

KASE CLEARING CENTRE JSC

Approved

by decision of the Management Board of
KASE Clearing Centre JSC
(minutes of the meeting)
dated July 1, 2023, No. 17)

Effective

from July 21, 2023¹

REGULATIONS **for clearing sessions** **for the central counterparty transactions**

Almaty 2023

¹ From the date of starting the activities of KASE Clearing Centre JSC

LIST OF AMENDMENTS

1. Amendments No. 1:

- approved by decision of the Management Board of KASE Clearing Centre JSC (minutes of the meeting dated February 23, 2024, No. 12);
- effective from March 1, 2024.

2. Amendments No. 2:

- approved by a decision of the Management Board of KASE Clearing Centre JSC (minutes of the meeting dated August 14, 2024, No. 54);
- effective from August 14, 2024.

3. Amendments No. 3:

- approved by decision of the Management Board of KASE Clearing Centre JSC (minutes of the meeting dated September 11, 2024, No. 59);
- effective from September 16, 2024.

The Regulations for Clearing Sessions for the Central Counterparty Transactions (hereinafter, the Regulations) define the procedure for implementation by KASE Clearing Centre JSC (hereinafter, the Clearing Centre) of clearing activities for transactions with financial instruments admitted to circulation at trades conducted by Kazakhstan Stock Exchange JSC, performing the functions of the central counterparty, and also describe the forms and formats of reports provided to the clearing participants.

Article 1. General provisions

1. The Regulations determine the time for conducting the procedures carried out by the Clearing Centre as part of clearing activities on exchange markets for transactions where the Clearing Centre performs the functions of the central counterparty.
2. The concepts used in the Regulations are provided by the legislation of the Republic of Kazakhstan, and are also identical to the concepts defined by the internal document of the Clearing Centre "Rules for the clearing activities for transactions with financial instruments".

Article 2. Time of clearing sessions

1. A clearing day, during which the Clearing Centre carries out all necessary procedures for clearing activities, begins at 08.00 ALT and ends at 23.59 ALT.
2. The time for the Clearing Centre to carry out clearing activities for transactions where the Clearing Centre acts as the central counterparty on certain exchange markets is established by Appendices 1 – 3 to the Regulations.
3. The time of clearing sessions may be changed by the Deputy Chairperson of the Clearing Centre's Management Board supervising the clearing division, or a person performing their duties, in the event of failure of the software and hardware used to conduct clearing sessions, discovery of circumstances preventing normal conduct of clearing sessions or other circumstances.
4. In the event of a delay in conduct of clearing sessions at any stage, the starting time of the next stage is moved by a time not exceeding the time of the occurred delay.

Article 3. The procedure for generating the clearing reports provided to clearing participants

1. Clearing reports of any exchange market are generated in the clearing system and sent to clearing participants via the eTransfer.kz electronic document exchange system 2. At that:
 - 1) Clearing reports of the stock market are electronic documents generated in XML format (Appendices 8, 9), in XLS format (Appendix 6 - 1), in XLS and XML format (Appendices 4, 5, 6, 7, 10) and in PDF format (Appendix 11) *(this subparagraph was amended by decision of the Clearing Centre's Management Board dated September 11, 2024);*
 - 2) Clearing reports of the foreign exchange market are electronic documents generated in XLS format (Appendix 15-1), in XLS and XML format (Appendices 12, 13, 14, 15, 16, 17) and PDF (Appendix 18) *(this subparagraph was amended by decision of the Board of the Clearing Centre's Management Board dated September 11, 2024);*

² A specialized system of electronic document management between the Clearing Centre and a clearing participant with guaranteed delivery and cryptographic protection means, ensuring confidentiality and non-correctability of the transmitted data.

- 3) Clearing reports of the derivatives market are electronic documents generated in XLS, XML (Appendices 19, 20) and PDF (Appendix 21) formats.
2. Each clearing report of any exchange market in XLS, XML, PDF format contains a header in the form of text lines and a content part, which is lines with data.
3. Each clearing report of any exchange market in XML format can be converted into:
 - any format convenient for a recipient (including TXT format with delimiters) by processing using our own back-office software and/or standard software (MS Excel);
 - printable form by opening the file in Microsoft Internet Explorer.

Article 4. Final provisions

1. The clearing department is responsible for timely introduction of changes and additions to the Regulations.
2. The Regulations are subject to updating as necessary, but not less than once every three years.

Chairperson of the Management Board

I. Sabitov

Appendix 1

to the Regulations for clearing sessions for the central counterparty transactions

(This appendix was amended by decision of the Clearing Centre's Management Board dated September 11, 2024)

REGULATIONS

for settlement and clearing sessions on the stock market

Item No.	Operation time, (ALT)	Operation name
A	1	2
1.	09:00 – 10:30	Mark-to-market clearing session
2.		Determining the margin requirements
3.		Refund of coupon and dividend payments on repo transactions and purchase/sale transactions Yn ₃
4.		Providing the clearing participants with reports containing: <ul style="list-style-type: none"> – information on margin-call; – information on income transfer obligations/receipt claims; – information on the property contributed to collateral pools; – information on stress collateral (on the first working day of the week when the amount of stress collateral is determined).
5.	14:00	<ul style="list-style-type: none"> – The final time for closing by the clearing participants of the margin requirements determined during the mark-to-market clearing session; – The final time for delivery of the stress collateral (on the first working day of the week following the week when the amount of the stress collateral is determined).
6.	15:30 – 17:30	First settlement and clearing session
7.		Determination of net claims/net obligations for partially secured transactions due to settlement, concluded before 15:30 ALT
8.		Providing the clearing participants with reports on net claims/net obligations for partially secured transactions due for settlement, concluded before 15:30 ALT
9.	16:00	The latest time for delivery of financial instruments by the clearing participants (money – to the Clearing Centre's correspondent account in the Central Securities Depository, securities – to the KASE section) for settlement of net claims/net obligations for partially secured transactions due for settlement,

³ For partially secured transactions with a settlement date different from the transaction date.

