

Message structure:

OTC notification - auctionTimeout
(otcd.ntf.001.01)

Description:
OTC notification - auctionTimeout

Structure:

No.	or	XML Tag	Name	Multiplicity	Type
1		KDPWDocument	KDPW system message	[1..1]	KDPWDocument
1.1		otcd.ntf.001.01	OTC notification - auctionTimeout	[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]	auctionTimeout
1.1.2.1.1.1		auctionEnd	The end time of the auction that passed without sufficient bids	[1..1]	kasmDateTime
1.1.2.1.1.2		lastError	The last AuctionError raised against this segment	[0..1]	auctionError
1.1.2.1.1.2.1		errorCode	The error code corresponding to the failed auction request • INVALID_AUCTION (Incorrect Auction ID specified). • INVALID_TIME (Quote placed before the Auction Start Time or after the Auction End Time). • INVALID_SEGMENT (Quote placed on an external segment id that does not exist in the original AuctionDetail broadcast). • INSUFFICIENT_UNITS (The total quotes for the identified segment did not meet the minimum number of units required of the participant). • INVALID_UNITS (The number of units was negative for a quote, or the total units bid for on a segment exceeded the total number of units being offered for that segment). • INVALID_ACCOUNT (The specified account is not valid).	[1..1]	auctionErrorCode
1.1.2.1.1.2.2		message	A text description providing more details on the cause of the error Format: Free text field	[1..1]	xs:string
1.1.2.1.1.2.3		participant	The identifier of the clearing member that submitted the AuctionQuoteRequest Format: Alphanumeric String, length 4	[1..1]	xs:string
1.1.2.1.1.2.4		participantReference	The reference given to this quote request by the clearing member Format: Alphanumeric String	[0..1]	xs:string
1.1.2.1.1.2.5		quoteld	The reference given to a specific quote identifier allocated by the clearing member. Format: Alphanumeric String	[0..1]	xs:string
1.1.2.1.1.2.6		segmentId	The external identifier of the segment that has failed its validation check. May be null if the validation is related to the request as a whole Format: Numeric String	[0..1]	xs:string
1.1.2.1.1.2.7		type	Indicates the impact of the error on the overall request • ERROR – This error prevents the entire request from being accepted • WARNING – This error does not prevent the entire request from being accepted.	[1..1]	auctionErrorType
1.1.2.1.1.3		participant	The identifier of the clearing member that submitted the request Format: Alphanumeric String, length 4	[1..1]	xs:string
1.1.2.1.1.4		segmentId	The external identifier of the segment that was missing bids or was in error. May be null if the validation is related to the request as a whole Format: Numeric String	[0..1]	xs:string

Message component elements:

KDPWDocument - Komunikat systemu KDPW (element)

Description KDPW system message
Type [KDPWDocument](#)
Attributes

GnlInf - Informacje ogólne (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 - auctionTimeout (element)

Description OTC notification - auctionTimeout
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 [auctionTimeout](#)
Attributes maxOccurs=unbounded

auctionEnd - (element)

Description The end time of the auction that passed without sufficient bids
Type [kasmDateTime](#)
Attributes

lastError - (element)

Description The last AuctionError raised against this segment
Type [auctionError](#)
Attributes minOccurs=0

participant - (element)

Description The identifier of the clearing member that submitted the request Format: Alphanumeric String, length 4
Type [xs:string](#)
Attributes

segmentId - (element)

Description The external identifier of the segment that was missing bids or was in error. May be null if the validation is related to the request as a whole Format: Numeric String

Type [xs:string](#)

Attributes minOccurs=0

errorCode - (element)

Description The error code corresponding to the failed auction request • INVALID_AUCTION (Incorrect Auction ID specified). • INVALID_TIME (Quote placed before the Auction Start Time or after the Auction End Time). • INVALID_SEGMENT (Quote placed on an external segment id that does not exist in the original AuctionDetail broadcast). • INSUFFICIENT_UNITS (The total quotes for the identified segment did not meet the minimum number of units required of the participant). • INVALID_UNITS (The number of units was negative for a quote, or the total units bid for on a segment exceeded the total number of units being offered for that segment). • INVALID_ACCOUNT (The specified account is not valid).

Type [auctionErrorCode](#)

Attributes

message - (element)

Description A text description providing more details on the cause of the error Format: Free text field

Type [xs:string](#)

Attributes

participant - (element)

Description The identifier of the clearing member that submitted the AuctionQuoteRequest Format: Alphanumeric String, length 4

Type [xs:string](#)

Attributes

participantReference - (element)

Description The reference given to this quote request by the clearing member Format: Alphanumeric String

Type [xs:string](#)

Attributes minOccurs=0

quoteId - (element)

Description The reference given to a specific quote identifier allocated by the clearing member. Format: Alphanumeric String

Type [xs:string](#)

Attributes minOccurs=0

segmentId - (element)

Description The external identifier of the segment that has failed its validation check. May be null if the validation is related to the request as a whole Format: Numeric String

Type [xs:string](#)

Attributes minOccurs=0

type - (element)

Description Indicates the impact of the error on the overall request • ERROR – This error prevents the entire request from being accepted • WARNING – This error does not prevent the entire request from being accepted.

Type [auctionErrorType](#)

Attributes

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

auctionErrorCode - (simple type)

Description
Type Derivative of type: xs:string
Format

auctionErrorType - (simple type)

Description
Type Derivative of type: xs:string
Format

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

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

KDPWDocument - KDPW system message (complex type)

Description KDPW system message
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 elements [Dt](#)
[DtTm](#)

MsgData - OTC market processing notification (complex type)

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

contents - (complex type)

Description
Component elements [content](#)

auctionTimeout - This message is broadcast to a clearing member that has either not bid in an auction where they were required to bid, or their total number of bids for a segment did not meet the required minimum, before the auction closed. If there were multiple segments where insufficient bids were made, the ExternalNotification request sent will contain an AuctionTimeout object for each segment. (complex type)

Description This message is broadcast to a clearing member that has either not bid in an auction where they were required to bid, or their total number of bids for a segment did not meet the required minimum, before the auction closed. If there were multiple segments where insufficient bids were made, the ExternalNotification request sent will contain an AuctionTimeout object for each segment.

Component elements [auctionEnd](#)
[lastError](#)
[participant](#)
[segmentId](#)

kasmType - (complex type)

Description
Component elements

auctionError - An AuctionQuoteRequest submitted by a clearing member may result in the event that the request fails validation checks. These errors are returned as one or more AuctionError (A.4) objects within a KasmReponse. (complex type)

Description An AuctionQuoteRequest submitted by a clearing member may result in the event that the request fails validation checks. These errors are returned as one or more AuctionError (A.4) objects within a KasmReponse.

Component elements

- [errorCode](#)
- [message](#)
- [participant](#)
- [participantReference](#)
- [quoteId](#)
- [segmentId](#)
- [type](#)