

# 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

**REPORT**  
**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

| 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        |

Formats of clearing reports in the derivatives market

| 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:<br>'+' – obligations<br>'-' – 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*** \_\_\_\_\_