Item No.	Operation time, (ALT)	Operation name
A	1	2
		concluded before 15:30 ALT, taking into account the transactions concluded in self-regulation modes before 16:00 ALT
10.		Settlement of unfulfilled net obligations of clearing participants on partially secured transactions due for settlement, concluded before 16:00 ALT
11.		Determination of net claims/net liabilities for fully covered transactions concluded before 16:35 ALT
12.		Conducting settlements on transactions of the first settlement and clearing session
12		In case of failure of settlements under an order for registration of net operations, the following is additionally performed: settlement of default of net obligations of the participants due to failure of settling an order for registration of net operations; conducting settlements on transactions of the first settlement and clearing session taking into account the transactions for settling of default of net obligations
13		Providing the clearing participants with reports on final net claims/net obligations for transactions of the first settlement and clearing session
14	17:30 – 19:15	Second settlement and clearing session
15		Determination of the final net claims/net liabilities for partially secured transactions due for settlement, concluded between 15:30 and 17:30 ALT
16		Providing the clearing participants with reports on net claims/net obligations for partially secured transactions due for settlement, concluded between 15:30 and 17:30 ALT
17	17:45	The latest time for delivery of financial instruments by the clearing participants (money – to the Clearing Centre's correspondent account in the Central Securities Depository, securities – to the KASE section) for settlement of net claims/net obligations for partially secured transactions due for settlement, concluded between 15:30 and 17:30 ALT, taking into account the transactions concluded in self-regulation modes before 17:45 ALT
18		Settlement of unfulfilled net obligations of clearing participants on partially secured transactions due for settlement, concluded before 17:45 ALT
19		Conducting settlements on transactions of the second settlement and clearing session
20		In case of failure of settlements of an order for registration of net operations, the following is additionally performed: settlement of default of net obligations of the participants due to failure of settling an order for registration of net operations; conducting settlements on transactions of the first settlement and clearing session taking into account the transactions for settling of default of net obligations.
21		Providing the clearing participants with reports:

Regulations for clearing sessions for the central counterparty transactions

Item No.	Operation time, (ALT)	Operation name
A	1	2
		<ul style="list-style-type: none"> – on the final net obligations/net claims for transactions of the second settlement and clearing session; – on net obligations/net claims for transactions with future settlement dates; – on claims and obligations concerning clearing funds.

Appendix 2

to the Regulations for clearing sessions for the central counterparty transactions

(This appendix was amended by decision of the Clearing Centre's Management Board dated September 11, 2024)

REGULATIONS
for settlement and clearing sessions on the foreign exchange market

Item No.	Operation time, (ALT)	Operation name
A	1	2
1.	09:00-09:30	Mark-to-market clearing session
2.		Determining the margin requirements for transactions with pending settlement dates
3.		Determination of payment obligations/claims for receipt of variation margin
4.		Providing the clearing participants with reports containing: – information on margin-call; – information on payment obligations/claims for receipt of variation margin; – information on stress collateral (on the first working day of the week when the amount of stress collateral is determined).
5.	11:30 – 12:00	Morning clearing session for CNY settlements
6.		Determination of net claims/net obligations in Chinese yuan for transactions due for settlement
7.		Conducting settlements on transactions in Chinese yuan for transactions due for settlement
8.		Providing the clearing participants with reports on net claims/net obligations in Chinese yuan for transactions due for settlement
9.	12:15	The latest time for delivery of Chinese yuan to the Clearing Centre by the clearing participants in payment of net obligations under transactions due for settlement
10.	12:30-12:45	Clearing session for transactions with Chinese yuan liquidity providers
11.		Determination of net claims/net obligations for transactions with Chinese yuan liquidity providers, concluded between 12:15 and 12:30 ALT
12.		Conducting settlements on transactions with Chinese yuan liquidity providers
13.		Providing the clearing participants with reports on net claims/net obligations for transactions with Chinese yuan liquidity providers

