

Annex 4  
to the Regulations on Clearing Activities of  
International Trading System Limited

**Forms/ formats of documents used in the document flow between CC and Clearing Members in course of interaction with Settlement Depositories, Requirements for filling in and formalisation of orders sent to CC for subsequent transfer to Settlement Depository**

**TABLE OF CONTENTS**

1. Requirements for filling in and formalisation of orders sent to CC for transfer to Settlement Depository ...	48
Other examples .....	52
Example of an order for cancellation of previously submitted order .....	52
2. Requirements for naming of files of applications, orders, and other documents sent via Electronic Document Management System for subsequent transfer to Settlement Depository <sup>1,2</sup> .....	54
3. Format of MT596.SWF message - notification on the status of fulfilment or motivated refusal* .....	55
4. Procedure for fixation of restrictions regarding securities .....	57

## 1. Requirements for filling in and formalisation of orders sent to CC for transfer to Settlement Depository

**CC accepts and processes a common order format under PP61B.xml form for the following operations: Crediting, Withdrawal, Transfer and Crediting/ Withdrawal within Settlement Depository.**

1. File structure must comply with PP61B.xsd scheme
2. All data types used in message fields are described in Types.xsd scheme
3. Order coding must be in Windows-1251 format;
4. It is prohibited to cancel order for previously submitted order for cancellation;
5. It is prohibited to cancel executed orders;
6. Order file name must be unique within the day;
7. Number of outgoing initiator's order must be unique within the year; Order Reference for paper transfer within Settlement Depository (field <deal\_reference>), must be unique for direct and offsetting order;
8. Order in this format can be used to withdraw/ credit not only positive integer quantity of securities, but also their fractional parts. Fractional parts are indicated in decimal up to 8 decimal places.
9. Fractional parts are transferred within Settlement Depository.
10. Orders can be compiled in another form and sent in another manner or in another format, in particular, in form of a register of depository orders, subject to preliminary coordination with CC.

### Description of order fields and example of filling in:

File name	Optional / Mandatory field	Description
<?xml version="1.0" encoding="windows-1251"?>	Mandatory field	Header. Technical field for the scheme
<PP61B>	Mandatory field	Order format number
<initiator_code>FIRMM</ initiator_code>	Mandatory field	Member identifier (five letter value)
<instr_numb>ISH1234</ instr_numb>	Mandatory field	<p>1. Outgoing order number assigned by the order initiator, reflected in reports on SD operations, which enables identification of fulfilled orders by their number.</p> <p>2. Must have unique number for each <b>order within the year</b> and maximum 16 characters. Capital Latin letters, numbers, and symbols «-», «—», «_» are allowed.</p> <p>3. Following signs are not allowed in the field !@«  »№;.:*()+/ \\\</p>
<instr_date>2020-02-04</ instr_date>	Mandatory field	Order submission date (always current date)
<related_reference>ISH123</ related_reference>	Mandatory field for Cancellation of previously submitted order. Otherwise the field must be absent	Number of related order being cancelled. Mandatory field only in order for cancellation of previously submitted order, when instr_type field contains CANCEL. 16 characters are allowed
<related_reference_date>2020-02-04</ related_reference_date>	Mandatory field for Cancellation of previously submitted order. Otherwise the field must be absent	Date of related order being cancelled. Mandatory field only in order for cancellation of previously submitted order, when instr_type field contains CANCEL
<instr_type>NEW</ instr_type>	Mandatory field	Order type: - for new order type NEW - for CANCELLATION order type CANCEL

