

KASE CLEARING CENTER JSC

Approved

by decision of the Management Board of
KASE Clearing Center JSC

(minutes of the meeting
dated July 1, 2023 No. 17)

Effective

from July 21, 2023¹

REGULATION

for Conduct of Clearing Sessions Under Transactions with Central Counterparty

Almaty City

2023

¹ From the start of activities of KASE Clearing Center JSC

SHEET OF AMENDMENTS

1. Changes No, 1:

- approved by decision of the Management Board of KASE Clearing Center JSC (minutes of the meeting dated February 16, 2024 No. 10);
- effective from March 1, 2024.

The Regulation for conduct of clearing sessions under transactions with central counterparty (hereinafter referred to as the Regulation) determines the procedure for conduct of clearing activities by KASE Clearing Center JSC (hereinafter referred to as the Clearing Center) under transactions with financial instruments admitted to circulation at trades conducted by Kazakhstan Stock Exchange JSC, while performing functions of a central counterparty, and also describes forms and formats of reports to be provided to clearing participants.

Article 1. General provisions

1. The Regulation determines the time of procedures carried out by the Clearing Center as part of clearing activities on exchange markets for transactions for which the Clearing Center performs functions of the central counterparty.
2. The concepts used in the Regulation are provided for by the laws of the Republic of Kazakhstan, and are also identical to the concepts that are defined by the internal document of the Clearing Center "Rules for clearing activities for transactions with financial instruments".

Article 2. Time of conduct of clearing sessions

1. Clearing day, during which the Clearing Center carries out all necessary procedures for clearing activities, shall start at 08.00 ALT and end at 23.59 ALT.
2. Time for the Clearing Center to carry out clearing activities for transactions for which the Clearing Center performs functions of the central counterparty on certain exchange markets shall be established by Appendices 1 – 3 to the Regulations.
3. Time of clearing sessions can be changed by the Deputy Chairman of the Management Board of the Clearing Center in charge of the clearing division or a person performing his duties, in cases of a failure of the software and hardware used in the conduct of the clearing sessions, or identifying circumstances that impede the conduct of clearing sessions as usual or other circumstances.
4. In case of a delay in the clearing sessions at any stage, the start time of the next stage shall be shifted by a time not exceeding the time of the delay.

Article 3. Procedure for generating clearing reports provided to clearing participants

1. Clearing reports of any exchange market shall be generated in the clearing system and sent to the clearing participants through the electronic document exchange system eTransfer.kz². Along with that:
 - 1) Clearing reports of the stock market shall be electronic documents generated in XML format (Appendices 8, 9), in XLS, XML format (annexes 4, 5, 6, 7, 10) and in PDF format (annex 11).
 - 2) Clearing reports of the foreign exchange market shall be electronic documents generated in XLS, XML (annexes 12, 13, 14, 15, 16, 17) and PDF (annex 18) formats.
 - 3) Clearing reports of the derivatives market shall be electronic documents generated in XLS, XML (annexes 19, 20) and PDF (annex 21) formats.
2. Each clearing report of any exchange market in XLS, XML, PDF format shall contain a header in the form of text lines and a content part, which shall be lines with data.
3. Each clearing report of any exchange market in XML format can be converted into:
 - any format convenient for the recipient (including delimited TXT format) by processing with our own back-office software and/or standard software (MS Excel);
 - into a printed form by opening the file in Microsoft Internet Explorer.

² Specialized electronic document flow system between the Clearing Center and a clearing participant with guaranteed delivery and cryptographic security measures, ensuring confidentiality and incorrigibility of transmitted data.

Article 4. Final provisions

1. The clearing division shall be responsible for timely introduction of changes and additions to the Regulations.
2. The Regulation shall be subject to updating as necessary, but at least once every three years.

Chairman of the Management Board

Sabitov I.M.

Annex 1

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

REGULATION
for settlement and clearing sessions on the stock market

No.	Time of conduct of operation, (ALT)	Operation
A	1	2
1.	<i>(text of this box is changed by decision of the Management Board of the Clearing Center dated February 16, 2024).</i>	Clearing session mark-to-market
2.		Determination of margin requirements
3.		Return of payments for coupons and dividends under repo transactions and purchase/ sale transactions Yn ³
4.		Provision to the clearing participants of reports containing: – information about margin-call – information about transfer debit/ credit for acquisition of income – information about property contributed to property pools.
5.	15:30 – 17:30	First settlement and clearing session
6.		Determination of net credit / net debit under transactions with a partial security with occurred exercise date closed before 15:30 ALT
7.		Provision to the clearing participants of reports on net credit / net debit under transactions with a partial security with occurred exercise date closed before 15:30 ALT
8.	16:00	Deadline for delivery to the clearing participants of financial instruments (money – to a correspondent account of the Clearing Center with the Central Depository, securities – to KASE section) for exercise of net credit / net debit under transactions with a partial security with occurred exercise date closed before 15:30 ALT given transactions closed in self-

³ Under transactions with partial security and a settlement date different from the date of conclusion of transaction.