Item No.	Operation time, (ALT)	Operation name
A	1	2
14.	14:00	<ul style="list-style-type: none"> – The final time for closing by the clearing participants of the margin requirements determined during the mark-to-market clearing session; – The final time for delivery of the stress collateral (on the first working day of the week following the week when the amount of the stress collateral is determined).
15.	15:30 – 16:00	Main clearing session for T0 settlements
16.		Determination of net claims/net obligations in Kazakhstani tenge, US dollars, euros, Russian rubles for transactions due for settlement
17.		Conducting settlements on transactions in Kazakhstani tenge, US dollars, euros, Russian rubles for transactions due for settlement
18.		Providing the clearing participants with reports on net claims/net obligations in Kazakhstani tenge, US dollars, euros, Russian rubles for transactions due for settlement
19.	17:00	The latest time for delivery of Kazakhstani tenge, US dollars, euros, Russian rubles to the Clearing Centre by the clearing participants in payment of net obligations under transactions due for settlement
20.	17:30 – 18:00	Additional clearing session
21.		Determination of net claims/net obligations for transactions concluded: <ul style="list-style-type: none"> – at an additional trading session; – with euro, Russian ruble liquidity providers, concluded between 17:00 and 17:30 ALT
22.		Conducting settlements in Kazakhstani tenge, US dollars, euros, Russian rubles for transactions concluded: <ul style="list-style-type: none"> – at an additional trading session; – with euro, Russian ruble liquidity providers, concluded between 17:00 and 17:30 ALT
23.		Providing the clearing participants with reports on net claims/net obligations for transactions concluded: <ul style="list-style-type: none"> – at an additional trading session; – with euro, Russian ruble liquidity providers, concluded between 17:00 and 17:30 ALT
24.	19:00-19:30	Clearing session with improper clearing participants
25.		Settlement of unfulfilled net obligations of clearing participants in Kazakhstani tenge, US dollars, euros, Russian rubles, Chinese yuan for transactions due for settlement
26.		Conclusion of transactions for transfer of unfulfilled positions to the next

Regulations for clearing sessions for the central counterparty transactions

Item No.	Operation time, (ALT)	Operation name
A	1	2
		working day

Appendix 3

to the Regulations for clearing sessions for the central counterparty transactions

(This appendix was amended by decision of the Clearing Centre's Management Board dated August 14, 2024)

REGULATIONS
for clearing session on the derivatives market

Item No.	Operation time, (ALT)	Operation name
A	1	2
1.	13:00	The latest time for delivery of funds by the clearing participants to fulfil the final net obligations on variation margin
2.	13:00 – 17:30	Settlement of unfulfilled final net obligations of clearing participants under margin call
3.	17:30 – 18:00	Intermediate clearing session
4.		Determination of intermediate net requirements/net obligations of clearing participants for concluded transactions for each settlement code/aggregated trading and clearing account/segregated trading and clearing account
5.		Calculation of initial margin
6.		Calculation of trading limit
7.	21:30 – 22:00	Final clearing session
8.		Determination of the final net claims/net obligations of clearing participants for concluded transactions for each settlement code/aggregated trading and clearing account/segregated trading and clearing account
9.		Calculation of initial margin
10.		Calculation of trading limit
11.		Recording of margin-call
12.	until 23:59	Providing the clearing participants with reports containing: – positions recorded on trading and clearing accounts; – the final payment obligations/claims for receipt of variation margin; – information on margin-call

Appendix 4

to the Regulations for clearing sessions for the
central counterparty transactions

PRELIMINARY REPORT
on net claims/net obligations of a clearing participant

Node name	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document				
TNT_Ses1_PRE *		Report data block				
	TRADEDATE	The date for which a report is generated	+	datetime		
	SESSION_NO	The serial number of the settlement and clearing session for which the preliminary report on net claims/net obligations was generated		integer		
		"1" - clearing session at 15:30				
		"2" - clearing session at 17:30				
FIRM		Company data block				
	FIRM	Company ID	+	string	0-12	
	FIRM_NAME	Full name of a company	+	string	0-120	
GROUP		Block of information on a trading and clearing account of a clearing participant				
	TRADE_ACCOUNT_ID	Code of a trading and clearing account of a clearing participant	+	string	12	
POSTYPES		Block of information on positions of a clearing participant				
	POSITION_TYPE	If "C" then the nested nodes contain information on net claims/net obligations for a cash position, if "S" - information on net claims/net obligations for securities	+	string	12	
CURRENCY		Currency data block				
	BANK_ACCOUNT_ID	Clearing participant's cash position code	+	string	12	

Regulations for clearing sessions for the central counterparty transactions

Node name	Attribute name	Description	Required	Type	Size	Decimal places
	CURRENCY_ID	Settlement currency ID	+	string	4	
	CURRENCY_NAME	Settlement currency name		string	0-120	
SECURITY		Securities data block				
	DEPOSITORY_ACCOUNT_ID	Clearing participant's depository account	+	string	12	
	SECURITY_ID	Security ID	+	string	12	
	SECURITY_NAME	Full name of a security		string	0-120	
	ISIN	ISIN of a security	+	string	20	
SETTLE		Obligations data block				
	DEBIT_Y0	Partially secured transaction obligation	+	decimal	20	2
	CREDIT_Y0	Partially secured transaction claim	+	decimal	20	2
	NETTO_Y0	Net claim/net obligation for partially secured transactions	+	decimal	20	2
/SETTLE						
/SECURITY						
/CURRENCY						
/POSTYPES						
/GROUP						
/FIRM						
/TNT_Ses1_PRE *						
/KASE_DOC						

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

Appendix 5

to the Regulations for clearing sessions for
the central counterparty transactions

FINAL REPORT**on net claims/net obligations of a clearing participant**

Node name	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document				
TNT_Ses1_ FIN *		Report data block				
	TRADEDATE	The date for which a report is generated	+	datetime		
	SESSION_NO	The serial number of the settlement and 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		Company data block				
	FIRM	Company ID	+	string	0-12	
	FIRM_NAME	Full name of a company	+	string	0-120	
GROUP		Block of information on a trading and clearing account of a clearing participant				
	TRADE_ACCOUNT_ID	Code of a trading and clearing account of a clearing participant	+	string	12	
POSTYPES		Block of information on positions of a clearing participant				
	POSITION_TYPE	If "C" then the nested nodes contain information on net claims/net obligations for a cash position, if "S" - information on net claims/net obligations for securities	+	string	12	
CURRENCY		Currency data block				
	BANK_ACCOUNT_ID	Clearing participant's cash position code	+	string	12	

