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Equity & Bond Market, Deposit Market and Credit Market Trading Rules
Public Joint-Stock Company Moscow Exchange MICEX-RTS

PART IV. Deposit Market Section

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Subsection 1.1. General Provisions

1.1.1. This Part 4 *Deposit Market Section* (hereinafter referred to as ‘this Part 4 of the Trading Rules’, ‘this Part of the Trading Rules’) is an integral part of the Equity & Bond Market, Deposit Market and Credit Market Trading Rules of Public Joint-Stock Company Moscow Exchange MICEX-RTS. It has been adopted in accordance with the Charter of the Moscow Exchange and the laws and other regulations of the Russian Federation.

1.1.2. This Part of the Trading Rules sets out the trading procedures in the Deposit Market Section, in addition to the General Part of the Trading Rules.

1.1.3. The following Trading Modes shall be available in the Main Trading Session and the Additional Trading Session with the centralised clearing:

- ‘CCP Deposits – Order Book Orders’ Trading Mode
- ‘CCP Deposits – Off-book Orders’ Trading Mode
- ‘CCP Deposits – Auction’

Subsection 1.2. Orders

1.2.1. Only Deposit Market Trading Members and the Central Counterparty may participate in trading in the Deposit Market Section. Any Deposit Market Trading Member may enter the following types of orders into the Trading System (unless otherwise decided by the Moscow Exchange):

- limit orders for deposits (CCP)
- market orders for deposits (CCP)
- off order book orders for deposits (CCP).

1.2.2. Trades with the Central Counterparty only may be executed based on orders placed in the Deposit Market Section.

1.2.3. Limit orders for deposits (CCP) with the ‘Insert to Queue’ (DAY) attribute are orders residing on the order book. Limit orders for deposits (CCP) with the ‘Immediate or Cancel’ (‘Kill Balance’) or ‘Fill or Kill’ attributes are orders not residing on the order book.

1.2.4. To be entered into the Trading System, any order must include the following details, depending on its type:

1.2.4.1. Trading procedures in the ‘CCP Deposits – Order Book Orders’ Trading Mode are set forth in Subsection 1.4 ‘Procedure for Executing Deposit Agreements’ of this Part 4 of the Trading Rules.

Any limit order for deposit (CCP) shall include the following details:

- the order type (limit order for deposit (CCP));
- the Deposit Market Trading Member’s ID;
- the Trading Member’s code (where the Trading Member places the order for execution of a deposit agreement at the expense of funds held in trust);
- the order direction (only an order for cash deposit);
- the deposit amount (the cash amount specified in the order), in the currency of deposit;
- the interest rate (the minimum rate for deposited cash), percent per annum;
- the name and trading code of the security, for which the repo order may be deemed a opposite order, or a code of the basket of securities (a group of securities that are eligible to be indicated in an order placed in the Trading Mode ‘CCP Deposits – Auction’; basket constituents are determined by the Exchange);
- the settlement code that defines the deposit maturity date (Y_m/Y_n, where m may be from 0 to 2, and n may be 1D, 1W, 2W, 5W, 1M, 2M, 3M, 6M, 9M, 12M, 18M, 24M, 30M, and 36M unless otherwise decided by the Moscow Exchange);
- the trading and clearing account;
- the Deposit Market Trading Member’s SES.

Limit orders for deposits (CCP) may be entered into the Trading System with additional trade-specific attributes in terms of the order execution type regarding the remaining

balance in accordance with the General Part of the Trading Rules.

Limit orders placed in the Trading Mode ‘CCP Deposits – Auction’ shall in addition indicate the time within the current trading day in hh:mm:ss format, from which trades under such orders may be executed (hereinafter, the order activation time).