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

No.	Time of conduct of operation, (ALT)	Operation
A	1	2
		regulation regimes before 16:00 ALT
9.		Regulation of outstanding net debit of the clearing participants under transactions with a partial security with occurred exercise date closed before 16:00 ALT
10.		Determination net credit / net debit under transactions with full coverage closed before 16:35 ALT
11.		Conduct of settlements under transactions of the first settlement and clearing session
12		<p>In case of a refusal to make settlements under an order for registration of net operations, the following shall be additionally made:</p> <p>Regulation of default on net debit of the participants in connection with a refusal to make settlements under the order for registration of net operations;</p> <p>Conduct of settlements under transactions of the first settlement and clearing session given transactions for regulation of default on net debit</p>
13		Provision to the clearing participants of reports on final net credit/ net debit under transactions of the first settlement and clearing session
14	17:30 – 19:15	Second settlement and clearing session
15		Determination of final net credit / net debit under transactions with a partial security with occurred exercise date closed from 15:30 to 17:30 ALT
16		Provision to the clearing participants of reports on net credit/ net debit under transactions with a partial security with occurred exercise date closed from 15:30 to 17:30 ALT
17	17:45	Deadline for delivery to the clearing participants of financial instruments (money – to a correspondent account of the Clearing Center with the Central Depository, securities – to KASE section) for exercise of net credit / net debit under transactions with a partial security with occurred exercise date closed from 15:30 to 17:30 ALT given transactions closed in self-regulation regimes before 17:45 ALT
18		Regulation of outstanding net debit of the clearing participants under transactions with a partial security with occurred exercise date closed before 17:45 ALT
19		Conduct of settlements under transactions of the second settlement clearing session
20		<p>In case of a refusal to make settlements under an order for registration of net operations, the following shall be additionally made:</p> <p>Regulation of default on net debit of the participants in connection with a refusal to make settlements under the order for registration of net operations;</p> <p>Conduct of settlements under transactions of the first settlement and clearing session given transactions for regulation of default on net debit.</p>
21		Provision to the clearing participants of reports:

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

No.	Time of conduct of operation, (ALT)	Operation
A	1	2
		– on final net debit / net credit under transactions of the second settlement and clearing session; – on net debit / net credit related to transactions with future settlement dates; – on credit and debit related to clearing funds.

Annex 2

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

REGULATION
on settlement and clearing sessions on the currency market

No.	Time of conduct of operation, (ALT)	Operation
A	1	2
1.	09:00-09:30	Clearing session mark-to-market
2.		Determination of margin demands related to transactions with unaccrued exercise dates
3.		Determination of payment debit/ credit to obtain a variation margin
4.		Provision to the clearing participants of reports containing: – information about margin-call; – information about payment debit/ credit to obtain a variation margin
5.	11:30 – 12:00	Morning clearing sessions for settlements with CNY
6.		Determination of net credit / net debit in Chinese yuan related to transactions with occurred exercise date
7.		Conduct of settlements related to transactions in Chinese yuan under transactions with occurred exercise
8.		Provision to the clearing participants of reports on net credit/ net debit in Chinese yuan under transactions with occurred exercise
9.	12:15 <i>(text of this box is changed by decision of the Management Board of the Clearing Center dated February 16, 2024).</i>	Deadline of delivery to the Clearing Center by the clearing participants of the Chinese yuan towards payment of net debit under transactions with occurred exercise date
10.	12:30-12:45 <i>(text of this box is changed by decision of the Management Board of the</i>	Clearing session under transactions with providers of liquidity related to the Chinese yuan
11.		Determination of net credit / net debit under transactions with providers of liquidity related to the Chinese yuan closed from 12:15 to 12:30 ALT <i>(text of this box is changed by decision of the Management Board of the Clearing Center dated February 16, 2024).</i>

No.	Time of conduct of operation, (ALT)	Operation
A	1	2
	<i>Clearing Center dated February 16, 2024).</i>	
12.		Conduct of settlements under transactions with providers of liquidity under the Chinese yuan
13.		Provision to the clearing participants of reports on net credit/ net debit with providers of liquidity under the Chinese yuan
14.	15:30 – 16:00	Main clearing session for settlements under T0
15.		Determination of net credit / net debit in Kazakhstan tenge, USD, Euro, Russian ruble under transactions with occurred exercise date
16.		Conduct of settlements under transactions in Kazakhstan tenge, USD, Euro, Russian ruble under transactions with occurred exercise date
17.		Provision to the clearing participants of reports on net credit/ net debit in Kazakhstan tenge, USD, Euro, Russian ruble under transactions with occurred exercise date
18.	17:00	Deadline of provision to the Clearing Center by the clearing participants of the Kazakhstan tenge, USD, Euro, Russian ruble towards payment of the net debit under transactions with occurred exercise date
19.	17:30 – 18:00	Additional clearing session
20.		Determination of net credit / net debit under transactions closed: – on the additional trade session; – with providers of liquidity in Euro, Russian ruble closed from 17:00 to 17:30 ALT
21.		Conduct of settlements in Kazakhstan tenge, USD, Euro, Russian ruble under transactions closed: – on the additional trade session; – with providers of liquidity in Euro, Russian ruble closed from c 17:00 to 17:30 ALT
22.		Provision to the clearing participants of reports on net credit/ net debit – on the additional trade session; – with providers of liquidity in Euro, Russian ruble closed from c 17:00 to 17:30 ALT
23.	19:00-19:30	Clearing session with mala fide clearing participants
24.		Settlement of outstanding final net debit of the clearing participants in Kazakhstan tenge, USD, Euro, Russian ruble, Chinese yuan under transactions with occurred exercise date
25.		Settlement of transactions for transfer of outstanding positions on a next business day