Regulations for clearing sessions for the central counterparty transactions

	CURRENCY_ID	Settlement currency ID	+	string	4	
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Regulations for clearing sessions for the central counterparty transactions

Node name	Attribute name	Description	Required	Type	Size	Decimal places
	CURRENCY_NAME	Settlement currency name		string	0-120	
SECURITY		Securities data block				
	DEPOSITORY_ACCOUNT_ID	Clearing participant's depository account	+	string	12	
	SECURITY_ID	Security ID	+	string	12	
	SECURITY_NAME	Full name of a security		string	0-120	
	ISIN	ISIN of a security	+	string	20	
SETTLE		Obligations data block				
	DEBIT_Y0	Partially secured transaction obligation	+	decimal	20	2
	CREDIT_Y0	Partially secured transaction claim	+	decimal	20	2
	NETTO_Y0	Net claim/net obligation for partially secured transactions	+	decimal	20	2
/SETTLE						
/SECURITY						
/CURRENCY						
/POSTYPES						
/GROUP						
/FIRM						
/TNT_Ses1_FIN *						
/KASE_DOC						

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

Appendix 6

to the Regulations for clearing sessions for the
central counterparty transactions

REPORT

on margin-call

Name of node	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document				
MRC		Report data block				
	TRADEDATE	The date for which a report is generated	+	dateTime		
FIRM		Company data block				
	FIRM	Company ID	+	string	0-12	
	FIRM_NAME	Full name of a company		string	120	
SETTLE		Trade code information block				
	TRADE_ACCOUNT_ID	Code of a trading and clearing account of a clearing participant		string	12	
	BANK_ACCOUNT_ID	Clearing participant's cash position code	+	string	12	
	CLEARING_BANK_ACCOUNT_ID*	Main cash position code of a clearing participant	+	string	12	
MARGIN						
	MARGINCALL	Margin-call amount, tenge	+	decimal	20	2
/MARGIN						
/SETTLE						

Regulations for clearing sessions for the central counterparty transactions

/FIRM						
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Regulations for clearing sessions for the central counterparty transactions

/MRC						
/KASE_DOC						

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

Appendix 6-1

to the Regulations for clearing sessions for the
central counterparty transactions

(This appendix was supplemented by decision of the Clearing Centre's Management Board dated September 11, 2024)

REPORT

on stress collateral

Node name	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document				
CLS		Report data block				
	TRADEDATE	The date for which a report is generated	+	dateTime		
FIRM		Company data block				
	FIRM	Company ID	+	string	0-12	
	FIRM_NAME	Full name of a company		string	120	
SETTLE		Trade code information block				
	TRADE_ACCOUNT_ID	Code of a trading and clearing account of a clearing participant		string	12	
	BANK_ACCOUNT_ID	Clearing participant's cash position code	+	string	12	
	CLEARING_BANK_ACCOUNT_ID*	Clearing participant's main cash position code	+	string	12	
COLLATERAL						
	STRESS_COLLATERAL	Stress collateral amount, tenge	+	decimal	20	2

Regulations for clearing sessions for the central counterparty transactions

/COLLATERAL						
/SETTLE						
/FIRM						
/CLS						
/KASE_DOC						

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

Appendix 7

to the Regulations for clearing sessions for the
central counterparty transactions

REPORT

**on net claims/net obligations for transactions with pending
settlement date**

Node name	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document.				
TNF		Report data block				
FIRM		Company data block				
	FIRM	Company ID	+	string	0-12	
	FIRM_NAME	Full name of a company	+	string	0-120	
POSTYPES		Block of information on a cash position or on a depository section				
	POSITION_TYPE	If "C" then the nested nodes contain information on net claims/net obligations for a cash position, if "S" - information on net claims/net obligations for securities	+	string		
GROUP		Clearing participant's accounts data block				
	TRADE_ACCOUNT_ID	Code of a trading and clearing account of a clearing participant	+	string	12	
	BANK_ACCOUNT_ID	Clearing participant's cash position code	+	string	12	
	DEPOSITORY_ACCOUNT_ID	Clearing participant's depository account	+	string	12	
CURRENCY		Currency data block				
	CURRENCY_ID	Settlement currency ID		string	4	
	CURRENCY_NAME	Settlement currency name		string	30	

Regulations for clearing sessions for the central counterparty transactions

Node name	Attribute name	Description	Required	Type	Size	Decimal places
RECORDS		Obligations data block				
	SECURITY_ID	Security ID	+	string	12	
	SECURITY_NAME	Full name of a security		string	10	
	ISIN	ISIN of a security		string	12	
	DEBIT_NETTO_Y0	Net obligation/obligation	+	decimal	20	2
	CREDIT_NETTO_Y0	Net claim/claim	+	decimal	20	2
	SETTLEDATE	Settlement date	+	date		
/RECORDS						
/CURRENCY						
/GROUP						
/POSTYPES						
/FIRM						
/TNF						
/KASE_DOC						

Appendix 8

to the Regulations for clearing sessions for the
central counterparty transactions