In case a limit order for deposit (CCP) with the ‘Fill or Kill’ attribute is entered into the Trading System, the valid opposite orders shall include limit and market orders for repo (CCP) of opposite direction placed by the Repo Market Section Trading Members in respect of the security specified in the deposit order, with the repo amount currency equal to the deposit currency, starting from the best repo rates, with the repo rates not less than the interest rate specified in the deposit order, and the aggregate repo amount not less than the amount specified in the deposit order. In case a limit order for deposit (CCP) in the Trading Mode ‘CCP Deposits – Auction’ is registered in the Trading System, the valid opposite orders shall include limit orders for repo (CCP) of opposite direction placed by the Repo Market Trading Members in the Trading Mode ‘CCP Deposits – Auction’ in respect of the security within the basket of security indicated in the deposit order, the currency of repo amount equal to the currency of deposit, starting from the best repo rates with the repo rates of no less than the interest rate specified in the deposit order. The valid opposite orders in respect of a limit order for deposit (CCP) with other attributes shall include limit and market orders for repo (CCP) placed by the Repo Market Section Trading Members in respect of the security specified in the deposit order of opposite direction, starting from the best repo rates, with the repo rates of no less than the interest rate specified in the deposit order.

In all the above cases, repo (CCP) orders placed by the Category V (In Russian: Категория «В») Trading Participant to fulfil their obligation to refund the Clearing Member a part of the deposit amount upon execution of the Application for change of deposit amount in the manner prescribed by the Clearing Rules are not valid opposite orders to the deposit agreement order.

In addition to the above-listed attributes, a limit order for deposit (CCP) may be entered with the “visible volume” attribute. The Exchange may prohibit using this additional attribute when entering orders in certain trading periods and/or Trading Modes. For the purpose of this Part of the Trading Rules, limit orders for deposit (CCP) of such type shall be referred to as iceberg orders. The “visible volume” attribute shall be entered as a percentage of the deposit amount.

The ‘visible volume’ set at placing the order is disclosed to Trading Members in the order queue as a ‘visible amount of deposit’ value calculated when placing the order, and a remaining amount of deposit is not disclosed to Trading Members in the order queue, i.e. is hidden. The ‘visible amount of deposit’ indicated in the order shall not be below the minimum amount of deposit set by the Exchange.

The decision of the Exchange may rule that an iceberg order shall be rejected when being entered, if it fails to fall within the minimum and maximum allowed “visible volume” limits or the minimum deposit amount limit set by the Exchange for iceberg orders.

Iceberg orders may be entered into the Trading System with the following additional trade-specific attributes in terms of the order execution type: “Insert to Queue” (in terms of unfilled balance), and “At the Same Price” or “At Different Prices” (in terms of price).

Any market order for deposit (CCP) shall include the following details:

- the order type (market order for deposit (CCP));
- the Deposit Market Trading Member’s ID;
- the Trading Member’s code (where the Trading Member places the order to execute a deposit agreement at the expense of funds held in trust);
- the order direction (only an order for cash deposit);
- the deposit amount (the cash amount specified in the order), in the currency of deposit;

- the name and trading code of the security, for which the repo order may be deemed a opposite order;
- the settlement code (Ym/Yn, where m may be from 0 to 2, and n may be 1D, 1W, 2W, 5W, 1M, 2M, 3M, 6M, 9M, 12M, 18M, 24M, 30M, and 36M unless otherwise decided by the Moscow Exchange);
- the trading and clearing account;
- the Deposit Market Trading Member's SES.

No market orders for deposits (CCP) with any additional attributes may be placed. For market orders for deposits (CCP) entered into the Trading System, the valid opposite orders shall be limit orders for repo (CCP) of opposite direction placed by the Repo Market Trading Members in respect of the security specified in the deposit order, and the repo amount currency equal to the deposit currency, starting from the maximum repo rate.

1.2.4.2. Trading procedures in the 'CCP Deposits – Off-book Orders' Trading Mode are set forth in Subsection 1.4 'Procedure for Executing Deposit Agreements' of this Part 4 of the Trading Rules.

Any off-book order for deposit (CCP) placed in 'CCP Deposits – Off-book Orders' shall include the following details:

- the order type (off order book order for deposit (CCP));
- the Deposit Market Trading Member's ID;
- the Trading Member's code (where the Trading Member places the order to execute a deposit agreement at the expense of funds held in trust);
- the Deposit Market Trading Member's short name;
- the short name or ID of the Trading Member whose order may be deemed a opposite order, unless otherwise decided by the Moscow Exchange;
- the order direction (only an order for cash deposit);
- the interest rate, percent per annum;
- the trading and clearing account;
- the settlement code (Ym/Yn, where m may be from 0 to 2, and n may vary between 1 and 365/366, unless otherwise decided by the Moscow Exchange);
- the deposit amount (the cash amount specified in the order), in the currency of deposit;
- the name and trading code of the security, for which the repo order may be deemed a opposite order;
- the Deposit Market Trading Member's SES.