Annex 3

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

REGULATION
on clearing session on the derivative market

No	Time of conduct of operation, (ALT)	Operation
A	1	2
1.	13:00	Deadline for delivery by the clearing participants of money for discharge of the final net debit related to variation margin
2.	13:00 – 17:30	Regulation of outstanding final net debit of the clearing participants under margin call
3.	17:30 – 18:00	Intermediate clearing session
4.		Determination of intermediate net credit / net debit of the clearing participants under closed transactions for each settlement code / aggregated trade and clearing account / segregated trade and clearing account
5.		Calculation of security deposit
6.		Calculation of trade limit
7.	20:30 – 21:00	Final clearing session
8.		Determination of final net credit / net debit of the clearing participants under closed transactions for each settlement code / aggregated trade and clearing account / segregated trade and clearing account
9.		Calculation of security deposit
10.		Calculation of trade limit
11.		Fixation of margin-call
12.	until 23:59	Provision to the clearing participants of reports containing: <ul style="list-style-type: none"> – on positions to be accounted on trade and clearing accounts; – on final payment debit/ credit to obtain variation margin; – information about margin-call

Annex 4

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

PRELIMINARY REPORT
on net credit / net debit of the clearing participant

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document				
TNT_Ses1_PRE *		Block data of report				
	TRADEDATE	Date for which the report is generated	+	datetime		
	SESSION_NO	Serial number of settlement and clearing session for which a preliminary report on net credit / net debit is generated		integer		
		"1" – clearing session at 15:30				
		"2" – clearing session at 17:30				
FIRM		Block data of firm				
	FIRM	Firm identifier	+	string	0-12	
	FIRM_NAME	Firm's full name	+	string	0-120	
GROUP		Block of information related to the trade and clearing account of the clearing participant				
	TRADE_ACCOUNT_ID	Code of the trade and clearing account of the clearing participant	+	string	12	
POSTYPES		Block of information related to positions of the Clearing participant				
	POSITION_TYPE	If "C" – inserted nodes contain information about net credit / net debit related to a monetary position, if "S" – information about net credit / net debit related to securities	+	string	12	
CURRENCY		Block of data related to currency				
	BANK_ACCOUNT_ID	Code of monetary position of the clearing participant	+	string	12	
	CURRENCY_ID	Identifier of the settlement currency	+	string	4	

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

Node	Attribute	Description	Debit	Type	Size	Decimal points
	CURRENCY_NAME	Settlement currency		string	0-120	
SECURITY		Block of data related to securities				
	DEPOSITORY_ACCOUNT_ID	Depo account of the clearing participant	+	string	12	
	SECURITY_ID	Security identifier	+	string	12	
	SECURITY_NAME	Full name of security		string	0-120	
	ISIN	Security ISIN	+	string	20	
SETTLE		Block of data related to debit/				
	DEBIT_Y0	Debit under transactions with partial security	+	decimal	20	2
	CREDIT_Y0	Credit under transactions with partial security	+	decimal	20	2
	NETTO_Y0	Net credit / net debit under transactions with partial security	+	decimal	20	2
/SETTLE						
/SECURITY						
/CURRENCY						
/POSTYPES						
/GROUP						
/FIRM						
/TNT_Ses1_PRE *						
/KASE_DOC						

* *TNT_Ses1_PRE* – code of a preliminary report for the first settlement and clearing session;
TNT_Ses2_PRE – code of a preliminary report for the second settlement and clearing session.

Annex 5

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

FINAL REPORT
on net credit / net debit of the clearing participant

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document				
TNT_Ses1_FIN *		Block data of report				
	TRADEDATE	Date for which the report is generated	+	datetime		
	SESSION_NO	Serial number of settlement and clearing session for which a preliminary report on net credit / net debit is generated		integer		
		"1" – clearing session at 15:30				
		"2" – clearing session at 17:30				
FIRM		Block data of firm				
	FIRM	Firm identifier	+	string	0-12	
	FIRM_NAME	Firm's full name	+	string	0-120	
GROUP		Block of information related to the trade and clearing account of the clearing participant				
	TRADE_ACCOUNT_ID	Code of the trade and clearing account of the clearing participant	+	string	12	
POSTYPES		Block of information related to positions of the Clearing participant				
	POSITION_TYPE	If "C" – inserted nodes contain information about net credit / net debit related to a monetary position, if "S" – information about net credit / net debit related to securities	+	string	12	
CURRENCY		Block of data related to currency				
	BANK_ACCOUNT_ID	Code of monetary position of the clearing participant	+	string	12	
	CURRENCY_ID	Identifier of the settlement currency	+	string	4	