REPORT

on income transfer obligations/receipt claims

Node name	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document.				
RFN		Report data block				
FIRM		Company data block				
	FIRM	Company ID	+	string	0-12	
	FIRM_NAME	Parent company name	+	string	0-120	
GROUP		Clearing participant's accounts information block				
	TRADE_ACCOUNT_ID	Code of a trading and clearing account of a clearing participant	+	string	12	
	BANK_ACCOUNT_ID	Clearing participant's cash position code	+	string	12	
	POSITION_TYPE	If "C" then the nested nodes contain information on net claims/net obligations for a cash position, if "S" - information on net claims/net obligations for securities	+	string		
CURRENCY		Currency data block				
	CURRENCY_ID	Settlement currency ID		string	4	
	CURRENCY_NAME	Settlement currency name		string	30	
RECORDS		Obligations data block				
	TRADE_NO	Transaction number in the Trading System *	+	string	20	0
	OPERATION_NO	Number of operation for accrual of income in the trading system	+	string	20	
	TRADE_DATE	Transaction conclusion date	+	date		

Regulations for clearing sessions for the central counterparty transactions

Node name	Attribute name	Description	Required	Type	Size	Decimal places
	SETTLEDATE1	Settlement date of the 1st part of a REPO transaction/purchase and sale transaction	+	date		
	SETTLEDATE2	Settlement date of the 2nd part of a REPO transaction/purchase and sale transaction	+	date		
	RECORD_DATE	Date of recording the list of persons entitled to receive income	+	date		
	DEBIT/CREDIT	Direction of the obligation to transfer income (Obligation (D) / Claim (C))	+	string		
	SECURITY_ID	Security ID	+	string	12	
	SECURITY_NAME	Full name of a security		string	0-120	
	ISIN	ISIN of a security	+	string	20	
	QUANTITY	Transaction volume, in securities	+	decimal	20	0
	PRICE	Income	+	decimal	38	16
	REFUND_SUM	Amount of obligation/claim to transfer income	+	decimal	20	2
/RECORDS						
/CURRENCY						
/GROUP						
/FIRM						
/RFN						
/KASE_DOC						

* The "TradeNo" field is for the number of a personal transaction.

Appendix 9

to the Regulations for clearing sessions for the
central counterparty transactions

R E P O R T
on transactions cleared on a net basis

Node name	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document.				
CNT		Report data block				
FIRM		Company data block				
	FIRM	Parent company ID	+	string	0-12	
	FIRM_NAME	Full name of a company		string	0-120	
	TRADE_ACCOUNT_ID	Clearing participant's trading code	+	string	12	
BOARD		Trading mode data block				
	BOARD_ID	Trading mode ID	+	string	4	
	BOARD_NAME	Trading mode name	+	string	30	
CURRENCY		Settlement currency data block				
	CURRENCY_ID	Settlement currency ID	+	string	4	
	CURRENCY_NAME	Settlement currency name		string	0-120	
SECURITY		Security data block				
	SECURITY_ID	Security ID	+	string	12	
	SECURITY_NAME	Full name of a security		string	0-120	
	ISIN	ISIN of a security	+	string	20	
RECORDS		Transaction data block				
	TRADE_NO	Transaction number in the ASTS+ trading and clearing system	+	decimal	20	0
	TRADEDATE	Date of trades	+	date		

Regulations for clearing sessions for the central counterparty transactions

Node name	Attribute name	Description	Required	Type	Size	Decimal places
	BUY_SELL	Direction of the transaction/part of the transaction (buy (B) / sell (S))	+	string	1	
	SETTLECODE	Transaction settlement code	+	string	6	
	TRADE_TYPE	Transaction type	+	string	1	
	PRICE	Price per security	+	decimal	20	6
	QUANTITY	Transaction volume in securities/ foreign currency	+	decimal	20	0
	AMOUNT	Transaction volume in cash	+	decimal	20	2
SETTLE		Calculation information block				
	SETTLEDATE	Actual settlement date	+	date		
	SETTLETIME	Settlement time	+	time		
	SESSION_NO	Clearing session number	+	integer	1	
/SETTLE						
/RECORDS						
/SECURITY						
/CURRENCY						
/BOARD						
/FIRM						
/CNT						
/KASE_DOC						

Appendix 10

to the Regulations for clearing sessions for the
central counterparty transactions

REPORT

on the property contributed to collateral pools

Node name	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document.				
GCG		Report data block				
FIRM		Company data block				
	FIRM	Parent company ID	+	string	0-12	
	FIRM_NAME	Full name of a company		string	0-120	
GROUP		Clearing participant's accounts information block				
	BANK_ACCOUNT_ID	Code of a trading and clearing account of a clearing participant	+	string	12	
	DEP_ACCOUNT_ID	Clearing participant's depository account code	+	string		
CURRENCY		Currency data block				
	CURRENCY_ID	Settlement currency ID	+	string	4	
	CURRENCY_NAME	Settlement currency name		string	0-120	
SECURITY		Security data block				
	SECURITY_ID	Security ID	+	string	12	
	SECURITY_NAME	Full name of a security		string	0-120	
	ISIN	ISIN of a security	+	string	20	
RECORDS		Block of data on property contributed to CP				
	QUANTITY	Number of securities on the depository	+	decimal	20	0

Regulations for clearing sessions for the central counterparty transactions

Node name	Attribute name	Description	Required	Type	Size	Decimal places
		account				
	BALANCE	The amount of funds according to the settlement code	+	decimal	20	2
	DOC_DATE	The date for which a report is generated	+	datetime		
/RECORDS						
/SECURITY						
/CURRENCY						
/GROUP						
/FIRM						
/GCG						
/KASE_DOC						

