



GLOBAL TRADE REPOSITORY

ASIC PUBLIC REPORTING - OTC DERIVATIVES STATISTICS

VERSION 0.2
APR 25, 2025

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Doc Date: 25 April 2025

Service: RDS

Title: ASIC PUBLIC REPORTING - OTC DERIVATIVES STATISTICS

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ASIC Public Reporting - OTC Derivatives Statistics

ASIC Public Data provides aggregated market data on Over the Counter (OTC) trades that have been submitted by reporting institutions to DTCC Data Repository (Singapore) Pte Ltd (“DDRS”) as part of their reporting obligations under the ASIC Derivative Transaction Rules (Reporting) read with the [ASIC Derivative Transaction Rules \(Reporting\) 2024](#) and [ASIC 2024 Rules – Schedule 1 Technical Guidance](#). These reports summarize outstanding trade volumes and aggregated gross notional amounts of positions, currency breakdowns by asset class and breakdowns by cleared vs. uncleared trades. The reports also provide the total number of new transactions entered into for the reporting week broken down by asset class as well as the cumulative count of the new transactions for the current fiscal year.

These publicly available reports provide aggregated information for the full range of both cleared and non-cleared OTC derivative transactions in the credit, interest rate, commodity, foreign exchange and equity asset classes.

These reports do not contain any participant or transaction-specific information and are aggregated to protect participants’ confidentiality. These reports are designed as requested by and agreed with ASIC. The methodology used may differ from the public reporting tables published for other jurisdictions by affiliates of DDRS.

Explanatory Notes

1. Types of Reports

1.1. Position Reports

There are 8 position reports presented for public disclosure. These reports are published weekly and report open positions as of each Friday.

Table 1: All OTC Open Positions by Asset Class

This report provides the total notional value of all open ASIC reportable trades submitted to DDRS as of the report date, broken down by asset class.

Table 2: All OTC Open Positions by Asset Class and Cleared

This report provides the total notional value of all open ASIC reportable trades submitted to DDRS as of the report date, broken down by cleared status and asset class.

Table 3: Credit: All OTC Credit Positions by Currency of Denomination

This report provides the total notional value of all open ASIC reportable trades submitted to DDRS as of report date, broken down by currency of denomination in the Credit asset class.

Table 4: Equity: All OTC Equity Positions by Currency of Denomination

This report provides the total notional value of all open ASIC reportable trades submitted to DDRS as of report date, broken down by currency of denomination in the Equity asset class.

Table 5: Interest Rate: All OTC Interest Rate Positions by Currency of Denomination (excluding Cross Currency)

This report provides the total notional value of all open ASIC reportable trades submitted to DDRS as of report date, broken down by currency of denomination in the Interest Rate asset class. This report excludes cross currency products.

Table 6: Interest Rate: All OTC Interest Rate Cross Currency by Currency of Denomination

This report provides the total notional value of all open ASIC reportable trades submitted to DDRS as of report date, broken down by currency of denomination for Cross Currency products in the Interest Rate asset class. Interest Rate Cross Currency trades are categorized by currency 1 / currency 2 where currency 1 and currency 2 represent the leg 1 and leg 2 currencies of the transaction.

Table 7: Foreign Exchange: All OTC FX Positions by Currency of Denomination

This report provides the total notional value of all open ASIC reportable trades submitted to DDRS as of report date, broken down by currency of denomination for the Foreign Exchange asset class. Foreign Exchange positions are categorized by currency 1 / currency 2 where currency 1 and currency 2 represent the leg 1 and leg 2 currencies of the transaction.

Table 8: Commodity: All OTC Commodity Positions by Currency of Denomination

This report provides the total notional value of all open ASIC reportable trades submitted to DDRS as of report date, broken down by currency of denomination in the Commodity asset class. This is a new report and is only available from the 25 April 2025 public reports.