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Node	Attribute	Description	Debit	Type	Size	Decimal points
	CURRENCY_NAME	Settlement currency		string	0-120	
SECURITY		Block of data related to securities				
	DEPOSITORY_ACCOUNT_ID	Depo account of the clearing participant	+	string	12	
	SECURITY_ID	Security identifier	+	string	12	
	SECURITY_NAME	Full name of security		string	0-120	
	ISIN	Security ISIN	+	string	20	
SETTLE		Block of data related to debits/				
	DEBIT_Y0	Debit under transactions with partial security	+	decimal	20	2
	CREDIT_Y0	Credit under transactions with partial security	+	decimal	20	2
	NETTO_Y0	Net credit / net debit under transactions with partial security	+	decimal	20	2
/SETTLE						
/SECURITY						
/CURRENCY						
/POSTYPES						
/GROUP						
/FIRM						
/TNT_Ses1_FIN *						
/KASE_DOC						

* *TNT_Ses1_FIN* – code of a final report for the first settlement and clearing session;
TNT_Ses2_FIN – code of a final report for the second settlement and clearing session.

Annex 6

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

**Margin-Call
REPORT**

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document				
MRC		Block data of report				
	TRADEDATE	Date for which the report is generated	+	dateTime		
FIRM		Block data of firm				
	FIRM	Firm identifier	+	string	0-12	
	FIRM_NAME	Firm's full name		string	120	
SETTLE		Block of information related to the trade code				
	TRADE_ACCOUNT_ID	Code of the trade and clearing account of the clearing participant		string	12	
	BANK_ACCOUNT_ID	Code of monetary position of the clearing participant	+	string	12	
	CLEARING_BANK_ACCOUNT_ID*	Code of main monetary position of the clearing participant	+	string	12	
MARGIN						
	MARGINCALL	Amount of margin-call, KZT	+	decimal	20	2
/MARGIN						
/SETTLE						

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

/FIRM						
/MRC						
/KASE_DOC						

* *Used for link to trade and clearing accounts of the second level.*

Annex 7

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

REPORT

**on net credit / net debit under transactions
with unaccrued settlement date**

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document.				
TNF		Block data of report				
FIRM		Block data of firm				
	FIRM	Firm identifier	+	string	0-12	
	FIRM_NAME	Firm's full name	+	string	0-120	
POSTYPES		Block of information related to monetary position or depository section				
	POSITION_TYPE	If "C" – inserted nodes contain information about net credit / net debit related to a monetary position, if "S" – information about net credit / net debit related to securities	+	string		
GROUP		Block of data related to accounts of the clearing participant				
	TRADE_ACCOUNT_ID	Code of the trade and clearing account of the clearing participant	+	string	12	
	BANK_ACCOUNT_ID	Code of monetary position of the clearing participant	+	string	12	
	DEPOSITORY_ACCOUNT_ID	Depo account of the clearing participant	+	string	12	
CURRENCY		Block of data related to currency				
	CURRENCY_ID	Identifier of the settlement currency		string	4	
	CURRENCY_NAME	Settlement currency		string	30	

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

Node	Attribute	Description	Debit	Type	Size	Decimal points
RECORDS		Block of data related to debits				
	SECURITY_ID	Security identifier	+	string	12	
	SECURITY_NAME	Full name of security		string	10	
	ISIN	Security ISIN		string	12	
	DEBIT_NETTO_Y0	Net debit / debit	+	decimal	20	2
	CREDIT_NETTO_Y0	Net credit / credit	+	decimal	20	2
	SETTLEDATE	Exercise date	+	date		
/RECORDS						
/CURRENCY						
/GROUP						
/POSTYPES						
/FIRM						
/TNF						
/KASE_DOC						

Annex 8

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

REPORT

on transfer debit/ credit for acquisition of income

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document.				
RFN		Block data of report				
FIRM		Block data of firm				
	FIRM	Firm identifier	+	string	0-12	
	FIRM_NAME	Mother firm	+	string	0-120	
GROUP		Block of information related to accounts of the clearing participant				
	TRADE_ACCOUNT_ID	Code of the trade and clearing account of the clearing participant	+	string	12	
	BANK_ACCOUNT_ID	Code of monetary position of the clearing participant	+	string	12	
	POSITION_TYPE	If "C" – inserted nodes contain information about net credit / net debit related to a monetary position, if "S" – information about net credit / net debit related to securities	+	string		
CURRENCY		Block of data related to currency				
	CURRENCY_ID	Identifier of the settlement currency		string	4	
	CURRENCY_NAME	Settlement currency		string	30	
RECORDS		Block of data related to debit				
	TRADE_NO	Number of transaction in the Trade System *	+	string	20	0
	OPERATION_NO	Number of operation to accrue income in the trade system	+	string	20	
	TRADE_DATE	Transaction date	+	date		