Appendix 11

to the Regulations for
clearing sessions for the
central counterparty
transactions

REPORT

on claims and obligations concerning clearing funds

Report on claims and obligations concerning clearing funds

Report date: _____

No. _____

Clearing participant's name: _____

Clearing participant's trading code: _____

Calculation of a clearing participant's claims and obligations concerning clearing guarantee fund	Amount, tenge
Required amount of initial margin:	
for a clearing participant that is a bank	
for a clearing participant that is not a bank	
Amount of initial margin before the start of trading	
Amount used by the Clearing Centre from the initial margin to cover (its own or a client's) obligations of a clearing participant	
Amount used by the Clearing Centre from the initial margin to cover the obligations of insolvent clearing participants	
Amount of initial margin at the end of trading	
Obligations to restore the initial margin	

A clearing participant's obligation to restore the initial margin to the required amount must be fulfilled before

Calculation of a clearing participant's obligations concerning clearing reserve fund	Amount, tenge
Size of clearing reserve fund before the start of trading	
Amount used by the Clearing Centre from the clearing reserve fund to cover (its own or a client's) obligations of a clearing participant	
Size of clearing reserve fund at the end of trading	
Obligations to restore the clearing reserve fund	

The obligation of a clearing participant to restore the clearing reserve fund must be fulfilled before

Appendix 12

to the Regulations for clearing sessions for the
central counterparty transactions

REPORT

on net claims/net obligations of a clearing participant

Node name	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document				
TNTall*		Report data block				
	TRADEDATE	The date for which a report is generated	+	dateTime		
	SESSION_NO	The serial number of the settlement and clearing session for which the preliminary report on net claims/net obligations was generated	+	integer		
		2 – clearing session for CNY settlements				
		3 – clearing session for settlements with CNY liquidity providers				
		4 – main clearing session for T0 settlements				
		5 – additional clearing session				
		6 – clearing session with improper clearing participants				
FIRM		Company data block				
	FIRM	Company ID	+	string	0-12	
	FIRM_NAME	Full name of a company		string	120	
GROUP		Trade code information block				
	TRADE_ACCOUNT_ID	Trader's trade code		string	12	
CURRENCY						
	CURRENCY_ID	Settlement currency ID	+	string	4	
	CURRENCY_NAME	Settlement currency name		string	0-120	2
SETTLE						
	DEBIT	Partially secured transaction obligation	+	decimal	20	2

Regulations for clearing sessions for the central counterparty transactions

Node name	Attribute name	Description	Required	Type	Size	Decimal places
	CREDIT	Partially secured transaction claim	+	decimal	20	2
	NETTO	Net claim/net obligation for partially secured transactions	+	decimal	20	2
/SETTLE						
/CURRENCY						
/GROUP						
/FIRM						
/TNT						
/KASE_DOC						

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

Appendix 13

to the Regulations for clearing sessions for the central counterparty transactions

FINAL REPORT

on net claims/net obligations of a clearing participant

Node name	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document				
TNTFINfx		Report data block				
	TODAYDATE	The date for which a report is generated	+	datetime		
FIRM		Company data block				
	FIRM	Company ID	+	string	0-12	
	FIRM_NAME	Full name of a company	+	string	0-120	
GROUP		Block of information on a clearing participant's trading and clearing account				
	TRADE_ACCOUNT_ID	Code of a trading and clearing account of a clearing participant	+	string	12	
CURRENCY		Currency data block				
	CURRENCY_ID	Settlement currency ID	+	string	4	
SETTLE		Block of data on settlement obligations/claims for transactions				
	NETTO_FOREX	Net claim/net obligation for purchase and sale transactions/deliverable futures	+	decimal	20	2
	NETTO_SWAP	Net claim/net obligation for foreign currency operations/swap operations	+	decimal	20	2
	NETTO_VARMARGIN	Net claim/net obligation for variance margin	+	decimal	20	2
	NETTO_TOTAL	Total net claim or net obligation	+	decimal	20	2

Regulations for clearing sessions for the central counterparty transactions

Name of node	Attribute name	Description	Required	Type	Size	Decimal places
/SETTLE						
/CURRENCY						
/GROUP						
/FIRM						
/TNTFINfx						
/KASE_DOC						

Appendix 14

to the Regulations for clearing sessions for the central counterparty transactions

REPORT

on net claims/net obligations for transactions with pending settlement date

Name of node	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document				
TNFfx*		Report data block				
FIRM		Company data block				
	FIRM	Company ID	+	string	0-12	
	FIRM_NAME	Full name of a company	+	string	0-120	
GROUP		Block of information on a clearing participant's trading and clearing account				
	TRADEDATE	Settlement date	+	datetime		
	TRADE_ACCOUNT_ID	Code of a trading and clearing account of a clearing participant	+	string	12	
POSTYPES		Block of information on positions of a clearing participant				
	POSITION_TYPE	If "CASH" then the nested nodes contain information on net claims/net obligations for a cash position, if "SECURITY" - information on net claims/net obligations for financial instruments	+	string	12	
CURRENCY		Currency data block				
	CURRENCY_ID	Settlement currency ID	+	string	4	
	CURRENCY_NAME	Settlement currency name		string	0-120	
SECURITY		Financial instruments data block				

