

KAZAKHSTAN STOCK EXCHANGE JSC

Approved

by a decision of the Management Board
of Kazakhstan Stock Exchange JSC

(Minutes No. 147 of the meeting
dated November 29, 2019)

effective

from December 3, 2019

NOTICE

The Formats have been translated into English by employees of Kazakhstan Stock Exchange solely for information purposes. In case of any incompliance of this translation with the Formats' original in Russian, the Russian version prevails.

FORMATS

of clearing reports in the stock market

LIST OF AMENDMENTS

1. Addition No. 1:

- approved by a decision of the Management Board of Kazakhstan Stock Exchange JSC (minutes No. 4 of the meeting dated January 17, 2020);
- effective as of January 20, 2020.

2. Changes and additions No. 2:

- approved by a decision of the Management Board of Kazakhstan Stock Exchange JSC (minutes No. 103 of the meeting dated July 28, 2020, 2020);
- effective as of July 29, 2020.

3. Addition No. 3:

- approved by a decision of the Management Board of Kazakhstan Stock Exchange JSC (minutes No. 92 of the meeting dated July 29, 2022);
- effective as of August 22, 2022.

These Formats of clearing reports in the stock market (hereinafter – the Formats) have been developed in accordance with internal documents of Kazakhstan Stock Exchange JSC (hereinafter – the Exchange), which regulate the execution of clearing activities, and describe the forms and formats of reports provided to clearing participants.

1. These Formats use concepts and terms defined by the legislation of the Republic of Kazakhstan and other internal documents of the Exchange.
2. Clearing reports of the stock market are generated in the clearing system in the manner prescribed by the Exchange's internal document "Regulations for holding clearing sessions for transactions with the central counterparty" and are sent to clearing participants through the electronic document exchange system eTransfer.kz¹ (*this item was changed by a decision of the Exchange's Management Board dated July 28, 2020*).
3. Clearing reports of the stock market are electronic documents generated in XML (Appendices 1, 2, 3, 4, 5, 7) and PDF (Appendix 6) formats (*this item was changed by a decision of the Exchange's Management Board dated July 28, 2020*).
4. Each stock market clearing report in XML format contains a header in the form of text lines and a content part, which is data lines.
5. Each stock market clearing report in XML format can be converted to:
any format convenient for the recipient (including the TXT format with separators) by processing with the back office's own software and/or standard software (MS Excel);
to a printed form by opening the file in Microsoft Internet Explorer.

¹ A specialized system for management of electronic document flow between the Exchange and a clearing participant with guaranteed delivery and cryptographic protection, ensuring the confidentiality and uncorrectability of transmitted data.

Appendix 1

to the Formats of clearing reports in the stock market

PRELIMINARY REPORT

on net claims / net obligations of a clearing participant

Node name	Attribute name	Description	Obligatory	Type	Size	Decimals
KASE_DOC		The root element of the XML document				
TNT_Ses1_PRE *		Report data block				
	TRADEDATE	Date for which the report is generated	+	datetime		
	SESSION_NO	Ordinal number of the settlement clearing session for which a preliminary report on net claims / net liabilities was generated		integer		
		"1" – clearing session at 15:30				
		"2" – clearing session at 17:30				
FIRM		Firm data block				
	FIRM	Firm ID	+	string	0-12	
	FIRM_NAME	Full firm name	+	string	0-120	
GROUP		Block of information on the trading and clearing account of the clearing participant				
	TRADE_ACCOUNT_ID	Code of the trading and clearing account of the clearing participant	+	string	12	
POSTTYPES		Block of information on the positions of the Clearing participant				
	POSITION_TYPE	If "C" – then the nested nodes contain information about net claims / net obligations on a cash position, if "S" – information about net claims / net obligations on securities	+	string	12	
CURRENCY		Currency data block				
	BANK_ACCOUNT_ID	Code of the cash position of the clearing participant	+	string	12	
	CURRENCY_ID	Settlement currency identifier	+	string	4	

Formats of clearing reports in the stock market

Node name	Attribute name	Description	Obligatory	Type	Size	Decimals
	CURRENCY_NAME	Name of settlement currency		string	0-120	
SECURITY		Securities data block				
	DEPOSITORY_ACCOUNT_ID	Depo account of a clearing participant	+	string	12	
	SECURITY_ID	Security ID	+	string	12	
	SECURITY_NAME	Full name of the security		string	0-120	
	ISIN	Security ISIN	+	string	20	
SETTLE		Liabilities data block/				
	DEBIT_Y0	Liabilities on deals with partial collateral	+	decimal	20	2
	CREDIT_Y0	Requirement for transactions with partial collateral	+	decimal	20	2
	NETTO_Y0	Net claim / net liability on deals with partial collateral	+	decimal	20	2
/SETTLE						
/SECURITY						
/CURRENCY						
/POSTTYPES						
/GROUP						
/FIRM						
/TNT_Ses1_PRE *						
/KASE_DOC						

- * *TNT_Ses1_PRE* – encoding of the preliminary report for the first settlement clearing session;
TNT_Ses2_PRE – encoding of the preliminary report for the second settlement clearing session.