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

Node	Attribute	Description	Debit	Type	Size	Decimal points
	SETTLEDATE1	Settlement date of the 1 st part of REO transaction/ purchase and sale transaction	+	date		
	SETTLEDATE2	Settlement date of the 2 nd part of REO transaction/ purchase and sale transaction	+	date		
	RECORD_DATE	Date of compiling the list of persons entitled to acquire income	+	date		
	DEBIT/CREDIT	Direction of debit to transfer income (Debit (D) / Credit (C))	+	string		
	SECURITY_ID	Security identifier	+	string	12	
	SECURITY_NAME	Full name of security		string	0-120	
	ISIN	Security ISIN	+	string	20	
	QUANTITY	Volume of transaction, in securities	+	decimal	20	0
	PRICE	Income	+	decimal	38	16
	REFUND_SUM	Amount of debit / credit related to transfer of income	+	decimal	20	2
/RECORDS						
/CURRENCY						
/GROUP						
/FIRM						
/RFN						
/KASE_DOC						

* Number of personal transaction is set out in "TradeNo" field.

Annex 9

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

REPORT
on transactions included into clearing on bet based

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document.				
CNT		Block data of report				
FIRM		Block data of firm				
	FIRM	Identifier of mother firm	+	string	0-12	
	FIRM_NAME	Firm's full name		string	0-120	
	TRADE_ACCOUNT_ID	Trade code of the Clearing participant	+	string	12	
BOARD		Block of data related to the trade regime				
	BOARD_ID	Identifier of the trade regime	+	string	4	
	BOARD_NAME	Name of the trade regime	+	string	30	
CURRENCY		Block of data related to currency of settlements				
	CURRENCY_ID	Identifier of the settlement currency	+	string	4	
	CURRENCY_NAME	Settlement currency		string	0-120	
SECURITY		Block of data related to security				
	SECURITY_ID	Security identifier	+	string	12	
	SECURITY_NAME	Full name of security		string	0-120	
	ISIN	Security ISIN	+	string	20	
RECORDS		Block of data related to transaction				
	TRADE_NO	Number of transaction in trade and clearing system ASTS+	+	decimal	20	0
	TRADEDATE	Trade date	+	date		

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

Node	Attribute	Description	Debit	Type	Size	Decimal points
	BUY_SELL	Direction of transaction / part of transaction (buy (B) / sell (S))	+	string	1	
	SETTLECODE	Code of settlements under transaction	+	string	6	
	TRADE_TYPE	Transaction type	+	string	1	
	PRICE	Price per security	+	decimal	20	6
	QUANTITY	Volume of transaction in securities / foreign currency	+	decimal	20	0
	AMOUNT	Volume of transaction in money	+	decimal	20	2
SETTLE		Block of information related to settlements				
	SETTLEDATE	Actual settlement date	+	date		
	SETTLETIME	Settlement time	+	time		
	SESSION_NO	Number of the clearing session	+	integer	1	
/SETTLE						
/RECORDS						
/SECURITY						
/CURRENCY						
/BOARD						
/FIRM						
/CNT						
/KASE_DOC						

Annex 10

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

REPORT
on property contributed to property pools

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document.				
GCG		Block data of report				
FIRM		Block data of firm				
	FIRM	Identifier of mother firm	+	string	0-12	
	FIRM_NAME	Firm's full name		string	0-120	
GROUP		Block of information related to accounts of the clearing participant				
	BANK_ACCOUNT_ID	Code of the trade and clearing account of the clearing participant	+	string	12	
	DEP_ACCOUNT_ID	Code of depo account of the Clearing participant	+	string		
CURRENCY		Block of data related to currency				
	CURRENCY_ID	Identifier of the settlement currency	+	string	4	
	CURRENCY_NAME	Settlement currency		string	0-120	
SECURITY		Block of data related to security				
	SECURITY_ID	Security identifier	+	string	12	
	SECURITY_NAME	Full name of security		string	0-120	
	ISIN	Security ISIN	+	string	20	
RECORDS		Block of data related to property contributed to IP				
	QUANTITY	Number of securities on depo account	+	decimal	20	0

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

Node	Attribute	Description	Debit	Type	Size	Decimal points
	BALANCE	Volume of money by settlement code	+	decimal	20	2
	DOC_DATE	Date for which the report is generated	+	datetime		
/RECORDS						
/SECURITY						
/CURRENCY						
/GROUP						
/FIRM						
/GCG						
/KASE_DOC						

Annex 11

to the Regulation for Conduct
of Clearing Sessions Under
Transactions with Central
Counterparty