A valid opposite order in respect of a deposit order placed in the 'CCP Deposits – Off-book Orders' Trading Mode shall be an off-book repo order (CCP) placed by a Repo Market Trading Member and addressing the Central Counterparty, for a repo trade of opposite direction, with the following details matching:

- the interest rate equal to the repo rate;
- the deposit amount equal to the repo amount;
- the currency of deposit equal to the repo amount;
- the short name or ID of the Deposit Market Trading Member whose order may be deemed a valid opposite order;
- the name and trading code of the security, for which the repo order may be deemed a valid opposite order;
- the settlement code.

1.2.5. Execution of a corresponding repo trade shall be allowed, and the Central Counterparty shall be allowed to assume an obligation to ensure proper conditions for executing a deposit agreement in respect of a portion of the deposit amount determined in accordance with the

terms of the order (partial order execution), under limit orders for deposits (CCP) with the ‘Insert to Queue’ attribute. In case of partial execution of such order, the deposit amount specified in the partially executed order shall be reduced by the deposit amount in respect of which the corresponding repo trade was executed and the Central Counterparty assumed the obligation to ensure conditions for execution of a deposit agreement.

1.2.6. Any limit order for deposit (CCP), market order for deposit (CCP) or off order book order for deposit (CCP) entered into the Trading System shall mean the Deposit Market Trading Member’s consent to conclude the deposit agreement with the Central Counterparty on the terms not worse than those specified in such order.

1.2.7. If a limit order for deposit (CCP) entered in the order book is not satisfied in full, it shall be enqueued (to the extent it is not satisfied).

1.2.8. If a limit order for deposit (CCP) not entered in the order book is not satisfied in full, its unfilled part shall be removed from the Trading System (unless otherwise decided by the Moscow Exchange and/or established by this Part of the Trading Rules).

Subsection 1.3. Conditions for Orders to Be Registered

1.3.1. The following types of orders placed by the Deposit Market Trading Members shall be registered in the Trading System, provided that the Moscow Exchange received a report from the Clearing Organisation authorising such registration:

- the limit order for deposit (CCP);
- the market order for deposit (CCP);
- the off-book order for deposit (CCP).

1.3.2. Orders for deposits with interest rates exceeding the interest rate limit established by the Moscow Exchange shall not be registered in the Trading System.

1.3.3. Orders specifying the type of trading and settlement account restricted for the Deposit Market Section and/or certain Trading Modes or periods by the Moscow Exchange based on information from the Clearing Organisation shall not be registered in the Trading System.

1.3.4. The Deposit Market Trading Member’s order for deposit shall not be registered in the Trading System, if the Deposit Market Trading Member’s code specified in the order does not match any of the codes assigned by the Moscow Exchange to the Deposit Market Trading Member.

1.3.5. The Moscow Exchange may remove from the Trading System, in accordance with the procedure and time frames under the agreement between the Deposit Market Trading Member and the Engineering Centre, any orders placed by the Deposit Market Trading Member the data on which was not available in the offers register at the time of such removal.

Subsection 1.4. Procedure for Executing Deposit Agreements

1.4.1. Deposit agreements shall be executed with the Central Counterparty in Trading Modes ‘CCP Deposits – Order book orders’, ‘CCP Deposits – Off Order Book Orders’ and ‘CCP Deposits – Auction’ on the trading days established in accordance with the General Part of the Trading Rules. Execution of deposit agreements shall be suspended/terminated in the cases established in the Trading Rules and the Clearing Rules.

1.4.2. The deposit agreement tenor shall be specified in the register of trades based on the settlement code and the deposit repayment date. In the cases outlined in the Clearing Rules, the deposit amount under the executed deposit agreement may be changed. The Clearing Rules set out the terms and conditions for making such changes.

1.4.3. The interest on the deposit amount shall accrue in accordance with the interest rate specified in the register of trades and shall be paid on the deposit repayment date, along with the deposit amount. In case of deposit amount change, the interest on the deposit amount shall be calculated according to the Clearing Rules based on the actual period of the deposit agreement and the deposit amount.