Appendix 2

to the Formats of clearing reports in the stock market

FINAL REPORT

on net claims / net obligations of the clearing participant

Node name	Attribute name	Description	Obligatory	Type	Size	Decimals
KASE_DOC		The root element of the XML document				
TNT_Ses1_FIN*		Report data block				
	TRADEDATE	Date for which the report is generated	+	datetime		
	SESSION_NO	Ordinal number of the settlement clearing session for which the preliminary report on net obligations / net claims was generated		integer		
		"1" – clearing session at 15:30				
		"2" – clearing session at 17:30				
FIRM		Firm data block				
	FIRM	Firm ID	+	string	0-12	
	FIRM_NAME	Full firm name	+	string	0-120	
GROUP		Block of information on the trading and clearing account of the clearing participant				
	TRADE_ACCOUNT_ID	Code of the trading and clearing account of the clearing participant	+	string	12	
POSTTYPES		Block of information on the positions of the Clearing participant				
	POSITION_TYPE	If "C" – then the nested nodes contain information about net claims / net obligations on a cash position, if "S" – information about net claims / net obligations on securities	+	string	12	
CURRENCY		Currency data block				
	BANK_ACCOUNT_ID	Code of the cash position of the clearing participant	+	string	12	
	CURRENCY_ID	Settlement currency identifier	+	string	four	

Formats of clearing reports in the stock market

Node name	Attribute name	Description	Obligatory	Type	Size	Decimals
	CURRENCY_NAME	Name of settlement currency		string	0-120	
SECURITY		Securities data block				
	DEPOSITORY_ACCOUNT_ID	Depo account of a clearing participant	+	string	12	
	SECURITY_ID	Security ID	+	string	12	
	SECURITY_NAME	Full name of the security		string	0-120	
	ISIN	Security ISIN	+	string	20	
SETTLE		Commitment data block/				
	DEBIT_Y0	Liabilities on deals with partial collateral	+	decimal	20	2
	CREDIT_Y0	Requirement for transactions with partial collateral	+	decimal	20	2
	NETTO_Y0	Net claim / net liability on deals with partial collateral	+	decimal	20	2
/SETTLE						
/SECURITY						
/CURRENCY						
/POSTTYPES						
/GROUP						
/FIRM						
/TNT_Ses1_FIN*						
/KASE_DOC						

- * *TNT_Ses1_FIN* – coding of the final report for the first settlement clearing session;
TNT_Ses2_ FIN – coding of the final report for the second settlement clearing session.

Appendix 3

to the Formats of clearing reports in the stock market

REPORT
on the margin-call

Node name	Attribute name	Description	Obligatory	Type	Size	Decimals
KASE_DOC		The root element of the XML document				
MRC		Report data block				
	TRADEDATE	Date for which the report is generated	+	dateTime		
FIRM		Firm data block				
	FIRM	Firm ID	+	string	0-12	
	FIRM_NAME	Full firm name		string	120	
SETTLE		Trading code information block				
	TRADE_ACCOUNT_ID	Code of the trading and clearing account of the clearing participant		string	12	
	BANK_ACCOUNT_ID	Code of the cash position of the clearing participant	+	string	12	
	CLEARING_BANK_ACCOUNT_ID*	Code of the main cash position of the clearing participant	+	string	12	
MARGIN						
	MARGINCALL	Amount of margin-call, tg.	+	decimal	20	2
/MARGIN						
/SETTLE						
/FIRM						
/MRC						
/KASE_DOC						

* Used for linking to trading and clearing accounts of the second level.