REPORT
on credits and debits under clearing funds

Report on credits and debits under clearing funds

Report date: _____

No. _____

Clearing participant: _____

Trade code of the Clearing participant: _____

Calculation of credits and debits of the clearing participant related to the clearing guarantee fund	Amount, KZT
Necessary amount of guarantee deposit:	
for a clearing participant being a bank	
for a clearing participant not being a bank	
Size of guarantee deposit before start of trade	
Amount used by the Clearing Center from the guarantee deposit to cover (own or client's) obligations of the clearing participant	
Amount used by the Clearing Center from the guarantee deposit to cover obligations of insolvent clearing participants	
Size of guarantee deposit based on trade results	
Obligations to restore guarantee deposit	

Debit of the clearing participant under restoration of the guarantee deposit to the necessary size must be made on or before _____

Calculation of debits of the clearing participant under clearing reserve fund	Amount, KZT
Size of the clearing reserve fund before start of trading	
Amount used by the Clearing Center from the clearing reserve fund to cover (own or client's) obligations of the clearing participant	
Size of guarantee deposit based on trade results	
Debits under restoration of guarantee deposit	

Debit of the clearing participant under restoration of the clearing reserve fund must be made on or before _____

Annex 12

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

REPORT**on net credits / net debits of the clearing participant**

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document				
TNTall*		Block data of report				
	TRADEDATE	Date for which the report is generated	+	dateTime		
	SESSION_NO	Serial number of settlement and clearing session for which a preliminary report on net credit / net debit is generated	+	integer		
		2 – clearing session for settlements with CNY				
		3 – clearing session for settlements with Providers of liquidity with CNY				
		4 – main clearing session for settlements by T0				
		5 – additional clearing session				
		6 – clearing session with mala fide clearing participants				
FIRM		Block data of firm				
	FIRM	Firm identifier	+	string	0-12	
	FIRM_NAME	Firm's full name		string	120	
GROUP		Block of information related to the trade code				
	TRADE_ACCOUNT_ID	Trade code of the Trade Participant		string	12	
CURRENCY						
	CURRENCY_ID	Identifier of the settlement currency	+	string	4	
	CURRENCY_NAME	Settlement currency		string	0-120	2
SETTLE						
	DEBIT	Debit under transactions with partial security	+	decimal	20	2
	CREDIT	Credit under transactions with partial security	+	decimal	20	2
	NETTO	Net credit / net debit under transactions with partial security	+	decimal	20	2

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

Node	Attribute	Description	Debit	Type	Size	Decimal points
/SETTLE						
/CURRENCY						
/GROUP						
/FIRM						
/TNT						
/KASE_DOC						

* *TNT_ – code of report for settlement clearing session.*

Annex 13

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

FINAL REPORT
on net credits/ net debits of the clearing participant

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document				
TNTFINfx		Block data of report				
	TODAYDATE	Date for which the report is generated	+	datetime		
FIRM		Block data of firm				
	FIRM	Firm identifier	+	string	0-12	
	FIRM_NAME	Firm's full name	+	string	0-120	
GROUP		Block of information related to the trade and clearing account of the clearing participant				
	TRADE_ACCOUNT_ID	Code of the trade and clearing account of the clearing participant	+	string	12	
CURRENCY		Block of data related to currency				
	CURRENCY_ID	Identifier of the settlement currency	+	string	4	
SETTLE		Block of data related to settlement debits/ credits under transactions				
	NETTO_FOREX	Net credit / net debit under purchase and sale transactions / delivery futures	+	decimal	20	2
	NETTO_SWAP	Net credit / net debit under operations with foreign currency / swap operations	+	decimal	20	2
	NETTO_VARMARGIN	Net credit / net debit related to variation margin	+	decimal	20	2
	NETTO_TOTAL	Final net credit or net debit	+	decimal	20	2

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

Node	Attribute	Description	Debit	Type	Size	Decimal points
/SETTLE						
/CURRENCY						
/GROUP						
/FIRM						
/TNTFINfx						
/KASE_DOC						

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to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

REPORT
on net credits / net debits under transactions
with unaccrued settlement date

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document				
TNFfx*		Block data of report				
FIRM		Block data of firm				
	FIRM	Firm identifier	+	string	0-12	
	FIRM_NAME	Firm's full name	+	string	0-120	
GROUP		Block of information related to the trade and clearing account of the clearing participant				
	TRADEDATE	Settlement date	+	datetime		
	TRADE_ACCOUNT_ID	Code of the trade and clearing account of the clearing participant	+	string	12	
POSTYPES		Block of information related to positions of the Clearing participant				
	POSITION_TYPE	If "CASH" – inserted nodes contain information about net credit / net debit related to a monetary position, if "SECURITY" – information about net credit / net debit under financial instruments	+	string	12	
CURRENCY		Block of data related to currency				
	CURRENCY_ID	Identifier of the settlement currency	+	string	4	
	CURRENCY_NAME	Settlement currency		string	0-120	
SECURITY		Block of data related to financial instruments				

