

| TAG  | CURRENCYID | DESCRIPTION               | POSNGROUP | Reason for removal |
|------|------------|---------------------------|-----------|--------------------|
| ASTM | RUB        | Collateral for TOM        |           | Not used           |
| CNET | CNY        | Net - CNY                 |           | Not used           |
| ENET | EUR        | Net - EUR                 |           | Not used           |
| GNET | GLD        | Net - GLD                 |           | Not used           |
| SNET | SLV        | Net - SLV                 |           | Not used           |
| UNET | USD        | Net - USD                 |           | Not used           |
| CODR | RUB        | Commission - monthly part | C         | Not used           |
| MCAL | RUB        | Margin calls - RUB        | M         | Not used           |

**Positions by Asset**

|      |     |              |   |
|------|-----|--------------|---|
| UTSA | UAH | Assets - UAH | D |
| UTSB | BYR | Assets - BYR | D |
| UTSC | CNY | Assets - CNY | D |
| UTSE | EUR | Assets - EUR | D |
| UTSG | GLD | Assets - GLD | D |
| UTSH | HKD | Assets - HKD | D |
| UTSK | KZT | Assets - KZT | D |
| UTSP | GBP | Assets - GBP | D |
| UTSR | RUB | Assets - RUB | D |
| UTSS | SLV | Assets - SLV | D |
| UTSU | USD | Assets - USD | D |

**Positions by Instrument**

|      |     |                              |  |          |
|------|-----|------------------------------|--|----------|
| BYDB | BYR | BYR/RUB_TOD - BYR            |  |          |
| BYDR | RUB | BYR/RUB_TOD - RUB            |  |          |
| BYMB | BYR | BYR/RUB_TOM - BYR            |  |          |
| BYMR | RUB | BYR/RUB_TOM - RUB            |  |          |
| CYDC | CNY | CNY/RUB_TOD - CNY            |  |          |
| CYDR | RUB | CNY/RUB_TOD - RUB            |  |          |
| CYMC | CNY | CNY/RUB_TOM - CNY            |  |          |
| CYMR | RUB | CNY/RUB_TOM - RUB            |  |          |
| CYSC | CNY | CNY/RUB_SPT - CNY            |  |          |
| CYSR | RUB | CNY/RUB_SPT - RUB            |  |          |
| CYWC | CNY | CNY/RUB_FWD - CNY            |  |          |
| CYWR | RUB | CNY/RUB_FWD - RUB            |  |          |
| EDDR | RUB | EUR/USD_TOD - RUB Commission |  | Not used |
| EDMR | RUB | EUR/USD_TOM - RUB Commission |  | Not used |
| EUDE | EUR | EUR/RUB_TOD - EUR            |  |          |
| EUDR | RUB | EUR/RUB_TOD - RUB            |  |          |
| EUME | EUR | EUR/RUB_TOM - EUR            |  |          |
| EUMR | RUB | EUR/RUB_TOM - RUB            |  |          |
| EURE | EUR | EUR/RUB_RISK - EUR           |  |          |
| EURR | RUB | EUR/RUB_RISK - RUB           |  |          |
| EUSE | EUR | EUR/RUB_SPT - EUR            |  |          |
| EUSR | RUB | EUR/RUB_SPT - RUB            |  |          |
| EUWE | EUR | EUR/RUB_FWD - EUR            |  |          |
| EUWR | RUB | EUR/RUB_FWD - RUB            |  |          |
| GLDG | GLD | GLD/RUB_TOD - GLD            |  |          |
| GLDR | RUB | GLD/RUB_TOD - RUB            |  |          |
| GLMG | GLD | GLD/RUB_TOM - GLD            |  |          |
| GLMR | RUB | GLD/RUB_TOM - RUB            |  |          |
| GLSG | GLD | GLD/RUB_SPT - GLD            |  |          |
| GLSR | RUB | GLD/RUB_SPT - RUB            |  |          |
| GLWG | GLD | GLD/RUB_FWD - GLD            |  |          |
| GLWR | RUB | GLD/RUB_FWD - RUB            |  |          |
| GPDP | GBP | GBP/RUB_TOD - GBP            |  |          |
| GPDR | RUB | GBP/RUB_TOD - RUB            |  |          |
| GPMP | GBP | GBP/RUB_TOM - GBP            |  |          |
| GPMR | RUB | GBP/RUB_TOM - RUB            |  |          |
| HDDH | HKD | HKD/RUB_TOD - HKD            |  |          |
| HDDR | RUB | HKD/RUB_TOD - RUB            |  |          |
| HDMH | HKD | HKD/RUB_TOM - HKD            |  |          |
| HDMR | RUB | HKD/RUB_TOM - RUB            |  |          |
| KZDK | KZT | KZT/RUB_TOD - KZT            |  |          |
| KZDR | RUB | KZT/RUB_TOD - RUB            |  |          |
| SLDR | RUB | SLV/RUB_TOD - RUB            |  |          |
| SLDS | SLV | SLV/RUB_TOD - SLV            |  |          |
| SLMR | RUB | SLV/RUB_TOM - RUB            |  |          |
| SLMS | SLV | SLV/RUB_TOM - SLV            |  |          |
| SLSR | RUB | SLV/RUB_SPT - RUB            |  |          |
| SLSS | SLV | SLV/RUB_SPT - SLV            |  |          |
| SLWR | RUB | SLV/RUB_FWD - RUB            |  |          |
| SLWS | SLV | SLV/RUB_FWD - SLV            |  |          |
| UADA | UAH | UAH/RUB_TOD - UAH            |  |          |
| UADR | RUB | UAH/RUB_TOD - RUB            |  |          |
| UEDE | EUR | EUR/USD_TOD - EUR            |  |          |
| UEDU | USD | EUR/USD_TOD - USD            |  |          |
| UEME | EUR | EUR/USD_TOM - EUR            |  |          |
| UEMU | USD | EUR/USD_TOM - USD            |  |          |
| UEWE | EUR | EUR/USD_FWD - EUR            |  |          |
| UEWU | USD | EUR/USD_FWD - USD            |  |          |
| USDD | USD | USD/RUB_TOD - USD            |  |          |
| USDR | RUB | USD/RUB_TOD - RUB            |  |          |
| USMD | USD | USD/RUB_TOM - USD            |  |          |
| USMR | RUB | USD/RUB_TOM - RUB            |  |          |
| USRD | USD | USD/RUB_RISK - USD           |  |          |