Appendix 4

to the Formats of clearing reports in the stock market

REPORT

**on net claims / net liabilities on deals
with an unexpired settlement date**

(This heading was changed by a decision of the Exchange's Management Board dated July 28, 2020)

Node name	Attribute name	Description	Obligatory	Type	Size	Decimals
KASE_DOC		The root element of the XML document.				
TNF		Report data block				
FIRM		Firm data block				
	FIRM	Firm ID	+	string	0-12	
	FIRM_NAME	Full firm name	+	string	0-120	
POSTTYPES		Block of information on the cash position or on the depository section				
	POSITION_TYPE	If "C" – then the nested nodes contain information about net claims / net obligations on a cash position, if "S" – information about net claims / net obligations on securities	+	string		
GROUP		Block of data on accounts of a clearing participant				
	TRADE_ACCOUNT_ID	Code of the trading and clearing account of the clearing participant	+	string	12	
	BANK_ACCOUNT_ID	Code of the cash position of the clearing participant	+	string	12	
	DEPOSITORY_ACCOUNT_ID	Depo account of the clearing participant	+	string	12	
CURRENCY		Currency data block				
	CURRENCY_ID	Settlement currency identifier		string	4	
	CURRENCY_NAME	Name of settlement currency		string	30	
RECORDS		Liabilities data block				
	SECURITY_ID	Security ID	+	string	12	

Formats of clearing reports in the stock market

Node name	Attribute name	Description	Obligatory	Type	Size	Decimals
	SECURITY_NAME	Full name of the security		string	10	
	ISIN	Security ISIN		string	12	
	DEBIT_NETTO_Y0	Net liability / liability	+	decimal	20	2
	CREDIT_NETTO_Y0	Net claim / claim	+	decimal	20	2
	SETTLEDATE	Execution date	+	date		
/RECORDS						
/CURRENCY						
/GROUP						
/POSTTYPES						
/FIRM						
/TNF						
/KASE_DOC						

Appendix 5

to the Formats of clearing reports in the stock market

REPORT

on transfer obligations / income claims

Node name	Attribute name	Description	Obligatory	Type	Size	Decimals
KASE_DOC		The root element of the XML document.				
RFN		Report data block				
FIRM		Firm data block				
	FIRM	Firm ID	+	string	0-12	
	FIRM_NAME	Name of the parent firm	+	string	0-120	
GROUP		Block of information on the accounts of the clearing participant				
	TRADE_ACCOUNT_ID	Code of the trading and clearing account of the clearing participant	+	string	12	
	BANK_ACCOUNT_ID	Code of the cash position of the clearing participant	+	string	12	
	POSITION_TYPE	If "C" – then the nested nodes contain information about net claims / net obligations on a cash position, if "S" – information about net claims / net obligations on securities	+	string		
CURRENCY		Currency data block				
	CURRENCY_ID	Settlement currency identifier		string	4	
	CURRENCY_NAME	Name of settlement currency		string	30	
RECORDS		Commitment data block				
	TRADE_NO	Deal number in the Trading System*	+	string	20	0
	OPERATION_NO	The number of the income accruing operation in the trading system	+	string	20	
	TRADE_DATE	Transaction date	+	date		
	SETTLEDATE1	Date of execution of the 1st part of the REPO transaction / purchase and sale transaction	+	date		

Formats of clearing reports in the stock market

Node name	Attribute name	Description	Obligatory	Type	Size	Decimals
	SETTLEDATE2	Date of execution of the 2nd part of the REPO transaction / purchase and sale transaction	+	date		
	RECORD_DATE	Date of compilation of the list of persons entitled to receive income	+	date		
	DEBIT/CREDIT	Orientation of the obligation to transfer income (Obligation (D) / Claim (C))	+	string		
	SECURITY_ID	Security ID	+	string	12	
	SECURITY_NAME	Full name of the security		string	0-120	
	ISIN	Security ISIN	+	string	20	
	QUANTITY	Transaction volume, in securities	+	decimal	20	0
	PRICE	Income	+	decimal	38	16
	REFUND_SUM	Amount of obligation / claim for income transfer	+	decimal	20	2
/RECORDS						
/CURRENCY						
/GROUP						
/FIRM						
/RFN						
/KASE_DOC						

* The "TradeNo" field indicates the number of the front trade.

