

Message structure:

OTC notification - onDemandTerminationResponse
(otcd.ntf.001.01)

Description:
OTC notification - onDemandTerminationResponse

Structure:

No.	or	XML Tag	Name	Multiplicity	Type
1		KDPWDocument	KDPW system message	[1..1]	KDPWDocument
1.1		otcd.ntf.001.01	OTC notification - onDemandTerminationResponse	[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]	onDemandTerminationResponse
1.1.2.1.1.1		auctionIdentifier	If the request is accepted then this field will be populated with the identifier of the Auction created for this termination request Format: Positive integer formatted as a String	[0..1]	xs:string
1.1.2.1.1.2		projectedAuctionStart	If the request is accepted then this field will be populated with the projected time that the Auction will start	[0..1]	kasmDateTime
1.1.2.1.1.3		projectedAuctionResults	If the request is accepted then this field will be populated with the projected time that the results of the Auction will be published To the party requesting termination which then must reply with T.3 message.	[0..1]	kasmDateTime
1.1.2.1.1.4		projectedAuctionEnd	If the request is accepted then this field will be populated with the projected time that the Auction will be concluded	[0..1]	kasmDateTime
1.1.2.1.1.5		reason	If the request is not accepted this field will be populated with the reason for the rejection • INSUFFICIENT_TIME – There is not enough time to conduct the auction • INVALID_TRADE – Trade does not exist, or doesn't belong to the Participant • INVALID_PARTIAL_TERMINATION – The partial termination value was less than zero or greater than the current notional value of the trade being terminated • INVALID_ACCOUNT – One or more of the trades being terminated belongs to an account that does not have Automatic Termination enabled • INSUFFICIENT_COLLATERAL – If the termination request were to be processed the participant would have insufficient collateral to cover their remaining positions	[0..1]	xs:string
1.1.2.1.1.6		request	The original request.	[1..1]	onDemandTerminationRequest
1.1.2.1.1.6.1		trades	The list of TerminationTrade that are being requested to be terminated	[1..1]	
1.1.2.1.1.6.1.1		terminationTrade	Details of the trade to be terminated	[1..n]	terminationTrade
1.1.2.1.1.6.1.1.1		part	The part value may be used to terminate a portion of a trade If the part value is specified it represents the notional value of the trade that is to be terminated. If the part value is not specified, the whole trade identified will be terminated	[0..1]	xs:double
1.1.2.1.1.7		requestAccepted	true if the request is accepted, false if rejected. If rejected the reason will be populated	[1..1]	xs:boolean

Message component elements:

KDPWDocument - KDPW system message (element)

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

Gnllnf - 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 - onDemandTerminationResponse (element)

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

auctionIdentifier - (element)

Description If the request is accepted then this field will be populated with the identifier of the Auction created for this termination request Format: Positive integer formatted as a String
Type [xs:string](#)
Attributes minOccurs=0

projectedAuctionStart - (element)

Description If the request is accepted then this field will be populated with the projected time that the Auction will start
Type [kasmDateTime](#)
Attributes minOccurs=0

projectedAuctionResults - (element)

Description If the request is accepted then this field will be populated with the projected time that the results of the Auction will be published To the party requesting termination which then must reply with T.3 message.

Type [kasmDateTime](#)

Attributes minOccurs=0

projectedAuctionEnd - (element)

Description If the request is accepted then this field will be populated with the projected time that the Auction will be concluded

Type [kasmDateTime](#)

Attributes minOccurs=0

reason - (element)

Description If the request is not accepted this field will be populated with the reason for the rejection • INSUFFICIENT_TIME – There is not enough time to conduct the auction • INVALID_TRADE – Trade does not exist, or doesn't belong to the Participant • INVALID_PARTIAL_TERMINATION – The partial termination value was less than zero or greater than the current notional value of the trade being terminated • INVALID_ACCOUNT – One or more of the trades being terminated belongs to an account that does not have Automatic Termination enabled • INSUFFICIENT_COLLATERAL – If the termination request were to be processed the participant would have insufficient collateral to cover their remaining positions

Type [xs:string](#)

Attributes minOccurs=0

request - (element)

Description The original request.

Type [onDemandTerminationRequest](#)

Attributes

requestAccepted - (element)

Description true if the request is accepted, false if rejected. If rejected the reason will be populated

Type [xs:boolean](#)

Attributes

trades - (element)

Description The list of TerminationTrade that are being requested to be terminated

Type

Attributes

terminationTrade - (element)

Description Details of the trade to be terminated
Type [terminationTrade](#)
Attributes maxOccurs=unbounded

part - (element)

Description The part value may be used to terminate a portion of a trade. If the part value is specified, it represents the notional value of the trade that is to be terminated. If the part value is not specified, the whole trade identified will be terminated.
Type [xs:double](#)
Attributes minOccurs=0

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 notification (complex type)

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

KDPWDocument - KDPW system message (complex type)

Description KDPW system message
Component [otcd.ntf.001.01](#)
elements

GeneralInformation - General information (complex type)

Description General information
Component [SndrMsgRef](#)
elements [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

onDemandTerminationResponse - The On Demand Termination Response initiates an Auction of trades for a non-defaulting member and allows them to seek the transfer of a position to another clearing member. (complex type)

Description The On Demand Termination Response initiates an Auction of trades for a non-defaulting member and allows them to seek the transfer of a position to another clearing member.
Component [auctionIdentifier](#)
elements [projectedAuctionStart](#)
[projectedAuctionResults](#)
[projectedAuctionEnd](#)
[reason](#)
[request](#)
[requestAccepted](#)

kasmType - (complex type)

Description
Component
elements

onDemandTerminationRequest - The On Demand Termination Request initiates an Auction of trades for a non-defaulting member and allows them to seek the transfer of a position to another clearing member. (complex type)

Description The On Demand Termination Request initiates an Auction of trades for a non-defaulting member and allows them to seek the transfer of a position to another clearing member.
Component [trades](#)
elements

terminationTrade - Details of the trade to be terminated (complex type)

Description Details of the trade to be terminated

Component elements [part](#)