1.2. Transaction Reports

There are two transaction reports presented for public reporting. For the purpose of these reports, a transaction is defined as a Unique Trade Identifier reported for the first time that opens a new position in the DDRS, and submissions relating to new transactions and changed economic terms (including terminations) of open positions that arise from 'price formation' or 'market-facing' events. These reports are published weekly and report submissions received through the prior 7 calendar-day period ending Friday.

Table 1: New weekly transactions by asset class

This report provides the total number of all new ASIC reportable transactions (as defined above) submitted to the DDRS in the prior 7-calendar day period, broken down by asset class.

Table 2: Cumulative count of new transactions in fiscal year

For the period from 1 September 2015 to 30 June 2016, this report provides the cumulative total numbers of transactions (as defined above) by asset class for each 7-calendar day period. Subsequently for each fiscal year going forward, this report will provide the cumulative total numbers of transactions per asset class for the current fiscal year end which ends on the last Friday of June each year. For beginning of every fiscal year, the transaction counts will reset and start from 0.

2. Frequency & Timeliness of Publication

From 1 September 2015 to 25 April 2025, these reports were compiled and published on a weekly basis with a report date as of the previous Monday end-of-day (EOD), Singapore Time (SGT) using the submitted derivatives data provided by DDRS participants.

After the ASIC Regulatory Rewrite and following the end of the transition period on 21 April 2025, the publication of the public reports is compiled and published on a weekly basis with a report date as of the previous Friday end-of-day (EOD), Singapore Time (SGT) using the submitted derivatives data provided by DDRS reporting entities.

3. Scope**3.1. Number of Outstanding Positions**

- Extract the Open Positions as of the EOD, Friday 23:59:59 SGT of each week based on the event timestamp.
- Include derivative positions belonging to the Credit, Commodities, Equity, Foreign Exchange and Interest Rates asset classes.

3.2. Number of New Transactions

- The week will run from Saturday 00:00:00 SGT to Friday 23:59:59 SGT.
- For each unique trade (UTI + RCP), extract the new transactions reported within the week based on the Initial Reporting Timestamp of the transactions. The 'Initial Reporting timestamp is a GTR derived field and captures the first time the transaction was ever reported to the GTR.
- In addition, extract the Action Type-Event type combination as set out in section 4.8 below.
- Include derivative positions belonging to the Credit, Commodities, Equity, Foreign Exchange and Interest Rates asset classes.

3.3. Inclusion for Commodity Asset Class

From 25 April 2025, the weekly aggregated figures on new transactions and outstanding positions broken down by product and currency type for the commodity asset class are provided in Table 1 and Table 2. Before the ASIC Regulatory Rewrite, the breakdown for the commodity asset class was not calculated due to the limitation of the values captured in the data fields available.

4. Public Data Reporting Logic

4.1. Initial Reporting Timestamp

The Initial Reporting Timestamp is used as the basis of the data extraction. The 'Initial Reporting timestamp is a GTR derived field and captures the first time the transaction was ever reported to the GTR.

4.2. Report Date

Positions and Transactions reported to DDRS before the cut-off time between 00:00:00 to 23:59:59 SGT of each day will be included in the report date.

4.3. Breakdown by Cleared Status

For the total gross notional outstanding and the total number of open positions calculations, a position is included as 'Cleared' if Cleared = Y or I. A position is included as 'Uncleared' if Cleared = N.

4.4. Dual-Sided Positions & Transactions

For dual-sided reported positions or transactions, based on the 'Unique Trade Identifier (UTI)', only one side will be included in the public reporting numbers. For positions and transactions, the earliest 'message received' timestamp will be taken.

4.5. FX Swaps - Swap Link ID

FX Swaps should be treated as a single position, rather than two positions. For ASIC reporting, the near and far leg of the FX Swap are currently reported with 2 separate UTI's, therefore we will only include 1 of these 2 UTIs in the reported numbers. Where the Asset class = CURR, Contract Type = SWAP and FORW, and there are 2 positions for a trade that have the same Swap Link ID or Package ID + RCP and OCP, the position with the greatest (later) Expiration date will be included.

