**Interbank Foreign Currency (FCY) Interest Rate Swaps**

1. The table is representation of trade by trade data dissemination of Interbank FCY Interest Rate Swaps on CCIL website.
2. All New (NEWT) FCYIRS Interbank trades reported that pass the basic validation checks at CCIL-TR are considered for dissemination with lag of 1 business day. The subsequent life cycle events like Unwind/Cancellation is not considered for dissemination.
3. Tenor is calculated as ‘expiry date – effective date’ and actual nos of days is been considered.
4. Logic for derivation of the Trade Execution Time from the reported trades :
5. The Trade Execution Time is disseminated as reported by members.
6. Where both members to the trade have reported different Trade Execution Time, the earliest trade time stamp (of the two deals that is reported by both members) is considered as the trade execution time.