

CCIL disseminates OTC derivative data based on the trades reported by its members in TR to improve transparency in the market.

We are pleased to announce that based on market feedback and post regulatory approvals, following additional OTC Derivatives instruments shall be disseminated by CCIL on its website **effective 20th August 2022 onwards**. The OTC derivative instruments reported (by TR Members) for a particular trading day shall be disseminated on CCIL website based at business day lag as mentioned below:

Sr Nos	OTC Instrument type	Type of Dissemination	Business day Lag	Link
1	USD/INR Inter-bank Non-Deliverable Forward (NDF)	Tenor wise aggregation	1 business day	https://www.ccilindia.com/NDF_INRIB.aspx
2	USD/INR Client Non-Deliverable Forward (NDF)	Tenor wise aggregation	1 business day	https://www.ccilindia.com/NDF_INRCD.aspx
3	FCY-INR Interbank Fx-Currency Option trades	Trade by Trade	2 business day	https://www.ccilindia.com/COPT_TR_FCY_INR.aspx
4	FCY-FCY Interbank FX-currency option	Trade by Trade	7 business day	https://www.ccilindia.com/COPT_TR_FCY_FC_Y.aspx
5	USD-INR FX-currency options implied volatility matrix	Strike rate wise, tenor wise reported Implied Volatility (IV) matrix.	2 business day	https://www.ccilindia.com/IVM_TRDE.aspx

Technical specifications of the data dissemination is attached in the respective data dissemination page.