Appendix 3

to the Regulations on terms of commercial dissemination of market data

TECHNICAL SPECIFICATION

of archive market date

1. Product reference book

Product code	KASE_HIST
Periodicity	Upon request
Historical	Yes
Format	CSV, XLS

2. Format of archive market data

The format of the archive market data provided in the form of information slices based on the trading results corresponds to the format of the information on the trading results (Appendix 2). The format of archive information provided in the form of a register of orders and a register of deals is given below.

2.1. Order register

Field No.	Name	Description
1.	Date	Date
2.	Time	Application time
3.	Inst_Type	Instrument type (**E** – equity instrument, **D** – debt instrument, **DY** – money market instrument (repo[7]), **F** – derivatives, **IS** – Islamic securities, **FX** – foreign exchange (spot), **SW** – currency swap[5])
4.	Sec_Type	Type of security (where applicable, **1** – government, **2** – corporate, **3** – other)
5.	Issuer_rus	Issuer's name in Russian (where applicable)
6.	Issuer_eng	Issuer name in English (where applicable)
7.	Symbol	Instrument code
8.	ISIN	International security identification code (where applicable)
9.	ISIN	International security identification code (where applicable)[6]
10.	*(This line was excluded by a decision of the Exchange's Management Board of November 19, 2019)*	
11.	Buy/Sell	Order direction (**Buy** – buy, **Sell** – sell) [8]
12.	Ord_Type	Order type (**T** – market, **N** – negotiable)

[7] Only opening deals are accounted for.

[8] For the repo transactions market, the "buy" direction means the participant's intention to buy the subject of the repo transaction, "sale" – the participant's intention to sell the subject of the repo transaction.

Field No.	Name	Description
13.	Ord_Type_2	Order type (**L** – limit, **M** – market)
14.	Currency	Quote currency
15.	Market_Sector	Sector (1 – regular trades, 2 – special trading)
16.	P_type	Price type (subject of quotation) (**CP** – "clean" price in % of par, **DP** – "dirty" price in% of par, P – "dirty" price in the quotation currency, Y – yield in % per annum)
17.	Exp_Date	Contract settlement date (for derivatives)
18.	Settle_Price	Settlement price (for derivatives)
19.	Price	Price
20.	Yield	Yield to maturity for a buyer at the declared price (for bonds)
21.	Volume	Order volume in instrument quantity
22.	Value_KZT	Order volume, tenge
23.	Value_USD	Application volume, USD
24.	DTM	Days to maturity (for bonds)

2.2. Deals register

Field No.	Name	Description
1.	Date	Date
2.	Time	Deal time
3.	Inst_Type	Instrument type (**E** – equity instrument, **D** – debt instrument, **DY** – money market instrument (repo[7]), **F** – derivative securities, **IS** – Islamic securities, **FX** – foreign exchange (spot market), **SW** – currency swap operation*)
4.	Sec_Type	Type of security (where applicable, **1** – government, **2** – corporate, **3** – other)
5.	Issuer_rus	Issuer's name in Russian (where applicable)
6.	Issuer_eng	Issuer name in English (where applicable)
7.	Symbol	Instrument code
8.	ISIN	International security identification code (where applicable)
9.	ISIN	International security identification code (where applicable)[6]
10.	*(This line was excluded by a decision of the Exchange's Management Board of November 19, 2019)*	
11.	T_Type	Deal type (**T** – market, **N** – negotiable)
12.	Currency	Quotation currency
13.	Market_Sector	Sector (**1** – regular trades, **2** – special trading)
14.	P_type	Price type (subject of quotation) (**CP** – "clean" price in % of par, **DP** – "dirty" price in% of par, **P** – "dirty" price in the quotation currency, **Y** – yield in % per annum)
15.	Exp_Date	Contract settlement date (for derivatives)

Field No.	Name	Description
16.	Settle_Date	Settlement date
17.	Settle_Price	Settlement price (for derivatives)
18.	Price	Price
19.	Yield	Deal's yield to maturity for buyer (for bonds)
20.	Volume	Deal volume in the number of instruments
21.	Value_KZT	Deal volume, tenge
22.	Value_USD	Deal volume, USD
23.	DTM	Days to maturity (for bonds)