

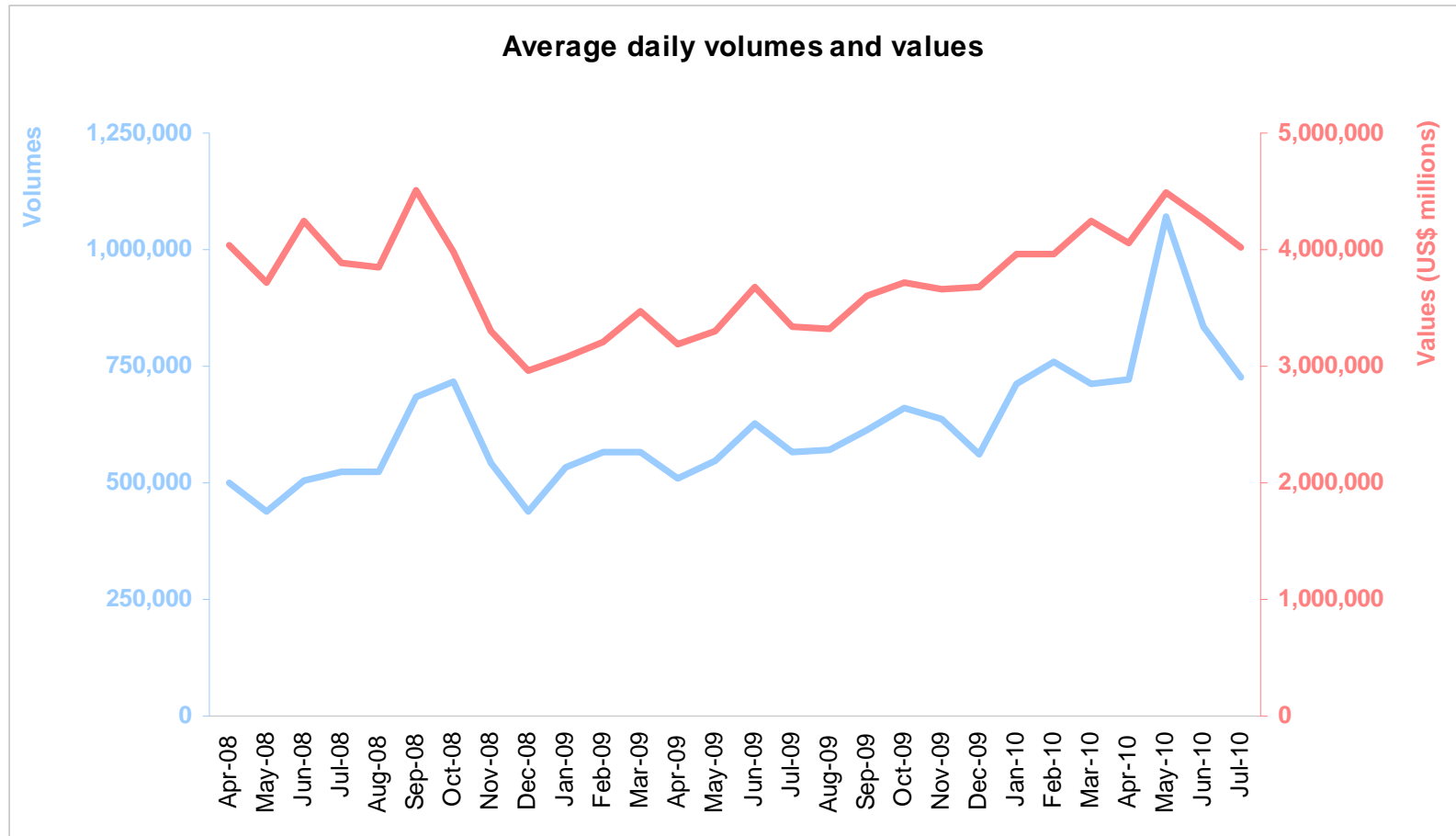


CLS Monthly Market Report July 2010

www.cls-group.com



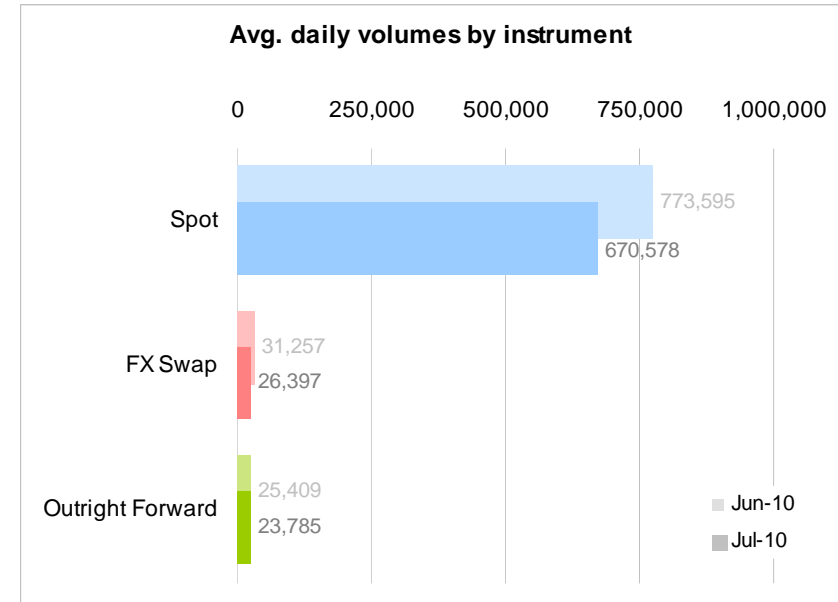
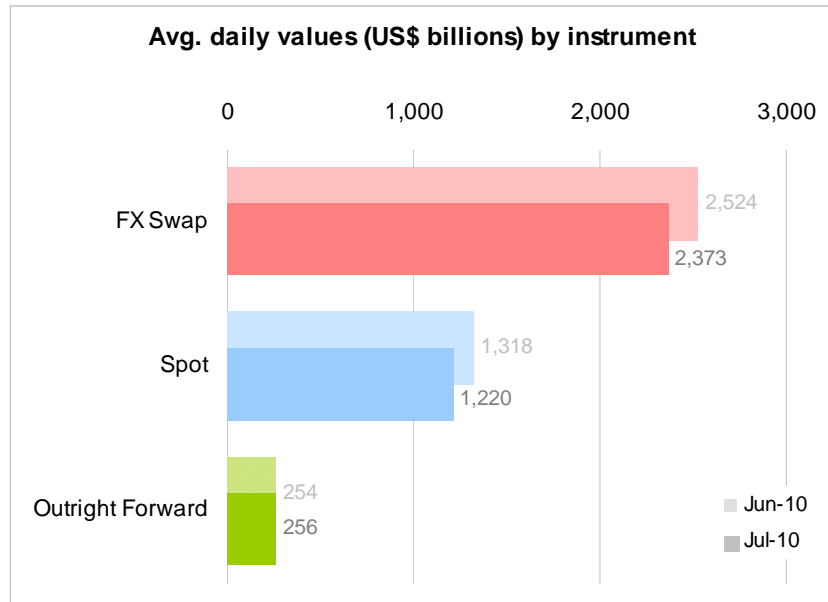
CLS Volumes and Values



These values are the total value of settlement instructions