1.4.4. In respect of deposit orders, also in respect of particular Trading Modes, the

Moscow Exchange may set certain limits (including precision limits) on the following details:

- the interest rate;
- the deposit amount (the cash amount specified in the order);
- the maximum and minimum limits for the deposit amount (the cash amount specified in the order), for a specific settlement code.

1.4.5. The Trading System shall accept only limit orders for deposit (CCP) and market orders for deposit (CCP) in the Trading Mode ‘CCP Deposits – Order Book Orders’. The Trading System shall accept only off order book orders for deposit (CCP) in the ‘CCP Deposits – Off-book Orders’ Trading Mode.

1.4.6. The orders shall be accepted in the Trading Modes ‘CCP Deposits – Order Book Orders’ and ‘CCP Deposits – Off-book Orders’, if only placed by the Deposit Market Trading Members within the trading session of the current trading day in a relevant Trading Mode (unless otherwise decided by the Moscow Exchange). Any Deposit Market Trading Member may enter an unlimited number of such orders into the Trading System.

1.4.7. In the Trading Mode ‘CCP Deposits – Auction’, the orders shall be accepted if placed by Deposit Market Trading Members of Category K and Category R (in Russian: “P”) within auctions to place funds in deposits.

1.4.8. Placement by a Deposit Market Trading Member of a deposit order and assumption by the Central Counterparty of the obligation to ensure proper conditions for execution of a deposit agreement under such order shall imply that such Deposit Market Trading Member and the Central Counterparty agree that the Central Counterparty will notify the Moscow Exchange on the amount of cash available for depositing in pursuance of such order, and in case such amount is insufficient to conclude such deposit agreement for the amount specified in the order (except for overnight deposit agreements), the Central Counterparty shall provide the Deposit Market Trading Member with the required amount of cash on the settlement day following the date determined by the settlement code for the deposit agreement execution. At the same time, the Deposit Market Trading Member agrees to pay to the Central Counterparty a certain fee for such service, in the size and under the procedure set forth in the Clearing Rules. On the settlement day following the date determined by the settlement code for the deposit agreement execution, the Central Counterparty shall notify the Moscow Exchange on the amount of cash available for depositing in pursuance of such order, which is the amount the deposit agreement was not concluded for on the date determined by the settlement code for the deposit agreement execution.

1.4.9. By placing an overnight deposit order, a Deposit Market Trading Member shall assume the following additional obligations before the Central Counterparty:

- a) no later than on the settlement day determined by the settlement code indicated for the deposit agreement execution, to provide, in the manner set forth by the Clearing Rules, a collateral equal to the deposited amount (the amount of cash specified in the order);
- b) no later than on the settlement day following the date determined by the settlement code for the deposit agreement execution, to make sure that the amount of cash enough to pay a compensation in case of failure to discharge the obligation mentioned in par. a) above is available.

The Deposit Market Trading Member (except Category K) and the Central Counterparty agree that, in case the Deposit Market Trading Member fails to discharge the obligation mentioned in par. a) above, such Deposit Market Trading Member shall, in place of such non-discharged obligation, pay the Central Counterparty a compensation to be determined in accordance with the Clearing Rules. As soon as such compensation is paid, the Deposit Market Trading Member’s obligation under par. a) above shall be null and void. Such compensation shall be deemed paid when the amount held as the collateral for the relevant settlement code of such Deposit Market Trading Member in the Clearing System maintained by the Clearing Organisation is decreased by the amount of such compensation. The

compensation payment procedure is established in the Clearing Rules.

1.4.10. By placing any deposit order, other than an overnight deposit order, a Deposit Market Trading Member shall assume the following additional obligations before the Central Counterparty:

- a) no later than on the settlement day following the date determined by the settlement code for the deposit agreement execution, to provide, in the manner set forth by the Clearing Rules, a collateral equal to the deposited amount (the amount of cash specified in the order);
- b) no later than on the second settlement day following the date determined by the settlement code for the deposit agreement execution, to make sure that the amount of cash enough to pay a compensation in case of failure to discharge the obligation mentioned in par. a) above is available.

The Deposit Market Trading Member (except Category K) and the Central Counterparty agree that, in case the Deposit Market Trading Member fails to discharge the obligation mentioned in par. a) above, such Deposit Market Trading Member shall, in place of such non-discharged obligation, pay the Central Counterparty a compensation to be determined in accordance with the Clearing Rules. As soon as such compensation is paid, the Deposit Market Trading Member's obligation under par. a) above shall be null and void. Such compensation shall be deemed paid when the amount held as the collateral for the relevant settlement code of such Deposit Market Trading Member in the Clearing System maintained by the Clearing Organisation is decreased by the amount of such compensation. The compensation payment procedure is established in the Clearing Rules.

