

FIXED INCOME MONEY MARKET AND DERIVATIVES ASSOCIATION OF INDIA

Self-Regulatory Organisation (SRO) in Financial Markets Regulated by RBI



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FIMNOT/2026-27/06

July 07, 2026

All Members / Stakeholders,

Dissemination of the Interest Rate Swap (IRS) referenced to T-Bills data (Interbank and Client) from July 06, 2026 by CCIL

Market Participants requested for data dissemination by CCIL for OTC trades Interest Rate Swap (IRS) linked to T-Bills.

FIMMDA had taken up the matter of such dissemination with CCIL.

We are now pleased to inform that CCIL have commenced dissemination of Interest Rate Swap referenced to T-Bill data (Interbank and Client) from July 06, 2026.

The link for accessing the data with attendant details are given below:

Sr. Nos.	OTC Instrument type	Type of Dissemination	Business day Lag	CCIL Website Link
1	INR Interest Rate Swap T-Bills Interbank	Trade by Trade	2 business days	https://www.ccilindia.com/inr-interest-rate-swaps-t-bills-interbank
2	INR Interest Rate Swap T-Bills Client	Trade by Trade	7 business days	https://www.ccilindia.com/inr-interest-rate-swaps-t-bills-client

Members and Stakeholders are requested to take note of the above.

Sd/-

Ravindranath Gandrakota
Chief Executive Officer