

## USD/INR Inter-bank Non-Deliverable Forward (NDF)

- 1) The table is representation of data dissemination on CCIL website of **USD-INR Non Deliverable Forward (NDF) Interbank Trades**.
- 2) All USD-INR NDF trades reported for the current business day shall be disseminated on the next working day i.e. with a lag of 1 business day.
- 3) Trades are identified as NDF based on the member bank reporting such information in CDE1 (Critical Data Element) field at the time of trade reporting to CCIL.
- 4) The trade level data shall be disseminated across monthly tenor bucket i.e. starting from 1Mth, 2Mth, 3Mth... till 12 Mth and the final tenor bucket shall be beyond >13 mth. The Tenor bucket is calculated based on month end maturity i.e. the Start Date and End dates are the first and the last business date of a particular month.
- 5) The unilaterally reported trades by CCIL members shall also be considered for the dissemination purpose in the above table. For e.g. a NDF done by CCIL TR reporting Member with Overseas branch shall be considered.
- 6) Total Notional, Weighted Avg Forward Exchange Rate, and Number of trades are calculated for that respective forward date and placed in the respective tenor bucket. For example, in the tenor bucket <= 1M (i.e. between Start date 20-Apr-22 and End date 29-Apr-22), for a particular forward date (settlement date) as 25-Apr-2022, there are 13 trades reported and matched in CCIL TR. The said information is disseminated as below:

Tenor	Start date	End Date	Forward date	Total Notional (Base Amount)	Weighted Avg of Forward Exchange Rate	No. of Trade
<=1M	20-Apr-22	29-Apr-22	25-04-22	831.5000	76.4278	13

- 7) This information is based on the below trades as reported to CCIL TR with NDF information.

### Above is derived from below trade details

Sr.no	TRADE ID	Forward date	USD Notional amount in millions	Exchange Rate
1	2022042000XXXX	25-04-22	1.5	76.21
2	2022042000XXXX	25-04-22	200	76.4313
3	2022042000XXXX	25-04-22	100	76.4273
4	2022042000XXXX	25-04-22	100	76.4293
5	2022042000XXXX	25-04-22	200	76.4333
6	2022042000XXXX	25-04-22	10	76.384
7	2022042000XXXX	25-04-22	10	76.386
8	2022042000XXXX	25-04-22	10	76.404
9	2022042000XXXX	25-04-22	10	76.406
10	2022042100XXXX	25-04-22	50	76.432
11	2022042100XXXX	25-04-22	80	76.434
12	2022042100XXXX	25-04-22	50	76.4413
13	2022042500XXXX	25-04-22	10	76.26