|      |     |                    |   |
|------|-----|--------------------|---|
| USRR | RUB | USD/RUB_RISK - RUB | I |
| USSD | USD | USD/RUB_SPT - USD  | I |
| USSR | RUB | USD/RUB_SPT - RUB  | I |
| USWD | USD | USD/RUB_FWD - USD  | I |
| USWR | RUB | USD/RUB_FWD - RUB  | I |

|      |     |                                   |   |
|------|-----|-----------------------------------|---|
| BRUB | RUB | Position-BYR estimation in RUB    | L |
| CRUB | RUB | Position-CNY estimation in RUB    | L |
| ERUB | RUB | Position-EUR estimation in RUB    | L |
| GRUB | RUB | Position-GLD estimation in RUB    | L |
| HRUB | RUB | Position-HKD estimation in RUB    | L |
| PRUB | RUB | Position-GBP estimation in RUB    | L |
| SRUB | RUB | Position-SLV estimation in RUB    | L |
| URUB | RUB | Position-USD estimation in RUB    | L |
| LKZT | KZT | Limit 100% - KZT                  | L |
| LRUB | RUB | Limit 100% - RUB                  | L |
| LUAH | UAH | Limit 100% - UAH                  | L |
| UTSF | RUB | Limit from the risc coverage fund | L |
| UTSL | RUB | Single limit                      | L |
| UTST | RUB | Trade limit                       | L |
| MRCL | RUB | Margin call                       | L |

Redundant data. Can be calculated by summing up assets (UTS\*) for a currency with all net positions for all settlement dates (from RM\_HOLD table where RM\_HOLD.ASSET=POSITIONS.CURRCODE) and multiplying by the appropriate risk rate (i.e. by RM\_PRICERANGE.RTL\_RUB when the sum is positive or by RTH\_RUB when it's negative; considering the concentration limit)

KZT and UAH will be transferred to the partial collateral trading mode

Risk coverage funds no longer used

New TAG

#### Positions by Currency

|      |     |                |   |
|------|-----|----------------|---|
| AVAL | UAH | Position - UAH | P |
| BVAL | BYR | Position - BYR | P |
| CVAL | CNY | Position - CNY | P |
| EVAL | EUR | Position - EUR | P |
| GVAL | GLD | Position - GLD | P |
| HVAL | HKD | Position - HKD | P |
| KVAL | KZT | Position - KZT | P |
| PVAL | GBP | Position - GBP | P |
| RVAL | RUB | Position - RUB | P |
| SVAL | SLV | Position - SLV | P |
| UVAL | USD | Position - USD | P |

