

Appendix 2

to the Regulations on terms of
commercial dissemination of
market data

TECHNICAL SPECIFICATION

of information on trading results

1. Product reference book

Product code	KASE_EOD_24
Periodicity	Once a day after the close of trading
Historical	No
Format	CSV, XLS

2. Information about the results of trading is provided in the form of information slices

The format of market data slices is shown below.

2.1. Equity instruments market

Field No.	Name	Description
1.	Date	Date
2.	Timestamp	Timestamp
3.	Sector	Sector (1 – regular trading, 2 – special trading)
4.	Symbol	Code of instrument/indicator
5.	ISIN	International security identification number
6.	ISIN	International security identification number ⁶
7.	<i>(This line was excluded by a decision of the Exchange's Management Board of November 19, 2019)</i>	
8.	Inst_Type	Instrument type (ES – common share, EP – preferred share, EC – convertible share, EU – unit, EM – other)
9.	Issuer_rus	Issuer's name in Russian
10.	Issuer_eng	Issuer's name in English
11.	Currency	Quotation currency
12.	Best_Bid	Best bid price at the time of cut
13.	Best_Ask	Best ask price at the time of cut
14.	Open	First deal's price
15.	Low	Minimum price in period
16.	High	Maximum price in period
17.	Close	Price of last dela in period

⁶ This field is not empty, when a security has two ISIN.

Field No.	Name	Description
18.	Time_Close	Time of the last deal
19.	WA	Weighted average price for the period
20.	Trades	Number of deals for the period
21.	Turn_Volume	Trading volume in the number of instruments for the period
22.	Turn_Value_KZT	Trading volume for the period, tenge
23.	Turn_Value_USD	Trading volume for the period, USD

2.2. Debt securities market

Field No.	Name	Description
1.	Date	Date
2.	Timestamp	Timestamp
3.	Sector	Sector (1 – regular trading, 2 – special trading)
4.	Symbol	Code of instrument/indicator
5.	ISIN	International security identification number
6.	ISIN	International security identification number ⁶
7.	<i>(This line was excluded by a decision of the Exchange's Management Board of November 19, 2019)</i>	
8.	Sec_Type	Security type (1 – security, 2 – corporate, 3 – other)
9.	Face_Value	Minimum amount of debt in nominal terms available for concluding a deal on KASE
10.	Issuer_rus	Issuer's name in Russian
11.	Issuer_eng	Issuer name in English
12.	Currency	Quotation currency
13.	P_type	Price type (subject of quotation) (CP – "clean" price in % of the nominal, DP – "dirty" price in % of the nominal, P – "dirty" price in the quotation currency)
14.	Best_Bid	Best bid price at the time of cut
15.	Yield_at_B_Bid	Yield at the best bid price,% per annum
16.	Best_Ask	Best ask price at the time of cut
17.	Yield_at_B_Ask	Yield at the best offer price,% per annum
18.	Open	First deal price
19.	Yield_at_Open	Yield on the first deal, % per annum
20.	Low	Minimum price for the period
21.	Yield_at_Low	Yield at the minimum price, % per annum
22.	High	Maximum price for the period
23.	Yield_at_High	Yield at the maximum price, % per annum
24.	Close	Last deal price for the period

Field No.	Name	Description
25.	Yield_at_Close	Yield at the price of the last deal, % per annum
26.	Time_Close	Time of the last deal
27.	WA	Weighted average price for the period
28.	Yield_at_WA	Yield at weighted average price,% per annum
29.	Trades	Number of deals for the period
30.	Turn_Volume	Trading volume in nominal expression of debt
31.	Turn_Value_KZT	Trading volume, tenge
32.	Turn_Value_USD	Trading volume, USD
33.	DTM	Days to maturity
34.	Maturity	Maturity date

2.3. Foreign currency market

Field No.	Name	Description
1.	Date	Date
2.	Timestamp	Timestamp
3.	Sector	Sector (SP – spot market, SW – currency swap market)
4.	Symbol	Instrument / indicator code
5.	Session	Session (0 – morning, 1 – afternoon, 2 – evening)
6.	Best_Bid	Best bid price at the time of cut
7.	Best_Ask	Best ask price at the time of cut
8.	Open	First deal price
9.	Low	Minimum price for the period
10.	High	Maximum price for the period
11.	Close	Last deal price for the period
12.	Time_Close	Time of the last deal
13.	WA	Weighted average price for the period
14.	Trades	Number of deals for the period
15.	Turn_Volume	Volume of purchased (sold) currency
16.	Turn_Value_KZT	Trading volume for the period, tenge
17.	Turn_Value_USD	Trading volume for the period, USD

2.4. Repo transactions market

Field No.	Name	Description
1.	Date	Date
2.	Timestamp	Timestamp
3.	Symbol	Instrument (repo) / indicator code
4.	Open	Repo rate on the first deal
5.	Low	Minimum repo rate for the period
6.	High	Maximum repo rate for the period
7.	Close	Repo rate on the last deal for the period
8.	Time_Close	Time of the last deal
9.	WA	Weighted average repo rate for the period
10.	Trades	Number of deals for the period
11.	Turn_Volume	Trading volume in the number of instruments for the period
12.	Turn_Value_KZT	Trading volume for the period, tenge
13.	Turn_Value_USD	Trading volume for the period, USD
14.	Inst_Type	Repo item type (ES – common share, EP – preferred share, DB – bond)

The data file on the repo transactions market contains only data on opening deals of repo transactions concluded during the specified period.

2.5. Derivative financial instruments market

Field No.	Name	Description
1.	Date	Date
2.	Timestamp	Cut time
3.	Cont_Type	Type of contract (FFC - financial currency futures, FFI - financial index futures, FFS - financial equity futures) <i>(this box has been changed by a decision of the Exchange Board of Management dated July 16, 2021)</i>
4.	Symbol	Instrument (contract) code
5.	Exp_Date	Contract execution date
6.	Cont_Size	Contract size
7.	Settle_Price	Settlement price
8.	Cont_Value	Contract value
9.	Best_Bid	Best bid price at the time of cut
10.	Best_Ask	Best ask price at the time of cut
11.	Open	First deal price
12.	Low	Maximum price for the period
13.	High	Minimum price for the period
14.	Close	Last deal price for the period

Field No.	Name	Description
15.	Time_Close	Time of the last deal
16.	WA	Weighted average price for the period
17.	Trades	Number of deals for the period
18.	Turn_Volume	Trading volume in the number of contracts for the period
19.	Turn_Value_KZT	Trading volume for the period, tenge
20.	Turn_Value_USD	Trading volume for the period, USD
21.	Op_Int_Volume	Volume of open positions, contracts
22.	Op_Int_Value_KZT	Volume of open positions, tenge