<settlement_type>RECFREE</settlement_type>	Mandatory field	Settlement type: - crediting RECFREE - withdrawal DELFREE Orders for securities transfer within Settlement Depository are compiled by way of submission of 2 orders with RECFREE and DELFREE statuses
<transaction_type> <b>External Transfer with NO Change of Beneficial Owner</b> </transaction_type>	Mandatory field to check and control requirements in accordance with AML/CFT (designation of change in ownership)	1.<transaction_type> <b>External Transfer with NO Change of Beneficial Owner</b> </transaction_type> <i>External transfer of securities without change of owner (for external orders for SD)</i> 2.<transaction_type> <b>External Transfer WITH Change of Beneficial Owner</b> </transaction_type> <i>External transfer of securities with change of owner (for external orders for SD)</i> 3.<transaction_type> <b>Internal Transfer with NO Change of Beneficial Owner</b> </transaction_type> <i>Internal transfer of securities without change of owner (for orders within SD)</i> 4.<transaction_type> <b>Internal Transfer WITH Change of Beneficial Owner</b> </transaction_type> <i>Internal transfer of securities with change of owner (for orders within SD)</i>
<settlement_date>2020-02-04</settlement_date>	Mandatory field	Settlement date shall not be less than transaction date. The field is matching for transfers within Settlement Depository. Settlement Depository fulfills orders on the date of receipt of direct and offsetting orders (and if the date indicated in this field differs from the date of receipt of direct and offsetting orders, the order is fulfilled on the date of receipt of direct and offsetting orders).
<trade_date>2020-02-04</trade_date>	Mandatory field	Transaction date. The field is matching for transfers within Settlement Depository.
<security_c>KZ30303M1027</security_c>	Mandatory field	ISIN (International Securities Identification Number)
<security_q>15</security_q>	Mandatory field	Contains positive integer and if there are fractions it must contain 8 decimal places
<security_FAMT>	Optional block	<i>Block of nominal value. Filled in, if this is required by superior depository</i>
<security_v>15.00</security_v>	Optional field	<i>Cost of securities at their nominal value (decimal fraction with maximum number of decimal digits being 32, 8 in the fractional part) Separated with dot.</i>
<nominal_value>1.00</nominal_value>	Optional field	<i>Nominal value of 1 security (decimal fraction with maximum number of decimal digits being 32, 8 in the fractional part) Separated with dot</i>
<nominal_code>KZT</nominal_code>	Optional field	<i>Three letter code of currency, in which securities are denominated</i>
</security_FAMT>	Optional block	
<client_code>Client1</client_code>	Optional field	<i>Code of the trading account of the client, in whose interests the operation with securities is being fulfilled. Maximum 12 characters</i>
<account_code>ANB00001</account_code>	Mandatory field	Number of the Trading Account opened in Settlement Depository
<sec_account_code>TZ00001</sec_account_code>	Mandatory field	Section of the Trading Account in Settlement Depository.

<keeping_place> Keeping place</keeping_place>	Mandatory field	SWIFT of the recipient for order type RECFREE/ sender for order type DELFREE (SWIFT of the keeping place)
<keeping_account> Account in the keeping place</keeping_account>	Mandatory field	Custody Account of the recipient for order type RECFREE/ sender for order type DELFREE (number of custody account at the keeping place)
<sec_keeping_account>00000000000000000000</sec_keeping_account>	Optional field	Section of custody account of the recipient for order type RECFREE/ sender for order type DELFREE (section of custody account at the keeping place)
<counterparty>SWIFT</counterparty>	Mandatory field	SWIFT for the recipient with order type RECFREE/ sender for order type DELFREE In its absence, indicate short name of organisation
<counterparty_account_code>12345</counterparty_account_code>	Mandatory field	Custody Account of the counterparty
<counterparty_sec_account_code>0000000000000000</counterparty_sec_account_code>	Optional field	Section of custody account of the counterparty
<settlement_place>DTCYUS33XXX</settlement_place>	Mandatory field	Name of the place of settlements/ matching of order between counterparties (SWIFT)
<deal_reference>FDS12345</deal_reference>	1. Optional field for External Crediting/ Withdrawal 2. <b>Mandatory field</b> for transfer within SD	1. Number must be unique for direct and offsetting order and maximum 16 characters. 2. Following signs are not allowed in the field !@«  »№;%;*:*(+)/ /\\ 3. Reference may include capital Latin letters and numbers. 4. Recommendations on filling in of deal_reference field: Format under mask: XXXXYYYYZZZZNNNN, where X- the last 4 digits of ISIN, Y the last 4 digits of the Trading Custody Account of the security seller, Z the last 4 digits of the Trading Custody Account of the security buyer, NNNN – order number for similar orders
<add_info>Dogovor 24.12.18</add_info> <sup>1</sup>	Optional field	Information field. Maximum 128 characters
</PP61B>	Mandatory field	Order format number

