Body

Field Name	JSON Type	Description
principalCode	string	Member's account code (9-alphanumeric) assigned by AsiaNext upon onboarding

5.12.2 Response

Field Name	JSON Type	Description
message	array	Message array contains the position statement objects
principal	object	Principal object contains memberCode, memberName, clientCode, and clientName
memberCode	string	Same value as principalCode
memberName	string	Name of member
clientCode	string	Only applicable for Broker-Client set up
clientName	string	Only applicable for Broker-Client set up
contract	object	Contract object contains asset, exchangeSymbol, currencyCode, settlementType, maturityDate, displayName, contractSize and indicativeMarkPrice
asset	string	Underlying asset (e.g. BTC, ETH)
exchangeSymbol	string	Instrument/Contract code
currencyCode	string	Currency denomination of the instrument/contract as indicated in Contract Specifications published by AsiaNext
settlementType	string	CashSettled or PhysicalDelivery
maturityDate	string	Contract Maturity/Expiry Date in YYYY-MM-DD format
displayName	string	Description of instrument/contract
contractSize	number	Number of units of underlying asset per contract
indicativeMarkPrice	number	Contract's level intrahour price referencing from the order book's bid/ask calculated every 5 minutes.
closingPosition	number	Net position by contract at the time of query Note: The closingPosition of an expired contract returns 0 after the contract's final settlement run.
indicativeProfitAndLoss	number	Contract level's indicative Profit and Loss of both open position and intrahour traded positions

Field Name	JSON Type	Description
		calculated using indicative mark price with reference to the last settlement marked price at the point in time. (Note: This P&L is only indicative and may differ from the next settlement P&L, which is calculated based on the next settlement mark price).
averagePrice	number	Average price based on quantity weighted latest completed settlement run mark price on open position and the intrahour traded price based on traded positions respectively.
notionalValue	number	indicativeMarkPrice* contractSize*closingPosition
timestamp	string	Time of retrieval

5.13 Cross Collateralisation

5.13.1 Request Body

Field Name	JSON Type	Description
principalCode	string	Member's account code (9-alphanumeric) assigned by AsiaNext upon onboarding
fromDateTime	string	Start range of Date & time of settlement run in YYYY-MM-DDTHH:mm:ssZ format
toDateTime	string	End range of Date & time of settlement run in YYYY-MM-DDTHH:mm:ssZ format

5.13.2 Response

Field Name	JSON Type	Description
message	array	Message array contains the callAccounts, totalCollOpeningBalanceValue and totalCollClosingBalanceValue objects
callAccounts	array	Contains principal and collType objects
principal	object	Principal object contains memberCode, memberName, clientCode, and clientName
memberCode	string	Same value as principalCode
memberName	string	Name of member
clientCode	string	Only applicable for Broker-Client set up (Not in use)
clientName	string	Only applicable for Broker-Client set up (Not in use)
collType	object	CollType object contains currency object
currency	object	Currency object is a collateral asset contains movements, openingBalance,

Field Name	JSON Type	Description
		openingBalanceDateTime, closingBalance, closingBalanceDateTime
movements	array	Array of movements objects containing description, reference, quantity and effectiveDate during the selected period
description	string	Collateral pledge or Collateral unpledge
reference	string	AsiaNext transaction reference
quantity	number	Quantity of a Collateral Asset
effectiveDate	string	Date of a movement in YYYY-MM-DDTHH:mm:ss.sssZ format
openingBalance	number	Balance in quantity based on fromDateTime
openingBalanceDateTime	string	Time based on fromDateTime input in YYYY-MM-DDTHH:mm:ssZ format
closingBalance	number	Balance in quantity as per toDateTime
closingBalanceDateTime	string	Time based on toDateTime input in YYYY-MM-DDTHH:mm:ssZ format
totalCollOpeningBalanceValue	object	totalCollOpeningBalanceValue object contains currency object
currency	object	Currency object is a collateral asset contains currency, nonCashCollBeforeHaircut, nonCashCollAfterHaircut, nonCashCollUtilisedForIMAfterHaircut, nonCashCollUtilisedForMinDepositAfterHaircut, nonCashCollUnutilisedAfterHaircut
currency	string	Currency represents collateral asset
nonCashCollBeforeHaircut	number	USD Equivalent of non cash collateral before haircut
nonCashCollAfterHaircut	number	USD Equivalent of non cash collateral after haircut
nonCashCollUtilisedForIMAfterHaircut	number	USD Equivalent of non cash collateral utilised for IM after haircut
nonCashCollUtilisedForMinDepositAfterHaircut	number	USD Equivalent of non cash collateral utilised for minimum deposit
nonCashCollUnutilisedAfterHaircut	number	USD Equivalent of non cash collateral unutilised value
totalCollClosingBalanceValue	object	totalCollClosingBalanceValue object contains currency object
currency	object	Currency object is a collateral asset contains currency, nonCashCollBeforeHaircut, nonCashCollAfterHaircut, nonCashCollUtilisedForIMAfterHaircut, nonCashCollUtilisedForMinDepositAfterHaircut, nonCashCollUnutilisedAfterHaircut
currency	string	Currency represents collateral asset
nonCashCollBeforeHaircut	number	USD Equivalent of non cash collateral before haircut
nonCashCollAfterHaircut	number	USD Equivalent of non cash collateral after haircut
nonCashCollUtilisedForIMAfterHaircut	number	USD Equivalent of non cash collateral utilised for IM after haircut
nonCashCollUtilisedForMinDepositAfterHaircut	number	USD Equivalent of non cash collateral utilised for minimum deposit

Field Name	JSON Type	Description
nonCashCollUnutilisedAfterHaircut	number	USD Equivalent of non cash collateral unutilised value

For more information, please refer to the AsiaNext Derivatives Trading Service Document.

5.14 Indicative Cash Balance

5.14.1 Request Body

Field Name	JSON Type	Description
principalCode	string	Member's account code (9-alphanumeric) assigned by AsiaNext upon onboarding

5.14.2 Response

Field Name	JSON Type	Description
message	array	Message array contains the principalCode, indicativeCashBalance, and timestamp
principalCode	string	Member's account code (9-alphanumeric) assigned by AsiaNext upon onboarding
indicativeCashBalance	number	Indicative cash balance at the point in time
timestamp	string	Last updated time

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