USD/INR Client Non-Deliverable Forward (NDF)

1) 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 TR for all Client Forwards trades in USD-INR currency pair.

2) The Client NDF data reported is bifurcated based on Bought/Sold for USD (base currency) from Client perspective for various maturity wise (Tenor) buckets. In each tenor bucket, No. of Trades and Volume (in USD million) are disseminated.

3) All NDF trades reported for the current business day shall be disseminated with a lag of 2 business day.

4) Only the New contracts reported by Market Makers that pass the basic validation checks at CCIL–TR are considered for dissemination. The subsequent Special Cancellation (SCAN) and Utilization (UTIL) are not considered for dissemination.