

Message structure:

OTC notification - auctionNotification
(otcd.ntf.001.01)

Description:
OTC notification - auctionNotification

Structure:

No.	or	XML Tag	Name	Multiplicity	Type
1		KDPWDocument	KDPW system message	[1..1]	KDPWDocument
1.1		otcd.ntf.001.01	OTC notification - auctionNotification	[1..n]	otcd.ntf.001.01
1.1.1		GnlInf	General information	[1..1]	GeneralInformation
1.1.1.1		SndrMsgRef	Sender message identifier	[1..1]	Max16Text
1.1.1.2		FuncOfMsg	Function of message	[1..1]	FunctionOfMessage
1.1.1.3		CreDtTm	Message creation date	[0..1]	DateAndDateTimeChoice
1.1.1.3.1	{ lub	Dt	Date	[1..1]	ISODate
1.1.1.3.2	lub }	DtTm	Date and time	[1..1]	ISODateTime
1.1.1.4		SeqNb	Notification sequential number	[1..1]	NumberLong
1.1.1.5		NtfTp	Notification type	[1..1]	Max35Text
1.1.2		MsgData	OTC instruction details	[0..1]	MsgData
1.1.2.1		contents		[1..1]	contents
1.1.2.1.1		content		[1..n]	auctionNotification
1.1.2.1.1.1		auctionClose	Estimated time that the auction closes to new bids	[1..1]	kasmDateTime
1.1.2.1.1.2		auctionResults	Estimated time that the results of the auction will be published	[1..1]	kasmDateTime
1.1.2.1.1.3		auctionStart	Estimated start time for the auction	[1..1]	kasmDateTime
1.1.2.1.1.4		currencyBreakdown	Breakdown auction portfolio by currency and instrument	[0..1]	
1.1.2.1.1.4.1		currencySummary	The breakdown of the auction by currency or currency pair	[1..n]	auctionCurrencySummary
1.1.2.1.1.4.1.1		instruments	A list of the instruments present in the Auction portfolio for this currency or currency pair.	[1..1]	
1.1.2.1.1.4.1.1.1		instrument	The identifier of the instrument Format: Alphanumeric String	[1..n]	xs:string
1.1.2.1.1.5		defaultedParticipant	The identifier of the defaulted clearing member Format: Alphanumeric, length 4	[0..1]	xs:string
1.1.2.1.1.6		style		[0..1]	xs:string

Message component elements:

KDPWDocument - KDPW system message (element)

Description KDPW system message

Type [KDPWDocument](#)

Attributes

GnlInf - General information (element)

Description General information

Type [GeneralInformation](#)

Attributes

MsgData - OTC instruction details (element)

Description OTC instruction details

Type [MsgData](#)

Attributes minOccurs=0

otcd.ntf.001.01 - OTC notification - auctionNotification (element)

Description OTC notification - auctionNotification
Type [otcd.ntf.001.01](#)
Attributes maxOccurs=unbounded

SndrMsgRef - Sender message identifier (element)

Description Sender message identifier
Type [Max16Text](#)
Attributes

FuncOfMsg - Function of message (element)

Description Function of message
Type [FunctionOfMessage](#)
Attributes

CreDtTm - Message creation date (element)

Description Message creation date
Type [DateAndDateTimeChoice](#)
Attributes minOccurs=0

SeqNb - Notification sequential number (element)

Description Notification sequential number
Type [NumberLong](#)
Attributes

NtfTp - Notification type (element)

Description Notification type
Type [Max35Text](#)
Attributes

Dt - Date (element)

Description Date
Type [ISODate](#)
Attributes

DtTm - Date and time (element)

Description Date and time
Type [ISODateTime](#)
Attributes

contents - (element)

Description

Type [contents](#)

Attributes

content - (element)

Description

Type [auctionNotification](#)

Attributes maxOccurs=unbounded

auctionClose - (element)

Description Estimated time that the auction closes to new bids

Type [kasmDateTime](#)

Attributes

auctionResults - (element)

Description Estimated time that the results of the auction will be published

Type [kasmDateTime](#)

Attributes

auctionStart - (element)

Description Estimated start time for the auction

Type [kasmDateTime](#)

Attributes

currencyBreakdown - (element)

Description Breakdown auction portfolio by currency and instrument

Type

Attributes minOccurs=0

currencySummary - (element)

Description The breakdown of the auction by currency or currency pair

Type [auctionCurrencySummary](#)

Attributes maxOccurs=unbounded

defaultedParticipant - (element)

Description The identifier of the defaulted clearing member Format: Alphanumeric, length 4

Type [xs:string](#)

Attributes minOccurs=0

style - (element)

Description

Type [xs:string](#)

Attributes minOccurs=0

instruments - (element)

Description A list of the instruments present in the Auction portfolio for this currency or currency pair.

Type

Attributes

instrument - (element)

Description The identifier of the instrument Format: Alphanumeric String

Type [xs:string](#)

Attributes maxOccurs=unbounded

Code4Text - Qualifier, code (simple type)

Description Qualifier, code

Type Derivative of type: xs:string

Format Min.=4

Max.=4

FunctionOfMessage - Function of message (simple type)

Description Function of message

Type Derivative of type: xs:string

Format

ISODate - Date (simple type)

Description Date

Type Derivative of type: xs:date

Format

ISODateTime - Date and time (simple type)

Description Date and time

Type Derivative of type: xs:dateTime

Format

KDPWMemberIdentifier - KDPW member identifier (simple type)

Description KDPW member identifier

Type Derivative of type: xs:string

Format Min.=4

Max.=4

Max16Text - Maximum 16 characters text (simple type)

Description Maximum 16 characters text
Type Derivative of type: xs:string
Format Min.=1
Max.=16

Max35Text - Maximum 35 characters text (simple type)

Description Maximum 35 characters text
Type Derivative of type: xs:string
Format Min.=1
Max.=35

NumberLong - Number in long data type (simple type)

Description Number in long data type
Type Derivative of type: xs:long
Format

kasmDateTime - (simple type)

Description
Type Derivative of type: xs:string
Format

otcd.ntf.001.01 - OTC instruction (complex type)

Description OTC instruction
Component elements [GnlInf](#)
[MsgData](#)

KDPWDocument - OTC notification - auctionNotification (complex type)

Description OTC notification - auctionNotification
Component elements [otcd.ntf.001.01](#)

GeneralInformation - General information (complex type)

Description General information
Component elements [SndrMsgRef](#)
[FuncOfMsg](#)
[CreDtTm](#)
[SeqNb](#)
[NtfTp](#)

DateAndDateTimeChoice - Date and time (complex type)

Description Date and time
Component [Dt](#)
elements [DtTm](#)

MsgData - OTC market processing notification (complex type)

Description OTC market processing notification
Component [contents](#)
elements

contents - (complex type)

Description
Component [content](#)
elements

auctionNotification - This message is sent to all clearing members as an advance warning of an Auction. It is only sent in the case of an auction being conducted as the result of a default of a clearing member. (complex type)

Description This message is sent to all clearing members as an advance warning of an Auction. It is only sent in the case of an auction being conducted as the result of a default of a clearing member.
Component elements [auctionClose](#)
[auctionResults](#)
[auctionStart](#)
[currencyBreakdown](#)
[defaultedParticipant](#)
[style](#)

kasmType - (complex type)

Description
Component elements

auctionCurrencySummary - (complex type)

Description
Component [instruments](#)
elements