

Message structure:

OTC request - auctionQuoteRequest
(otcd.rqi.001.01)

Description:
OTC request - auctionQuoteRequest

Structure:

No.	or	XML Tag	Name	Multiplicity	Type
1		KDPWDocument	KDPW system message	[1..1]	KDPWDocument
1.1		otcd.rqi.001.01	OTC request - auctionQuoteRequest	[1..n]	otcd.rqi.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		ProcessId		[1..1]	Max140Text
1.1.1.4		CreDtTm	Message creation date	[0..1]	DateAndDateTimeChoice
1.1.1.4.1	{ lub	Dt	Date	[1..1]	ISODate
1.1.1.4.2	lub }	DtTm	Date and time	[1..1]	ISODateTime
1.1.2		MsgData	OTC instruction details	[0..1]	MsgData
1.1.2.1		content		[1..1]	auctionQuoteRequest
1.1.2.1.1		accountId	The identifier of the PA account against which any trades that are won should be booked Format: If internalAccount is true: "PA-" + participant + "-" + externalAccountId E.g. PA-CM01-ACCT1 If internalAccount is false: Alphanumeric String	[1..1]	xs:string
1.1.2.1.2		internalAccount	Indicates if the accountId is an internal sentinel account or the external id of the PA account	[1..1]	xs:boolean
1.1.2.1.3		participant	The identifier of the clearing member submitting the request Format: Alphanumeric String, length 4	[1..1]	xs:string
1.1.2.1.4		participantReference	The reference given to this quote request by the clearing member Format: Alphanumeric String	[1..1]	xs:string
1.1.2.1.5		quotes	The list of quotes placed on the segments of the auction	[0..1]	
1.1.2.1.5.1		quote	An individual quote for a number of units within a segment	[0..n]	auctionQuote
1.1.2.1.5.1.1		numberOfUnits	The number of units being bid for	[1..1]	xs:int
1.1.2.1.5.1.2		pricePerUnit	The price that is being bid for each unit. The value is in the currency specified in the AuctionDetail (T.2) broadcast If the pricePerUnit is negative the clearing house pays the clearing member, otherwise the clearing member pays the clearing house	[1..1]	xs:double
1.1.2.1.5.1.3		segmentId	The external identifier of the segment that the quote is against Format: Numeric String	[1..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.rqi.001.01 - OTC request - auctionQuoteRequest (element)

Description OTC request - auctionQuoteRequest
Type [otcd.rqi.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

ProcessId - (element)

Description
Type [Max140Text](#)
Attributes

CreDtTm - Message creation date (element)

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

Dt - Date (element)

Description Date
Type [ISODate](#)
Attributes

DtTm - Date and time (element)

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

content - (element)

Description

Type [auctionQuoteRequest](#)

Attributes

accountId - (element)

Description The identifier of the PA account against which any trades that are won should be booked Format: If internalAccount is true: "PA-" + participant + "-" + externalAccountId E.g. PA-CM01-ACCT1 If internalAccount is false: Alphanumeric String

Type [xs:string](#)

Attributes

internalAccount - (element)

Description Indicates if the accountId is an internal sentinel account or the external id of the PA account

Type [xs:boolean](#)

Attributes

participant - (element)

Description The identifier of the clearing member submitting the request 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

quotes - (element)

Description The list of quotes placed on the segments of the auction

Type

Attributes minOccurs=0

quote - (element)

Description An individual quote for a number of units within a segment

Type [auctionQuote](#)

Attributes minOccurs=0

maxOccurs=unbounded

numberOfUnits - (element)

Description The number of units being bid for
Type [xs:int](#)
Attributes

pricePerUnit - (element)

Description The price that is being bid for each unit. The value is in the currency specified in the AuctionDetail (T.2) broadcast If the pricePerUnit is negative the clearing house pays the clearing member, otherwise the clearing member pays the clearing house
Type [xs:double](#)
Attributes

segmentId - (element)

Description The external identifier of the segment that the quote is against Format: Numeric String
Type [xs:string](#)
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

Max140Text - (simple type)

Description
Type Derivative of type: xs:string
Format Min.=1
Max.=140

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

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

KDPWDocument - KDPW system message (complex type)

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

GeneralInformation - General information (complex type)

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

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 [content](#)

auctionQuoteRequest - This request is sent by the clearing members in order to bid on an Auction. It must be sent between the Auction Start and Auction Close times. (complex type)

Description This request is sent by the clearing members in order to bid on an Auction. It must be sent between the Auction Start and Auction Close times.

Component elements [accountId](#)
[internalAccount](#)
[participant](#)
[participantReference](#)
[quotes](#)

kasmType - (complex type)

Description
Component elements

auctionQuote - (complex type)

Description
Component elements [numberOfUnits](#)
[pricePerUnit](#)
[segmentId](#)