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

Node	Attribute	Description	Debit	Type	Size	Decimal points
	SECURITY_ID	Identifier of financial instrument	+	string	12	
SETTLE		Block of data related to debit/				
	CREDIT_SWAP	Credit under operations with foreign currency / swap operations	+	decimal	20	2
	DEBIT_SWAP	Debit under operations with foreign currency / swap operations	+	decimal	20	2
	NETTO_SWAP	Net credit / net debit under operations with foreign currency / swap operations	+	decimal	20	2
	CREDIT_BUYSELL	Credit under transactions of purchase and sale / delivery futures	+	decimal	20	2
	DEBIT_BUYSELL	Debit under transactions of purchase and sale / delivery futures	+	decimal	20	2
	NETTO_BUYSELL	Net credit / net debit under transactions of purchase and sale / delivery futures	+	decimal	20	2
	CREDIT_DEF	Credit under settlement transactions	+	decimal	20	2
	DEBIT_DEF	Debit under settlement transactions	+	decimal	20	2
	NETTO_DEF	Net credit / net debit under settlement transactions	+	decimal	20	2
	NETTO_TOTAL	Final net credit or net debit	+	decimal	20	2
/SETTLE						
/SECURITY						
/CURRENCY						
/POSTYPES						
/GROUP						
/FIRM						
/TNFfx						
/KASE_DOC						

* *TNFfx – code of report on future net for settlement clearing session.*

Annex 15

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

**Margin-Call
REPORT**

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document				
MRCfx		Block data of report				
	TRADEDATE	Date for which the report is generated	+	dateTime		
FIRM		Block data of firm				
	FIRM	Firm identifier	+	string	0-12	
	FIRM_NAME	Firm's full name		string	120	
SETTLE		Block of information related to the trade code				
	TRADE_ACCOUNT_ID	Trade code of trade participant		string	12	
MARGIN						
	MARGINCALL	Amount of margin-call, KZT.	+	decimal	20	2
/MARGIN						
/SETTLE						
/FIRM						
/MRCfx						
/KASE_DOC						

*MRCfx – code of margin-call report.

Annex 16

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

REPORT
on transactions included in clearing

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document.				
CNTfx		Block data of report				
FIRM		Block data of firm				
	FIRM	Identifier of mother firm	+	string	0-12	
	FIRM_NAME	Firm's full name		string	0-120	
	TRADE_ACCOUNT_ID	Trade code of the Clearing participant	+	string	12	
BOARD		Block of data related to the trade regime				
	BOARD_ID	Identifier of the trade regime	+	string	4	
	BOARD_NAME	Name of the trade regime	+	string	30	
CURRENCY		Block of data related to currency of settlements				
	CURRENCY_ID	Identifier of the settlement currency	+	string	4	
SECURITY		Block of data related to financial instrument				
	SECURITY_ID	Identifier of financial instrument	+	string	12	
	SECURITY_NAME	Full name of financial instrument		string	0-120	
RECORDS		Block of data related to transaction				
	TRADE_NO	Number of transaction in trade and clearing system ASTS+	+	decimal	20	0
	TRADEDATE	Trade date	+	date		
	BUY_SELL	Direction of transaction / part of transaction (buy (B) / sell (S))	+	string	1	

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

Node	Attribute	Description	Debit	Type	Size	Decimal points
	PRICE	Transaction rate. For operations with foreign currency / swap operations price of an opening price or a closing price.	+	decimal	20	6
	QUANTITY	Volume of transaction in the number of financial instruments	+	decimal	20	0
	AMOUNT	Volume of transaction in money, in settlement currency	+	decimal	20	2
SETTLE		Block of data related to settlements				
	SETTLEDATE	Actual settlement date	+	date		
/SETTLE						
/RECORDS						
/SECURITY						
/CURRENCY						
/BOARD						
/FIRM						
/CNTfx						
KASE_DOC						

* CNTfx – code of report on transactions included into clearing on net basis.

Annex 17

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

REPORT
on Debits / Credits related to payment of variation margin

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document				
VMR		Block data of report				
	TRADEDATE	Date for which the report is generated	+	dateTime		
FIRM		Block data of firm				
	FIRM	Firm identifier	+	string	0-12	
	FIRM_NAME	Firm's full name		string	120	
SETTLE		Block of information related to the trade code				
	TRADE_ACCOUNT_ID	Trade code of Trade participant		string	12	
SECURITY		Block of data related to financial instrument				
	SECURITY_ID	Financial instrument identifier	+	string	12	
	SECURITY_NAME	Full name of financial instrument		string	0-120	
SETTLEDATE		Block of data related to Exercise date				
	SETTLEDATE	Exercise date	+	dateTime		
RECORDS		Block of data related to debit / credit under transactions with derivative financial instruments of currency market				
	PREVIOUS_SETTLE_PRICE	Previous settlement date (for transactions closed before a previous trade day) / Transaction price (for transactions closed on a previous trade day)		number	20	6
	PREVIOUS_QUANTITY	Number of base asset in a previous trade day		number	20	2

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

Node	Attribute	Description	Debit	Type	Size	Decimal points
	PREVIOUS_TRADE_VOLUME	Volume of transaction on a previous trade day		number	20	2
	CURRENT_SETTLE_PRICE	Current settlement price of transaction		number	20	6
	CURRENT_QUANTITY	Number of base asset in a current trade day		number	20	2
	CURRENT_TRADE_VOLUME	Volume of transaction in a current trade day		number	20	2
	VARIATION_MARGIN	Debit/ Credit related to payment of variation margin (to be inserted with sign)		number	20	2
/RECORDS						
/SETTLEDATE						
/SECURITY						
/SETTLE						
/FIRM						
/VMR						
/KASE_DOC						

* VMR – code of report on debits/ credits related to payment of variation margin.