Redundant data. Can be calculated as assets (UTS\*) plus/minus claims/liabilities for all dates from RM\_HOLD

#### Positions for Settlement

|      |     |                                 |   |
|------|-----|---------------------------------|---|
| ASET | UAH | For settlement - TOD 100% - UAH | S |
| BSET | BYR | For settlement - TOD - BYR      | S |
| CSET | CNY | For settlement - TOD - CNY      | S |
| ESET | EUR | For settlement - TOD - EUR      | S |
| FSET | RUB | For settlement - TOD 100% - RUB | S |
| GSET | GLD | For settlement - TOD - GLD      | S |
| HSET | HKD | For settlement - TOD - HKD      | S |
| KSET | KZT | For settlement - TOD 100% - KZT | S |
| PSET | GBP | For settlement - TOD - GBP      | S |
| RSET | RUB | For settlement - TOD - RUB      | S |
| SSET | SLV | For settlement - TOD - SLV      | S |
| USET | USD | For settlement - TOD - USD      | S |

Will be changed to "For settlement - TOD - UAH"

KZT and UAH will be transferred to the partial collateral trading mode

Will be changed to "For settlement - TOD - KZT"

#### Positions by Trades

|      |     |                      |   |
|------|-----|----------------------|---|
| ATOD | UAH | For trades TOD - UAH | T |
| BTOD | BYR | For trades TOD - BYR | T |
| CTOD | CNY | For trades TOD - CNY | T |
| ETOD | EUR | For trades TOD - EUR | T |
| GTOD | GLD | For trades TOD - GLD | T |
| HTOD | HKD | For trades TOD - HKD | T |
| KTOD | KZT | For trades TOD - KZT | T |
| PTOD | GBP | For trades TOD - GBP | T |
| RTOD | RUB | For trades TOD - RUB | T |
| STOD | SLV | For trades TOD - SLV | T |
| UTOD | USD | For trades TOD - USD | T |

Redundant data. For all \*TOD, \*TOM, \*FWD, \*SPT tags equals to net value between obligations and claims from RM\_HOLD for a corresponding settlement date

|      |     |                      |   |
|------|-----|----------------------|---|
| BTOM | BYR | For trades TOM - BYR | T |
| CTOM | CNY | For trades TOM - CNY | T |
| ETOM | EUR | For trades TOM - EUR | T |
| GTOM | GLD | For trades TOM - GLD | T |
| HTOM | HKD | For trades TOM - HKD | T |
| PTOM | GBP | For trades TOM - GBP | T |
| RTOM | RUB | For trades TOM - RUB | T |
| STOM | SLV | For trades TOM - SLV | T |
| UTOM | USD | For trades TOM - USD | T |

|      |     |                      |   |
|------|-----|----------------------|---|
| CFWD | CNY | For trades FWD - CNY | T |
| EFWD | EUR | For trades FWD - EUR | T |
| GFWD | GLD | For trades FWD - GLD | T |
| RFWD | RUB | For trades FWD - RUB | T |
| SFWD | SLV | For trades FWD - SLV | T |
| UFWD | USD | For trades FWD - USD | T |





|      |     |                      |   |
|------|-----|----------------------|---|
| CSPT | CNY | For trades SPT - CNY | T |
| ESPT | EUR | For trades SPT - EUR | T |
| GSPT | GLD | For trades SPT - GLD | T |
| RSPT | RUB | For trades SPT - RUB | T |
| SSPT | SLV | For trades SPT - SLV | T |
| USPT | USD | For trades SPT - USD | T |

|      |     |  |   |
|------|-----|--|---|
| MFWD | RUB | Collateral transfer return for FWD - RUB | T |
|------|-----|--|---|

Collateral transfer mechanism will be discontinued

|      |     |  |   |          |
|------|-----|--|---|----------|
| MTOD | RUB | Collateral transfer return for TOD - RUB | T |          |
| MTOM | RUB | Collateral transfer return for TOM - RUB | T |          |
| ENXT | EUR | For trades NEXT - EUR                    | T | Not used |
| ETMR | RUB | For trades TOM-EUR est. in RUB           | T | Not used |
| UNXT | USD | For trades NEXT - USD                    | T | Not used |
| UTMR | RUB | For trades TOM-USD est. in RUB           | T | Not used |

**Color marks**

|   |            |
|---|------------|
|  | removed    |
|  | changed    |
|  | no changes |
|  | new        |