**(Detailed description of acceptable signs for each field of an order is provided in XSD-scheme attached)**

#### **Specifics/ requirements for order compilation and processing.**

All other fields must be filled in in accordance with requirements of the superior depository being the keeping place of securities and requirements presented below.

CC may request order initiator to provide a list of securities being transferred in form of a Register of Orders in Excel format with the indication of following: ticker, ISIN, number in accordance with requirements of superior depositories, if such list exceeds 5 orders simultaneously.

If in security\_FAMT\_t block field security\_v contains total cost of securities withdrawn/ credited at their nominal value, the amount of securities is defined by way of division of this cost by the nominal value. In such case, nominal\_value and nominal\_code fields must be completed, and the values indicated must correspond to the accounting data of the Settlement Depository.

Order in this format can be used to withdraw/ credit not only positive integer quantity of securities, but also

their fractional parts. Fractional parts are indicated in decimal up to 8 decimal places.

For withdrawal orders, operation aimed at preliminary withdrawal from Collateral is additionally implemented:

- withdrawal of the amount indicated in the order from CC Collateral. If the balance of securities on the Trading Account indicated in account\_code field becomes negative, CC rejects such order and sends its refusal;
- transfer of the amount of securities indicated in the order from section indicated in account\_code field to the blocked for withdrawal section in the Settlement Depository's accounting. If the balance of securities in section indicated in account\_code field becomes negative, Settlement Depository rejects the order. Term of validity (storage) of submitted orders for securities transfer within Depository is 30 calendar days. Order fulfilment can be started only upon receipt of an offsetting order containing in deal\_reference field similar value for direct and offsetting orders, maximum 16 characters in capital Latin letters and numbers. Following signs are not allowed in the field !@<||>№;::%:\*(+/ / \\.

Recommendations on filling in of the deal reference filed: format under mask: XXXXYYYYZZZNNNN, where X – the last 4 digits ISIN, Y – the last 4 digits of the Trading Account of the security seller, Z – the last 4 digits of the Trading Account of the security buyer, NNNN – order number for similar orders. Reference for external orders will be ignored. Mandatory matching fields for transfer within Settlement Depository: trade\_date - transaction date, settlement\_date - settlement date;

- In case of mismatch between fields in direct and offsetting orders of one Clearing Member/ Depository, CC rejects the said orders.
- In case of mismatch between fields in direct and offsetting orders of different Clearing Members\ Depositories, other person Settlement Depository rejects the said orders.

CC effects mandatory check of the Trading Account belonging to its owner (as applied to the following fields:

counterparty and <counterparty\_account\_code>). Counterparty field and <counterparty\_account\_code> field must belong to the same person being the Trading Account owner.

Specifics for filling the add\_info field for external orders:

- The add\_info field should be filled in as follows:  
Yes/No; custody chain (comma - separated); counterparty account.  
- "Yes" means that the Clearing Member/Depository confirms that the beneficial owner of the securities is not subject to sanctions

The custody chain custody specifies SWIFT of all depositories from the keeping place to the depository of the sender/recipient;

If the above information is not reflected in the add info field, the CC may accept the order for processing after receiving a letter with clarification from the Clearing Participant / Depository. Order for crediting and withdrawal is fulfilled only upon receipt of relevant report on operation fulfilment in the superior depository. Term of storage of orders for securities withdrawal/ crediting at the keeping place is 30 calendar days. After 30 calendar days from the date of submission of such order, Settlement Depository sends their refusal to fulfil the order with a comment Order Term Expired.