1.4.11. In the Trading Modes 'CCP Deposits – Order Book Orders', 'CCP Deposits – Auction' and 'CCP Deposits – Off-book Orders':

1.4.11.1. When an order is registered / a deposit agreement is concluded, the deposit repayment amount shall be calculated based on the terms and conditions set out in the order for the deposit agreement execution in accordance with the following formula:

$$S_2 = S_1 * \left(1 + \frac{R}{100} * \left(\frac{T_{365}}{365} + \frac{T_{366}}{366} \right) \right), \text{ where}$$

S_2 is the deposit repayment amount;

S_1 is the deposit amount;

R is the interest rate;

T_{365} is the number of days between the planned / actual execution date (exclusive of that date) of the deposit agreement and the deposit repayment date (inclusive of that date) in a 365-day calendar year;

T_{366} is the number of days between the planned / actual execution date (exclusive of that date) of the deposit agreement and the deposit repayment date (inclusive of that date) in a 366-day calendar year.

If the terms and conditions of the deposit agreement are changed according to the Clearing Rules, including if the agreement is concluded based on the application for combining the orders for deposit agreements or the deposit amount under the executed deposit agreement is changed, the terms and conditions of the deposit agreement shall be set out according to the Clearing Rules. A deposit agreement concluded according to the terms and conditions set out in the Clearing Rules shall also be considered concluded in accordance with Sub-Clause 1.2.10.2 of the General Part of the Trading Rules.

1.4.12. The following is the trading specifics in the Trading Mode 'CCP Deposits –

Order Book Orders’:

1.4.12.1. The Central Counterparty shall assume an obligation to ensure proper conditions for executing a deposit agreement, and a relevant repo trade under limit orders for deposit (CCP) and market orders for deposit (CCP) shall be executed taking into account the provisions of the General Part of the Trading Rules and Subsection 1.2 ‘Orders’ of this Part 4 of the Trading Rules.

1.4.12.2. The Central Counterparty shall assume an obligation to ensure proper conditions for executing a deposit agreement, and a relevant repo trade under a limit order for deposit (CCP) or a market order for deposit (CCP) shall be executed when the interest rate specified in the deposit order matches the repo rate specified in the valid repo opposite order(s) of opposite direction registered in the Trading System. The interest rate specified in the deposit order shall match the repo rate specified in a repo order intended to raise money that is not less than the interest rate indicated in the deposit order.

1.4.12.3. Iceberg orders shall be filled in accordance with the procedures set for other limit orders for deposit (CCP) given the following “current visible amount of deposit” calculation specifics:

1.4.12.3.1. At placing the order the “current visible amount of deposit” is equal to the “visible amount of deposit” calculated at placing the order.

1.4.12.3.2. When the repo amount indicated in the valid opposite order is less than the “current visible amount of deposit”:

- The Central Counterparty shall assume an obligation to ensure proper conditions for executing a deposit agreement and a relevant repo trade shall be executed based on the repo amount indicated in the valid opposite order.

- A new “current visible amount of deposit” shall be calculated as a difference between the “current visible amount of deposit” existing at the time of calculation and the repo amount indicated in the valid opposite order.

1.4.12.3.3. When the repo amount indicated in the valid opposite order is equal to the “current visible amount of deposit”:

- The Central Counterparty shall assume an obligation to ensure proper conditions for executing a deposit agreement and a relevant repo trade shall be executed based on the repo amount indicated in the valid opposite order;

- New “current visible amount of deposit” shall be set equal to the value of the “visible amount of deposit” calculated at the time of placing the order.

