

# KAZAKHSTAN STOCK EXCHANGE JSC

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## **Approved**

a decision of the Management  
Board of Kazakhstan Stock Exchange JSC

(minutes No. 66 of the  
meeting dated July 2, 2021)

## **Effective**

from July 7, 2021

### **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 derivatives market**

These Formats are developed in accordance with the internal documents of Kazakhstan Stock Exchange JSC (hereinafter – the Exchange), regulating the implementation 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 internal documents of the Exchange.
2. Clearing reports of the derivatives market are generated in the clearing system in accordance with the procedure established by the Exchange's internal document "Regulations for conducting clearing sessions on deals with the central counterparty" and sent to clearing participants through the eTransfer.kz<sup>1</sup> electronic document exchange system.
3. Clearing reports of the derivatives market are electronic documents generated in XLS, XML (Attachments 1, 2) and PDF (Attachment 3) formats.
4. Each clearing report of the derivatives market in XLS, XML format contains a header in the form of text lines and a content part, which is a line with data.
5. Each clearing report of the derivatives market in XML format can be converted into:  
any format convenient for the recipient (including the TXT format with delimiters) by processing with its own back-office software and / or standard software (MS Excel);  
into a printable form by opening the file in Microsoft Internet Explorer.

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<sup>1</sup> A specialized electronic document management system between the Exchange and the clearing participant with guaranteed delivery and cryptographic protection means, ensuring confidentiality and incorrigibility of transmitted data.

**Appendix 1**

to the Formats of clearing reports in the derivatives market

**R E P O R T**

**on the positional status of the trading and clearing accounts of the clearing participant**

Node reference	Attribute reference	Description	Binding	Type	Size	Decimals
KASE_DOC		root element of XML document				
FUTPOS*		Report data block				
	date	The date for which the report is generated	+	dateTime		
FIRM		Firm's data block				
	account	Clearing participant's trading code	+	string	120	
ISIN						
	isin	Symbol code of the instrument	+	string	10	
SETTLE						
	pos_beg	Position at the beginning of the day	+	decimal	20	2
	pos_end	Position at the end of the day	+	decimal	20	2
FEE						
	fee	Total fee for client / firm and instrument				
	fee_ex	Exchange fee		decimal	20	2
	fee_cc	Clearing Fee		decimal	20	2
VM						
	vm	Variation margin				

Formats of clearing reports in the derivatives market

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Node reference	Attribute reference	Description	Binding	Type	Size	Decimals
/VM						
/FEE						
/SETTLE						
/ISIN						
/FIRM						
/FUTPOS*						
/KASE_DOC						

\* *FUTPOS\_* – report encoding for settlement clearing session.

**Appendix 2**

to the Formats of clearing reports in the derivatives market

**REPORT**  
on the monetary status of the trading and clearing accounts of the clearing participant

Node reference	Attribute reference	Description	Binding	Type	Size	Decimals
KASE_DOC		root element of XML document				
FUTMON*		Report data block				
	date	The date for which the report is generated	+	dateTime		
FIRM		Firm's data block				
	account	Clearing participant's trading code	+	string	120	
SETTLE						
	amount_beg	Money at the beginning of the day	+	decimal	20	2
	pay	Movement in the account	+	decimal	20	2
	amount_end	Money at the end of the day				
FEE						
	go	Total GL for futures				
	fee_fut	Futures exchange fee		decimal	20	2

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Node reference	Attribute reference	Description	Binding	Type	Size	Decimals
VM						
	vm	Variation margin				
LIMIT						
	free					
/LIMIT						
/VM						
/FEE						
/SETTLE						
/FIRM						
/FUTMON*						
/KASE_DOC						

\* *FUTMON\_* – report encoding for settlement clearing session.

**Appendix 3**

to the Formats of clearing reports in the derivatives market

**REPORT**  
**on claims and obligations for clearing funds**

Report date: \_\_\_\_\_

No. \_\_\_\_\_

Clearing participant name: \_\_\_\_\_

Clearing participant's trading code: \_\_\_\_\_

Calculation of claims and obligations of a clearing participant on the clearing guarantee fund	Amount, tenge
Required amount of the guarantee fee	
The amount of the guarantee fee before the start of trading	
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 size of the guarantee fee based on trading results	
Obligations / claims on guarantee fee: '+' – obligations '-' – claims	

***The obligation of the clearing participant to restore the margin to the required amount must be fulfilled before*** \_\_\_\_\_

Calculation of obligations of a clearing participant on 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's) obligations of the clearing participant	
Size of the clearing reserve fund based on trading results	
Obligations to restore the clearing reserve fund	

***The obligation of the clearing participant to restore the clearing reserve fund must be fulfilled before*** \_\_\_\_\_