Transfer between Trading Accounts of one Clearing Member or between different Clearing Members within Settlement Depository can be implemented, if direct and offsetting orders contain similar types of Trading Account sections. Orders for transfer between different Trading Account sections within Settlement Depository can be accepted for fulfilment at CC discretion.

If an order for cancellation of previously submitted order is submitted (instr\_type field contains CANCEL), the previously submitted order can be cancelled only upon receipt of relevant report on cancellation of previously submitted order from the superior depository.

If an already matched deposit order for transfer within Settlement Depository is cancelled by either party, Settlement Depository cancels both direct and counter orders.

## Transfers between Tradingy accounts within Settlement Depository

### Order for withdrawal within Settlement Depository (direct)

```
<?xml version="1.0" encoding="windows-1251"?>
<PP61B>
<initiator_code>FIRMM</initiator_code>
<instr numb>2024052205</instr numb>
<instr date>2024-05-22</instr date>
<instr type>NEW</instr type>
<settlement type>DELFREE</settlement type>
<transaction type>Internal Transfer with NO Change of Beneficial Owner</transaction type>
<settlement date>2024-05-22</settlement date>
<trade date>2024-05-22</trade date>
<security c>US0231351067</security c>
<security q>44</security q>
```

```

<account_code>ANB00050</account_code>
<sec_account_code>TZ00050</sec_account_code>
<keeping_place>Keeping place</keeping_place>
<keeping_account>Keeping place account</keeping_account>
<counterparty>MEMBM</counterparty>
<counterparty_account_code>ANB00060</counterparty_account_code>
<counterparty_sec_account_code>TZ00060</counterparty_sec_account_code>
<settlement_place>CSDITSKZ22</settlement_place>
<deal_reference>12345</deal_reference>
<add_info>FIRMM</add_info>
</PP61B>

```

#### Order for crediting within Settlement Depository (offsetting)

```

<?xml version="1.0" encoding="windows-1251"?>
<PP61B>
<initiator_code>FIRMM</initiator_code>
<instr numb>2024052205</instr numb>
<instr_date>2024-05-22</instr_date>
<instr_type>NEW</instr_type>
<settlement_type>RECFREE</settlement_type>
<transaction_type>Internal Transfer with NO Change of Beneficial Owner</transaction_type>
<settlement_date>2024-05-22</settlement_date>
<trade_date>2024-05-22</trade_date>
<security_c>US0231351067</security_c>
<security_q>44</security_q>
<account_code>ANB00060</account_code>
<sec_account_code>TZ00060</sec_account_code>
<keeping_place>Keeping place</keeping_place>
<keeping_account>Keeping place account</keeping_account>
<counterparty>MEMBM</counterparty>
<counterparty_account_code>ANB00050</counterparty_account_code>
<counterparty_sec_account_code>TZ00050</counterparty_sec_account_code>
<settlement_place>CSDITSKZ22</settlement_place>
<deal_reference>12345</deal_reference>
<add_info>FIRMM</add_info>
</PP61B>

```

#### Other examples

##### Example of an order for cancellation of previously submitted order

```

<?xml version="1.0" encoding="Windows-1251" ?>
<PP61B>
<initiator_code>FIRMM</initiator_code>
<instr numb>4561</instr numb>
<instr_date>2024-05-22</instr_date>
<related_reference>2024-05-22</related_reference> Number of the order being cancelled
<related_reference_date>2024-05-22</related_reference_date> Date of the order being cancelled
<instr_type>CANCEL</instr_type>
<settlement_type>RECFREE</settlement_type>
<transaction_type>Internal Transfer with NO Change of Beneficial Owner</transaction_type>
<settlement_date>2024-05-22</settlement_date>
<trade_date>2024-05-22</trade_date>
<security_c>US0378331005</security_c>
<security_q>5</security_q>
<account_code>AWB00060</account_code>
<sec_account_code>TZ00060</sec_account_code>
<keeping_place>Keeping place</keeping_place>
<keeping_account>Keeping place account</keeping_account>
<counterparty>MEMBM</counterparty>
<counterparty_account_code>ANB00050</counterparty_account_code>
<counterparty_sec_account_code>TZ00050</counterparty_sec_account_code>