1.4.12.3.4. When the repo amount indicated in the valid opposite order is bigger than the “current visible amount of deposit”:

- The Central Counterparty shall assume an obligation to ensure proper conditions for executing a deposit agreement and relevant repo trades shall be executed in several stages based on the repo amount indicated in the valid opposite order and the “current visible amount of deposit” indicated in the iceberg order. After the “current visible amount of deposit” in the iceberg order has been fully satisfied, the opposite order (if the order volume is sufficient) will in sequence fill other active orders in queue at a given repo rate/interest rate (if available), until it again reaches this iceberg order. Further, the cycle to fill the order shall be repeated until either the opposite order volume is satisfied, or the iceberg order is completely filled. The amount of deposit for which the Central Counterparty assumed the obligation to ensure proper conditions for executing a deposit agreement and relevant repo trades were executed under each iceberg order and valid opposite order, shall be equal to the amount of deposit aggregate for all stages of filling the relevant iceberg order (the iceberg order execution cycle) per each iceberg order.

1.4.11.3.5 Where the “current visible amount of deposit” is fully satisfied, a new value of the “current visible amount of deposit” in the iceberg order at each new stage of the cycle shall be set equal to the “visible amount of deposit” calculated at placing the iceberg order (when the remaining part of the iceberg order volume is less than the “visible amount of deposit”

calculated at placing this order, the “current visible amount of deposit” shall be set equal to the remaining balance of the iceberg order).

1.4.12.4. A Deposit Market Trading Member shall have access to data about its own orders and the orders with the twenty best interest rates (repo rates) queued in the Trading System regarding the interest rate (repo rate) specified therein as well as the aggregate deposit amount (repo amount) based on deposit orders (CCP repo orders) broken down by interest rates in the Trading Mode ‘CCP Deposits – Order Book Orders’.

1.4.12.5. Orders not filled within the trading period shall be removed from the Trading System by the Moscow Exchange.

1.4.13. In the Trading Mode ‘CCP Deposits – Auctions’, deposit agreements shall be concluded in the following manner:

1.4.13.1. The Central Counterparty shall assume an obligation to ensure proper conditions for executing a deposit agreement, and a relevant repo trade under the limit orders for deposit (CCP) shall be executed in accordance with the provisions stipulated by the General Part of the Trading Rules and Subsection 1.2 ‘Orders’ of this Part 4 of the Trading Rules.

1.4.13.2. The Central Counterparty shall assume an obligation to ensure proper conditions for executing a deposit agreement, and a relevant repo trade under the limit orders for deposit (CCP) shall be executed at the time of order for deposit agreement activation, with the interest rate of a deposit agreement indicated in the order and the repo rate indicated in valid opposite order(s) of opposite direction for a repo trade registered in the Trading System crossing. Rates are crossing for the placed order for a deposit agreement when there are orders for repo trades to raise money with repo rates that are not below the interest rate specified in the placed order for a deposit agreement.

1.4.13.3. In the Trading Mode ‘CCP Deposits – Auction’, Trading Members shall place limit orders for deposit (CCP) without residing in the order book and activation time of orders shall be indicated. Iceberg orders shall not be allowed (unless otherwise decided by the Exchange).

1.4.13.4. Unless otherwise decided by the Exchange, in the Trading Mode ‘CCP Deposits – Auction’, the Deposit Market Trading Member shall have access to data about its own orders and the orders that may be deemed valid opposite orders with the twenty best interest rates (repo rates), in the part of the interest rate (repo rate) specified therein, and the aggregate amount of deposits (repo amount) under deposit orders (CCP repo orders) broken down by interest rate.

1.4.14. Deposit agreements shall be concluded in the following manner in the Trading Mode ‘CCP Deposits – Off-book Orders’:

1.4.14.1. The Central Counterparty shall assume an obligation to ensure proper conditions for executing a deposit agreement, and relevant repo trades under the off-book orders for deposit (CCP) shall be executed in accordance with the provisions stipulated by the General Part of the Trading Rules and Subsection 1.2 ‘Orders’ of this Part 4 of the Trading Rules.

1.4.14.2. At acceptance of an off-book order for deposit (CCP) in the Trading Mode ‘CCP Deposits – Off-book Orders,’ the Central Counterparty may, prior to the end of the trading session in such Trading Mode (unless otherwise decided by the Moscow Exchange), either reject such order or execute a corresponding repo trade and assume an obligation to ensure proper conditions for executing a deposit agreement under such order.

1.4.14.3. A Deposit Market Trading Member shall have access only to the data about its own off order book orders for deposit (CCP) and the orders that may be deemed valid opposite orders during trades in the Trading Mode ‘CCP Deposits – Off-book Orders’.