



## **CLS Market Data**

CLS eliminates settlement risk and delivers greater operational efficiency for trades executed in five FX instruments: FX spot, forward, swap, option exercises and non-deliverable forwards.

Inherent in the service's operation is the matching and storage of every submitted settlement instruction, normally received by the service within 30 minutes of trade execution. The storage of all past, present and future dated FX trades means that CLS can provide broad based market information.

Based on information in the settlement service and recent central bank and market surveys, CLS estimates that in terms of the market for which it provides settlement risk elimination services, its market share is 68% as at April 2010.

Given the proportion of FX market currently settling in CLS, CLS Market Data provides a unique representation of what is happening in this global market.

This includes:

### **CLS Monthly Market Report**

Published monthly, this report provides information on:

- The average daily volumes and values of trades submitted to CLS on trade date
- The average daily volumes and values by instrument (swap, spot and forward)
- Currency pairs – information showing trends in currency pairs (average daily spot values of currency pairs)

### **CLS Participation Report**

Published monthly, this report provides information about the number and type of third party participants in CLS.

Historical data is available for both reports.

For further information please contact: [corpcom@cls-group.com](mailto:corpcom@cls-group.com)