```

```
<settlement_place>CSDITSKZ22</settlement_place>
<add_info>FIRMM</add_info>
</PP61B>
```

**2. Requirements for naming of files of applications, orders, and other documents sent via Electronic Document Management System for subsequent transfer to Settlement Depository<sup>1,2</sup>**

To transfer and receive responses to orders and other documents indicated in this annex ITSCP@DEPO EDMS address is used;

Notifications to Clearing Members/ Depositories are sent to address DEPO.

Document name	Prefix for incoming document in CC	Prefix for response document from CC	Example of the file name of a message sent to CC
Application to join the Terms of Business International Trading System Central Security Depository Ltd or Client Account Opening/Closing/Modification Request	OPEN_ACCOUNT_ / CLOSE_ACCOUNT_ / MODIFICATION_AC COUNT_		OPEN_ACCOUNT_account opening / CLOSE_ACCOUNT_account closing / MODIFICATION_ACCOUNT_
Order for securities Crediting under PP61B form	PP61B_RECFREE_	MT596_RECFREE_FIRMM_ (Message MT596.SWF - notification on the status of fulfilment or motivated refusal)	PP61B_RECFREE_free filling in
Order for securities Withdrawal under PP61B form	PP61B_DELFREE_	MT596_DELFREE_FIRMM_ (Message MT596.SWF - notification on the status of fulfilment or motivated refusal)	PP61B_DELFREE_free filling in
Order for securities transfer under PP61B form (regardless of order direction)	PP61B_MOVE_	MT596_MOVE_FIRMM_ (Message MT596.SWF - notification on the status of fulfilment or motivated refusal)	PP61B_MOVE_free filling in
Order for cancellation under PP61B form	PP61B_CANCEL_	MT596_CANCEL_FIRMM_ (Message MT596.SWF - notification on the status of fulfilment or motivated refusal)	PP61B_CANCEL_free filling in
Application on fixation of restrictions for securities	Application on fixation of restrictions for securities_	-	Application on fixation of restrictions for securities_free filling in
Letter in format doc, docx, pdf • Attachment in format doc, docx, pdf, zip, xls, xlsx, csv, txt, xml,xsd.	LETTER_ ANSWER_LETTER_ ATTACHMENT_	LETTER_ ANSWER_LETTER_ ATTACHMENT_	LETTER_Request to CC.doc ANSWER_LETTER_Request.doc ATTACHMENT_1_to the letter dated 01.06.2023. doc
Document sent by a Clearing Member/ Depository to CC (any of the above) containing an error	-	REJECTED_, GENERIC_ERROR_	Rejection of incorrectly sent document to CC

<sup>1</sup> After prefix, further message name is free

<sup>2</sup> CC may ignore or refuse to process documents failing to comply with the said requirements

### 3. Format of MT596.SWF message - notification on the status of fulfilment or motivated refusal\*

Header Message			
Tag	Clarifications:	Format	M/ O
To:	Recipient	11a	M
From:	Sender	11a	M
Type:	Document type	3n	M
Date/ Time:	Date and time of document compilation	13x	M
:20:	Outgoing message number	13x	M
:21:	Outgoing number of incoming order, the process of fulfilment of which is reflected in this message	16x	M
:76:	Order processing status	2*35x	M
:77A:	Text description in free format		M

#### Description and rules of filling in:

- Message coding Windows-1251
- field with Type: tag indicates 3-digit message code - 596;
- field with :20: tag includes outgoing message number
- field with :21: tag includes incoming number of the order, process of fulfilment of which is reflected in this message.