Regulations for clearing sessions for the central counterparty transactions

Name of node	Attribute name	Description	Required	Type	Size	Decimal places
	SECURITY_ID	Financial instrument ID	+	string	12	
SETTLE		Obligations data block				
	CREDIT_SWAP	Foreign currency operation/swap operation obligation	+	decimal	20	2
	DEBIT_SWAP	Foreign currency operation/swap operation claim	+	decimal	20	2
	NETTO_SWAP	Net claim/net obligation for foreign currency operations/swap operations	+	decimal	20	2
	CREDIT_BUYSELL	Purchase and sale transactions/deliverable futures obligation	+	decimal	20	2
	DEBIT_BUYSELL	Purchase and sale transactions/deliverable futures claim	+	decimal	20	2
	NETTO_BUYSELL	Net claim/net obligation for purchase and sale transactions/deliverable futures	+	decimal	20	2
	CREDIT_DEF	Settlement transaction obligation	+	decimal	20	2
	DEBIT_DEF	Settlement transaction claim	+	decimal	20	2
	NETTO_DEF	Net claim/net obligation for settlement transactions	+	decimal	20	2
	NETTO_TOTAL	Total net claim or net obligation	+	decimal	20	2
/SETTLE						
/SECURITY						
/CURRENCY						
/POSTYPES						
/GROUP						
/FIRM						
/TNFfx						
/KASE_DOC						

* TNFfx – code of the report on future nets for a settlement clearing session.

Appendix 15

to the Regulations for clearing sessions for the
central counterparty transactions

REPORT

on margin-call

Name of node	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document				
MRCfx		Report data block				
	TRADEDATE	The date for which a report is generated	+	dateTime		
FIRM		Company data block				
	FIRM	Company ID	+	string	0-12	
	FIRM_NAME	Full name of a company		string	120	
SETTLE		Trade code information block				
	TRADE_ACCOUNT_ID	Trader's trade code		string	12	
MARGIN						
	MARGINCALL	Margin claim amount, tenge	+	decimal	20	2
/MARGIN						
/SETTLE						
/FIRM						
/MRCfx						
/KASE_DOC						

*MRCfx – code of margin-call report.

Appendix 15-1

to the Regulations for clearing sessions for the
central counterparty transactions

(This appendix was supplemented by decision of the Clearing Centre's Management Board dated September 11, 2024)

REPORT

on stress collateral

Node name	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document				
CLSfx		Report data block				
	TRADEDATE	The date for which a report is generated	+	dateTime		
FIRM		Company data block				
	FIRM	Company ID	+	string	0-12	
	FIRM_NAME	Full name of a company		string	120	
SETTLE		Trade code information block				
	TRADE_ACCOUNT_ID	Trader's trade code		string	12	
COLLATERAL						
	STRESS_COLLATERAL	Stress collateral amount, tenge	+	decimal	20	2
/COLLATERAL						
/SETTLE						
/FIRM						

Regulations for clearing sessions for the central counterparty transactions

Node name	Attribute name	Description	Required	Type	Size	Decimal places
/CLSfx						
/KASE_DOC						

Appendix 16

to the Regulations for clearing sessions for the
central counterparty transactions

REPORT

on transactions included in clearing

Node name	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document.				
CNTfx		Report data block				
FIRM		Company data block				
	FIRM	Parent company ID	+	string	0-12	
	FIRM_NAME	Full name of a company		string	0-120	
	TRADE_ACCOUNT_ID	Clearing participant's trading code	+	string	12	
BOARD		Trading mode data block				
	BOARD_ID	Trading mode ID	+	string	4	
	BOARD_NAME	Trading mode name	+	string	30	
CURRENCY		Settlement currency data block				
	CURRENCY_ID	Settlement currency ID	+	string	4	
SECURITY		Financial instrument data block				
	SECURITY_ID	Financial instrument ID	+	string	12	
	SECURITY_NAME	Full name of a financial instrument		string	0-120	
RECORDS		Transaction data block				
	TRADE_NO	Transaction number in the ASTS+ trading and clearing system	+	decimal	20	0
	TRADEDATE	Date of trades	+	date		
	BUY_SELL	Direction of the transaction/part of the transaction (buy (B) / sell (S))	+	string	1	

Regulations for clearing sessions for the central counterparty transactions

Name of node	Attribute name	Description	Required	Type	Size	Decimal places
	PRICE	Transaction rate. For operations with foreign currency/swap operations, the price of the opening transaction or the closing transaction.	+	decimal	20	6
	QUANTITY	Transaction volume in the number of financial instruments	+	decimal	20	0
	AMOUNT	Transaction volume in cash, in settlement currency	+	decimal	20	2
SETTLE		Calculation information block				
	SETTLEDATE	Actual settlement date	+	date		
/SETTLE						
/RECORDS						
/SECURITY						
/CURRENCY						
/BOARD						
/FIRM						
/CNTfx						
KASE_DOC						

* CNTfx – code of report on transactions cleared on a net basis.