(This appendix was changed by a decision of the Exchange's Management Board dated July 28, 2020)

REPORT
on Claims and Liabilities on Clearing Funds

Report on Claims and Liabilities on Clearing Funds

Report date: _____

No. _____

Name of the clearing participant: _____

Trading code of the clearing participant: _____

Calculation of claims and obligations of the clearing participant for the clearing reserve fund	Amount, tenge
Required amount of the guarantee fee:	
for a clearing member that is a bank	
for a clearing participant that is not a bank	
The amount of the guarantee fee before the trading start	
The amount used by the Exchange from the guarantee fee to cover (own or client's) obligations of the clearing participant	
The amount used by the Exchange from the guarantee fee to cover the obligations of insolvent clearing participants	
The amount of the guarantee fee based on results of the trading	
Obligations to restore the guarantee fee	

The obligation of the clearing participant to restore the guarantee fee to the required amount must be fulfilled by the deadline _____

Calculation of obligations of the clearing participant for the clearing reserve fund	Amount, tenge
The size of the clearing reserve fund before the start of trading	
The amount used by the Exchange from the clearing reserve fund to cover (own or client) obligations of the clearing participant	
The size of the clearing reserve fund based on the results of trading	
Obligations to restore the clearing reserve fund	

The obligation of the clearing participant to restore the clearing reserve fund must be fulfilled by the deadline _____

Appendix 7

to the Formats of clearing reports in the stock market

(This appendix was included by a decision of the Exchange's Management Board dated January 17, 2020)

REPORT
on deals included in clearing on a net basis

Node name	Attribute name	Description	Obligatory	Type	Size	Decimals
KASE_DOC		The root element of the XML document				
CNT		Report data block				
FIRM		Firm data block				
	FIRM	Identifier of the head firm	+	string	0-12	
	FIRM_NAME	Complete name of the firm		string	0-120	
	TRADE_ACCOUNT_ID	Trade code of the Clearing participant	+	string	12	
BOARD		Trading mode data block				
	BOARD_ID	Trade regime identifier	+	string	4	
	BOARD_NAME	Trade regime name	+	string	30	
CURRENCY		Settlement currency data block				
	CURRENCY_ID	Settlement currency identifier	+	string	4	
	CURRENCY_NAME	Settlement currency name		string	0-120	
SECURITY		Security data block				
	SECURITY_ID	Security identifier	+	string	12	
	SECURITY_NAME	Complete name of the security		string	0-120	
	ISIN	Security ISIN	+	string	20	
RECORDS		Deal data block				

Formats of clearing reports in the stock market

Node name	Attribute name	Description	Obligatory	Type	Size	Decimals
	TRADE_NO	Deal number in the trading and clearing system ASTS +	+	decimal	20	0
	TRADEDATE	Trading date	+	date		
	BUY_SELL	Direction of the deal / part of the deal (buy (B) / sell (S))	+	string	1	
	SETTLECODE	Deal settlement code	+	string	6	
	TRADE_TYPE	Deal type	+	string	1	
	PRICE	Price per security	+	decimal	20	6
	QUANTITY	Transaction volume in securities / foreign currency	+	decimal	20	0
	AMOUNT	Deal volume in money terms	+	decimal	20	2
SETTLE		Settlement information block				
	SETTLEDATE	Actual settlement date	+	date		
	SETTLETIME	Settlement date	+	time		
	SESSION_NO	Clearing session number	+	integer	1	
/SETTLE						
/RECORDS						
/SECURITY						
/CURRENCY						
/BOARD						
/FIRM						
/CNT						
/KASE_DOC						

Appendix 8

to the Formats of clearing reports in the stock market

(This appendix was included by a decision of the Exchange's Management Board dated July 29, 2022)

REPORT
on property contributed to collateral pools

Node name	Attribute name	Description	Obligatory	Type	Size	Decimals
KASE_DOC		The root element of the XML document				
GCG		Report data block				
FIRM		Firm data block				
	FIRM	Identifier of the head firm	+	string	0-12	
	FIRM_NAME	Complete name of the firm		string	0-120	
GROUP		Block of information on accounts of the clearing participant				
	BANK_ACCOUNT_ID	Code of the trading and clearing account of the Clearing participant	+	string	12	
	DEP_ACCOUNT_ID	Code of the depo account of the Clearing participant	+	string		
CURRENCY		Currency data block				
	CURRENCY_ID	Settlement currency identifier	+	string	four	
	CURRENCY_NAME	Settlement currency name		string	0-120	
SECURITY		Security data block				
	SECURITY_ID	Security identifier	+	string	12	
	SECURITY_NAME	Full name of the security		string	0-120	
	ISIN	Security ISIN	+	string	20	
RECORDS		Data block on property contributed to the CP				

Formats of clearing reports in the stock market

Node name	Attribute name	Description	Obligatory	Type	Size	Decimals
	QUANTITY	Number of securities on the depo account	+	decimal	20	0
	BALANCE	Amount of funds by settlement code	+	decimal	20	2
	DOC_DATE	Date for which the report is generated	+	datetime		
/RECORDS						
/SECURITY						
/CURRENCY						
/GROUP						
/FIRM						
/GCG						
/KASE_DOC						