4.6. Notional Value and Exchange Rate

The notional value of each position or transaction will be displayed in its original native notional and also reported in its AUD equivalent (AUD EQ = AUD Equivalent) using the exchange rates as of the report date (Friday). If the exchange rates are not available, the previous day's exchange rates will be used (Thursday). If the Notional amount is negative, this value will be absolute and included.

Where the total number of open positions for a currency or currency pair is less than 10, the single currency is redetermined as 'All Other Currencies'. For currency pairs, this is redetermined as the first-mentioned currency concatenated with 'OTHERS', then sorted in alphabetic order.

4.7. Exclusion of Abnormally Large Notional Amounts

Positions with abnormally large notional amounts are generally reported by error. To avoid distortion of the public report numbers because of these errors, these values will be excluded from the public reports by setting the notional amount of these transactions to 0.

The notional amount of each position will be set to 0 if its AUD equivalent exceeds the amounts below, however, these are still included in the number of contracts count.

Asset class	Notional Amount threshold
Commodities	10,000,000,000 AUD
Credit	20,000,000,000 AUD
Equity	50,000,000,000 AUD
Interest Rates	100,000,000,000 AUD
Foreign Exchange	20,000,000,000 AUD

4.8. Action Type and Event Type for Number of New Transactions

For each unique trade (UTI + RCP), the number of new transactions is included or excluded depending on their Action Type-Event type combination as set out in the table below.

This is to include submissions relating to new transactions and changed economic terms (including terminations) of open positions that arise from 'price formation' or 'market-facing' events. However, it is recognised that the isolation of such economic terms, transactions may not be wholly practical in all circumstances and there may be a level of under or over inclusion/exclusion of transactions.

Action type-Event type	Include or Exclude	Exceptions / Note
NEWT-TRAD	Include but	<ol style="list-style-type: none"> 1. If a NEWT- TRAD and EROR is reported in same day – Exclude 2. If a NEWT- TRAD and EROR is reported in same week, but NOT the same day - Include 3. If the NEWT- TRAD is reported with a prior UTI -Exclude <p>Note: it is not required to adjust a prior week public report for an EROR received in the following week.</p>
NEWT-ALOC	Exclude but	<p>Include if:</p> <ol style="list-style-type: none"> 1. No Prior UTI is reported or 2. If a Prior UTI is reported and contains the value 'NO BLOCK TRADE REPORTED'
MODI-TRAD	Include if	Include all the MODI-TRAD, where the Notional Amount 1 has changed from the previous MODI-TRAD in the same week.
MODI-ETRM	Include	
MODI-NOVA	Include	
TERM-ETRM	Include	Note: the full early termination of an open position is a market-facing event.
TERM-NOVA	Include	
All other combinations	Exclude	All other Action Type -Event Type combinations should be excluded.

Key Definitions

Contracts: The number of ASIC reportable derivative trades submitted to DDRS outstanding for a given day.

Cleared: Indicated whether clearing has taken place.

Gross Notional Amount: The sum of the absolute value of Notional Amounts for all open ASIC reportable trades submitted to DDRS. Aggregate gross notional value is calculated per trade, not per trade side. For example, an Interest Rate swap with a notional of \$10 million is reported as one contract with a \$10 million gross notional amount, as opposed to two contracts with a total notional amount of \$20 million. The notional values are represented as AUD equivalents using the prevailing foreign exchange rates as of report date. It should be noted that the notional values provided in the Tables do not reflect the market price or values of the trades and may not reconcile with mark-to-market values.

New Transaction: A new Unique Transaction Identifier (UTI) submitted that opens a new position in the DDRS, and any submissions relating to a change in economic terms (including terminations) of open positions that arise from 'price formation' or 'market-facing' events.

Number of Outstanding Positions: Total count of OTC derivatives transactions reported to DDRS that have been entered into between counterparties but have yet to mature or expire, be closed, liquidated or terminated.

Number of New Transactions: Total count of new OTC derivatives transactions entered into the indicated week.