Appendix 17

to the Regulations for clearing sessions for the central counterparty transactions

REPORT

on obligations/claims for payment of variation margin

Node name	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document				
VMR		Report data block				
	TRADEDATE	The date for which a report is generated	+	dateTime		
FIRM		Company data block				
	FIRM	Company ID	+	string	0-12	
	FIRM_NAME	Full name of a company		string	120	
SETTLE		Trade code information block				
	TRADE_ACCOUNT_ID	Trader's trade code		string	12	
SECURITY		Financial instrument data block				
	SECURITY_ID	Financial instrument ID	+	string	12	
	SECURITY_NAME	Full name of a financial instrument		string	0-120	
SETTLEDATE		Settlement date data block				
	SETTLEDATE	Settlement date	+	dateTime		
RECORDS		Block of data on obligations/claims for transactions with derivative financial instruments of the foreign exchange market				
	PREVIOUS_SETTLE_PRICE	Previous settlement price (for transactions concluded before the previous trading day) / Transactions price (for transactions concluded on the previous trading day)		number	20	6
	PREVIOUS_QUANTITY	Amount of the underlying asset on the previous trading day		number	20	2

Regulations for clearing sessions for the central counterparty transactions

Node name	Attribute name	Description	Required	Type	Size	Decimal places
	PREVIOUS_TRADE_VOLUME	Volume of transaction on the previous trading day		number	20	2
	CURRENT_SETTLE_PRICE	Current estimated transaction price		number	20	6
	CURRENT_QUANTITY	Amount of the underlying asset on the current trading day		number	20	2
	CURRENT_TRADE_VOLUME	Volume of transaction on the current trading day		number	20	2
	VARIATION_MARGIN	Obligation/claim for payment of variation margin (indicated with a sign)		number	20	2
/RECORDS						
/SETTLEDATE						
/SECURITY						
/SETTLE						
/FIRM						
/VMR						
/KASE_DOC						

* VMR – code of a report on obligations/claims for payment of variation margin.

Appendix 18

to the Regulations for clearing
sessions for the central
counterparty transactions

REPORT

on claims and obligations concerning clearing funds

Report date: _____

No. _____

Clearing participant's name: _____

Clearing participant's trading code: _____

Calculation of a clearing participant's claims and obligations concerning clearing guarantee fund	Amount, tenge
Required amount of initial margin	
Amount of initial margin before the start of trading	
Amount used by the Clearing Centre from the initial margin to cover (its own or a client's) obligations of a clearing participant	
Amount used by the Clearing Centre from the initial margin to cover the obligations of insolvent clearing participants	
Amount of initial margin at the end of trading	
Obligations/claims for initial margin: '+' – obligations '-' – claims	

A clearing participant's obligation to restore the initial margin to the required amount must be fulfilled before

Calculation of a clearing participant's obligations concerning clearing reserve fund	Amount, tenge
Size of clearing reserve fund before the start of trading	
Amount used by the Clearing Centre from the clearing reserve fund to cover (its own or a client's) obligations of a clearing participant	
Size of clearing reserve fund at the end of trading	
Obligations to restore the clearing reserve fund	

The obligation of a clearing participant to restore the clearing reserve fund must be fulfilled before

Appendix 19

to the Regulations for clearing sessions for the
central counterparty transactions

R E P O R T**on positional state of the trading and clearing accounts of a clearing participant**

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

Regulations for clearing sessions for the central counterparty transactions

Node name	Attribute name	Description	Required	Type	Size	Decimal places
/SETTLE						
/ISIN						
/FIRM						
/FUTPOS*						
/KASE_DOC						

* FUTPOS_ – code of report for a settlement clearing session.

Appendix 20

to the Regulations for clearing sessions for the
central counterparty transactions

REPORT
on cash state of the trading and clearing accounts of a clearing participant

Node name	Attribute name	Description	Required	Type	Size	Decimal places
KASE_DOC		The root element of an XML document				
FUTMON*		Report data block				
	date	The date for which a report is generated	+	dateTime		
FIRM		Company data block				
	account	Clearing participant's trading code	+	string	120	
SETTLE						
	amount_beg	Cash at the beginning of day	+	decimal	20	2
	pay	Account activity	+	decimal	20	2
	amount_end	Cash at the end of day				
FEE						
	go	Total IM for futures				
	fee_fut	Futures exchange fee		decimal	20	2
VM						
	vm	Variation margin				

Regulations for clearing sessions for the central counterparty transactions

Node name	Attribute name	Description	Required	Type	Size	Decimal places
LIMIT						
	free					
/LIMIT						
/VM						
/FEE						
/SETTLE						
/FIRM						
/FUTMON*						
/KASE_DOC						

* *FUTMON_* – code of report for a settlement clearing session.

Appendix 21

to the Regulations for clearing
sessions for the central
counterparty transactions

REPORT

on claims and obligations concerning clearing funds

Report date: _____

No. _____

Clearing participant's name: _____

Clearing participant's trading code: _____

Calculation of a clearing participant's claims and obligations concerning clearing guarantee fund	Amount, tenge
Required amount of initial margin	
Amount of initial margin before the start of trading	
Amount used by the Clearing Centre from the initial margin to cover (its own or a client's) obligations of a clearing participant	
Amount used by the Clearing Centre from the initial margin to cover the obligations of insolvent clearing participants	
Amount of initial margin at the end of trading	
Obligations/claims for initial margin: '+' – obligations '-' – claims	

A clearing participant's obligation to restore the initial margin to the required amount must be fulfilled before _____

Calculation of a clearing participant's obligations concerning clearing reserve fund	Amount, tenge
Size of clearing reserve fund before the start of trading	
Amount used by the Clearing Centre from the clearing reserve fund to cover (its own or a client's) obligations of a clearing participant	
Size of clearing reserve fund at the end of trading	
Obligations to restore the clearing reserve fund	

The obligation of a clearing participant to restore the clearing reserve fund must be fulfilled before _____