

## otcd.ntf.001.01.auctionDetail

```
<xs:complexType name="swap">
  ....
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ....
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>
  ...

<xs:complexType name="fra">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>
  ...

<xs:complexType name="repo">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  - <xs:element name="purchaseSettlementDate" type="kasmDate" minOccurs="0">
  ...
  - <xs:element name="repurchaseSettlementDate" type="kasmDate" minOccurs="0">
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>

+ <xs:complexType name="settlementCashflows">
+ <xs:complexType name="settlementFlow" abstract="true">
```

## otcd.ntf.001.01.auctionResult

```
<xs:complexType name="swap">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>
  ...

<xs:complexType name="fra">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>
  ...

<xs:complexType name="repo">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  - <xs:element name="purchaseSettlementDate" type="kasmDate" minOccurs="0">
  ...
  - <xs:element name="repurchaseSettlementDate" type="kasmDate" minOccurs="0">
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>
  ...

+ <xs:complexType name="settlementCashflows">
+ <xs:complexType name="settlementFlow" abstract="true">

- <xs:element name="participantReference" type="xs:string">
+ <xs:element name="participantReference" type="xs:string" minOccurs="0">
```

## otcd.ntf.001.01.automaticTerminationSummary

```
<xs:complexType name="fra">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>
  ...

<xs:complexType name="repo">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  - <xs:element name="purchaseSettlementDate" type="kasmDate" minOccurs="0">
  ...
  - <xs:element name="repurchaseSettlementDate" type="kasmDate" minOccurs="0">
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>
  ...

+ <xs:complexType name="settlementCashflows">
+ <xs:complexType name="settlementFlow" abstract="true">
```

## otcd.ntf.001.01.participantNotification

```
<xs:complexType name="fra">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>

<xs:complexType name="swap">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>
  ...

<xs:complexType name="repo">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  - <xs:element name="purchaseSettlementDate" type="kasmDate" minOccurs="0">
  ...
  - <xs:element name="repurchaseSettlementDate" type="kasmDate" minOccurs="0">
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>
  ...

+ <xs:complexType name="settlementCashflows">
+ <xs:complexType name="settlementFlow" abstract="true">
```

**otcd.rqi.001.01.accountMaintenanceRequest**

```
<xs:complexType name="accountMaintenance">
```

```
...
```

```
+ <xs:element name="includeSourceSystems" type="xs:boolean" minOccurs="0"/>
```

```
+ <xs:element name="sourceSystems" minOccurs="0">
```

## otcd.rqi.001.01.hypotheticalPortfolioRequest

```
<xs:complexType name="swap">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>
  ...

<xs:complexType name="fra">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>
  ...

<xs:complexType name="repo">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  - <xs:element name="purchaseSettlementDate" type="kasmDate" minOccurs="0">
  ...
  - <xs:element name="repurchaseSettlementDate" type="kasmDate" minOccurs="0">
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>
  ...

+ <xs:complexType name="settlementCashflows">
+ <xs:complexType name="settlementFlow" abstract="true">
```

## otcd.rsi.001.01.participantNotification

```
<xs:complexType name="fra">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>
  ...

<xs:complexType name="swap">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>
  ...

<xs:complexType name="repo">
  ...
  + <xs:element name="productSubType" type="xs:string" minOccurs="0"/>
  ...
  - <xs:element name="purchaseSettlementDate" type="kasmDate" minOccurs="0">
  ...
  - <xs:element name="repurchaseSettlementDate" type="kasmDate" minOccurs="0">
  ...
  + <xs:element name="settlementCashflows" type="settlementCashflows" minOccurs="0"/>

+ <xs:complexType name="settlementCashflows">
+ <xs:complexType name="settlementFlow" abstract="true">
```

+ otcd.rqi.001.01.executeReportRequest