• field with :76: tag indicates status of the order in process of fulfilment, which is described in more details in the field with :77A: tag. Following variants are possible:

1. tag :76: WAITING – order is in process of processing, and tag :77A: explains processing status: awaits fulfilment, or awaits preliminary withdrawal, or awaits fulfilment in HSD, or awaits offsetting order, etc.

2. tag :76: REJECTED – order rejected, and tag :77A: explains the reason for refusal: Order rejected or

Error in matching.

Orders with reference xxxxxxxx not fulfilled due to error in matching, Order term expired, etc.

3. tag :76: EXECUTED – order fulfilled.

If field with tag :76: indicates REJECTED, this message constitutes motivated refusal.

4. For orders with instr\_type CANCEL, MT596.SWF is sent with tag :76: WAITING - order is in process of processing, and tag :77A: explains processing status: Awaits fulfilment. Upon fulfilment of orders with instr\_type CANCEL tag :76: EXECUTED – Fulfilled is sent, and MT596.SWF with tag :76: REJECTED – Cancelled by client's order is sent to the initial order. If order with instr\_type CANCEL is rejected, tag:76: indicates REJECTED, and tag :77A: explains the reason for refusal.

#### **EXAMPLES OF MT596.SWF REPORT WITH ORDER STATUSES**

To:FIRMM  
 From:  
 ITSCP  
 Type:  
 596  
 Date/ Time:20240522/ 1949  
 :20:130910M16P0012WE  
 :21:M130729P16N0001  
 :76:WAITING  
 :77A:WAITING

To: FIRMM  
 From:  
 ITSCP  
 Type:  
 596  
 Date/ Time:20240522/ 1945  
 :20:180910M16P0012WP

:21:M180729P16N0001

:76:WAITING

:77A: WAITING

To: FIRMM

From:

ITSCP

Type:

596

Date/ Time:20240522/ 1638

:20:180910M02P0008PM

:21:001

:76: REJECTED

:77A: Cancelled by client

To:FIRMM

From:

ITSCP

Type:

596

Date/ Time:20240522/ 1635

:20:180910M02V0006EX

:21:002

:76:EXECUTED

:77A: EXECUTED

To:FIRMM

From: ITSCP

Type:596

Date/ Time:20240522/ 1751

:20:5\_191223-0028

:21:ITSCP00000231453

:76:EXECUTED

:77A: EXECUTED

#### **4. Procedure for fixation of restrictions regarding securities**

1. For the purpose of restriction fixation regarding securities, Clearing Member shall provide following documents:
  - 1.1. Documents issued by bailiffs, court executors, or preliminary investigation authorities in accordance with the applicable legislation of the Republic of Kazakhstan.
  - 1.2. Application on fixation of restrictions for securities (the Application).
2. If restriction fixation regarding securities is required by a Clearing Member, who is not simultaneously the Depository, the Application shall be submitted by the Depository.
3. Copies of the documents indicated in clause 1 are submitted in form of Electronic Document Signed Digitally to CC address ITSCP@DEPO.
4. At the latest on the next day after receipt of documents indicated in clause 1, CC withdraws securities mentioned in the Application from Collateral Assets.
5. At the latest on the next day after receipt of documents indicated in clause 1, Settlement Depository transfers securities mentioned in the Application to the Blocked Under Arrest section of the Trading Account.

On the letterhead of the organisation

To International Trading System Limited  
Private Company

**Application on fixation of restrictions for securities**

Based on \_\_\_\_\_ (*document name, number, date*) you are hereby requested to ensure fixation of the restrictions for securities in connection with the arrest of securities of the client \_\_\_\_\_ (*name of the client being a legal entity, full name of the natural person*), Short Code of client \_\_\_\_\_, for Trading Account No. \_\_\_\_\_.

Restriction on disposal of securities:

Security issuer	ISIN/ state registration number of securities	Security ticker (if any)	Security type and issue	Number of securities	Trading Account section

Annex:

Full name, signature of the authorised person