Annex 18

to the Regulation for Conduct
of Clearing Sessions Under
Transactions with Central
Counterparty

REPORT
on debits/ credits related to clearing funds

Report date: _____

No. _____

Name of the clearing participant: _____

Trade code of the Clearing participant: _____

Calculation of credits and debits of the clearing participant under clearing guarantee fund	Amount, KZT
Necessary size of guarantee deposit	
Size of guarantee deposit before trade start	
Amount used by the Clearing Center from guarantee deposit to cover (own or client's) obligations of the clearing participant	
Amount used by the Clearing Center from Guarantee Deposit to cover obligations of insolvent clearing participants	
Size of guarantee deposit based on trade results	
Debits/ credits under guarantee deposit: '+' – debits '-' – credits	

Debits of the clearing participant under restoration of guarantee deposit up to the necessary size must be made on or before _____

Calculation of debits of the clearing participant under clearing reserve fund	Amount, KZT
Size of the clearing reserve fund before trade start	
Amount used by the Clearing Center from the clearing reserve fund to cover (own or client) obligations of the clearing participant	
Size of the clearing reserve fund based on trade results	
Debits under restoration of the clearing reserve fund	

Debits of the clearing participant under restoration of the clearing reserve fund must be made on or before _____

Annex 19

to the Regulation for Conduct of Clearing
Sessions Under Transactions with Central
Counterparty

REPORT**on position status of trade and clearing accounts of the clearing participant**

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document				
FUTPOS*		Block data of report				
	date	Date for which the report is generated	+	dateTime		
FIRM		Block data of firm				
	account	Trade code of the Clearing participant	+	string	120	
ISIN						
	isin	Symbol code of instrument	+	string	10	
SETTLE						
	pos_beg	Position on start of day	+	decimal	20	2
	pos_end	Position on end of day	+	decimal	20	2
FEE						
	fee	Total fee for client/ firm or instrument				
	fee_ex	Exchange fee		decimal	20	2
	fee_cc	Clearing fee		decimal	20	2
VM						
	vm	Variation margin				
/VM						
/FEE						

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

Node	Attribute	Description	Debit	Type	Size	Decimal points
/SETTLE						
/ISIN						
/FIRM						
/FUTPOS*						
/KASE_DOC						

* *FUTPOS_ – code of report for calculation clearing session.*

Annex 20

to the Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

REPORT

on monetary condition of trade and clearing accounts of clearing participant

Node	Attribute	Description	Debit	Type	Size	Decimal points
KASE_DOC		Root element of XML document				
FUTMON*		Block data of report				
	date	Date for which the report is generated	+	dateTime		
FIRM		Block data of firm				
	account	Trade code of the Clearing participant	+	string	120	
SETTLE						
	amount_beg	Money on start of day	+	decimal	20	2
	pay	Account activity	+	decimal	20	2
	amount_end	Money at the end of day				
FEE						
	go	Total SD under futures				
	fee_fut	Futures exchange charge		decimal	20	2
VM						
	vm	Variation margin				
LIMIT						

Regulation for Conduct of Clearing Sessions Under Transactions with Central Counterparty

Node	Attribute	Description	Debit	Type	Size	Decimal points
	free					
/LIMIT						
/VM						
/FEE						
/SETTLE						
/FIRM						
/FUTMON*						
/KASE_DOC						

* *FUTMON_ – code of report for calculation of clearing session.*

Annex 21

to the Regulation for Conduct
of Clearing Sessions Under
Transactions with Central
Counterparty

REPORT
on debits/ credits related clearing funds

Report date: _____

No. _____

Name of clearing participant: _____

Trade code of the Clearing participant: _____

Calculation of credits and debits of the clearing participant related to clearing guarantee fund	Amount, KZT
Required size of guarantee deposit	
Size of guarantee deposit before trade start	
Amount used by the Clearing Center to cover (own or client) obligations of the clearing participant	
Amount used by the Clearing Center from guarantee deposit to cover losses of insolvent clearing participants	
Size of guarantee deposit based on trade results	
Debits/ credits under guarantee deposit: '+' – debits '-' – credits	

Debit of the clearing participant to restore guarantee deposit up to the necessary size must be made on or before _____

Calculation of debits of the clearing participant under clearing reserve fund	Amount, KZT
Size of the clearing reserve fund before trade start	
Amount used by the Clearing Participant from the clearing reserve fund to cover (own or client) obligations of the clearing participant	
Size of the clearing reserve fund based on trade results	
Debits under restoration of the clearing reserve fund	

Debits of the clearing participant under restoration of the clearing reserve fund must be made on or before _____