submitted to CLS on trade date. The values should be divided by two for spot and forward values and by four for swap values to equate to the values reported in the BIS tri-annual surveys

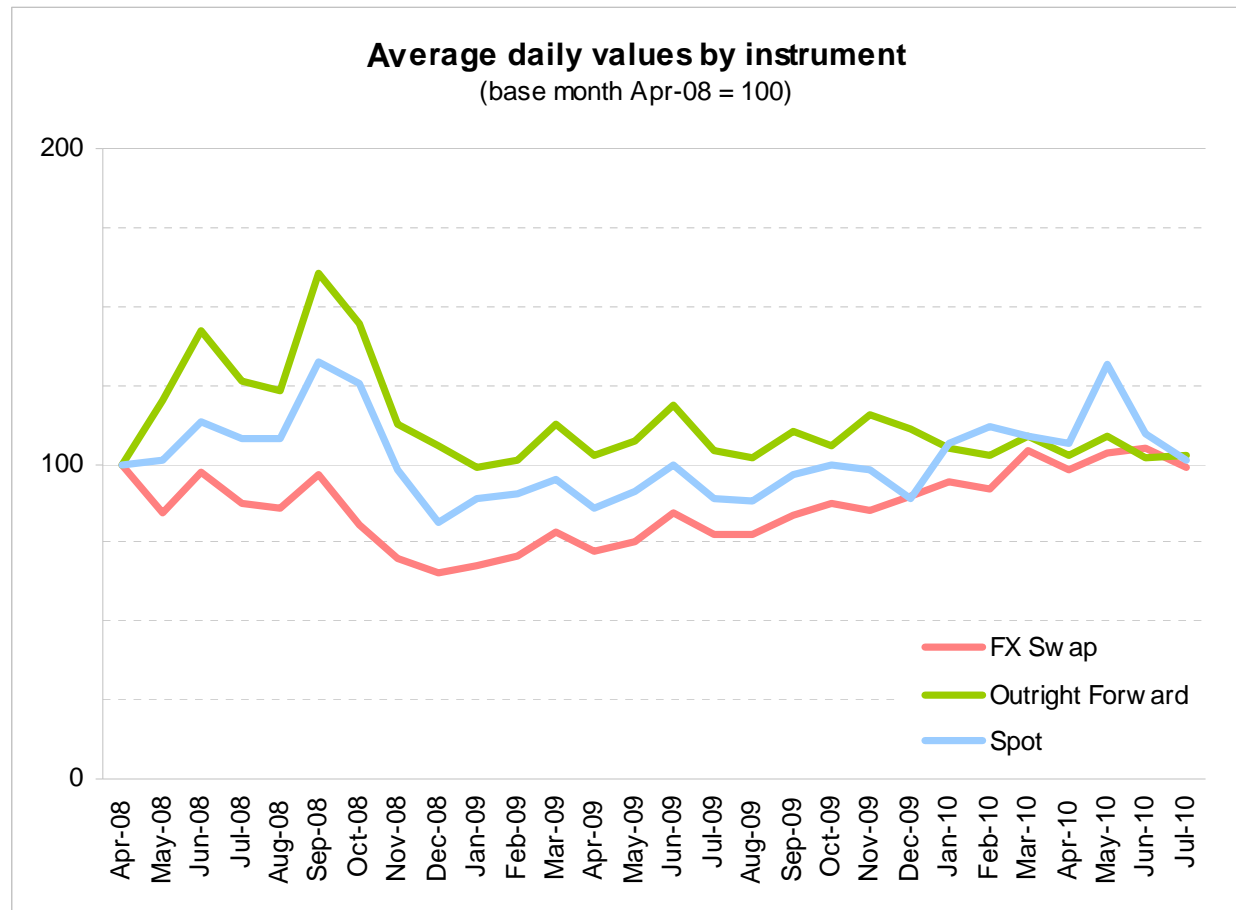


Value and volume by instrument month on month



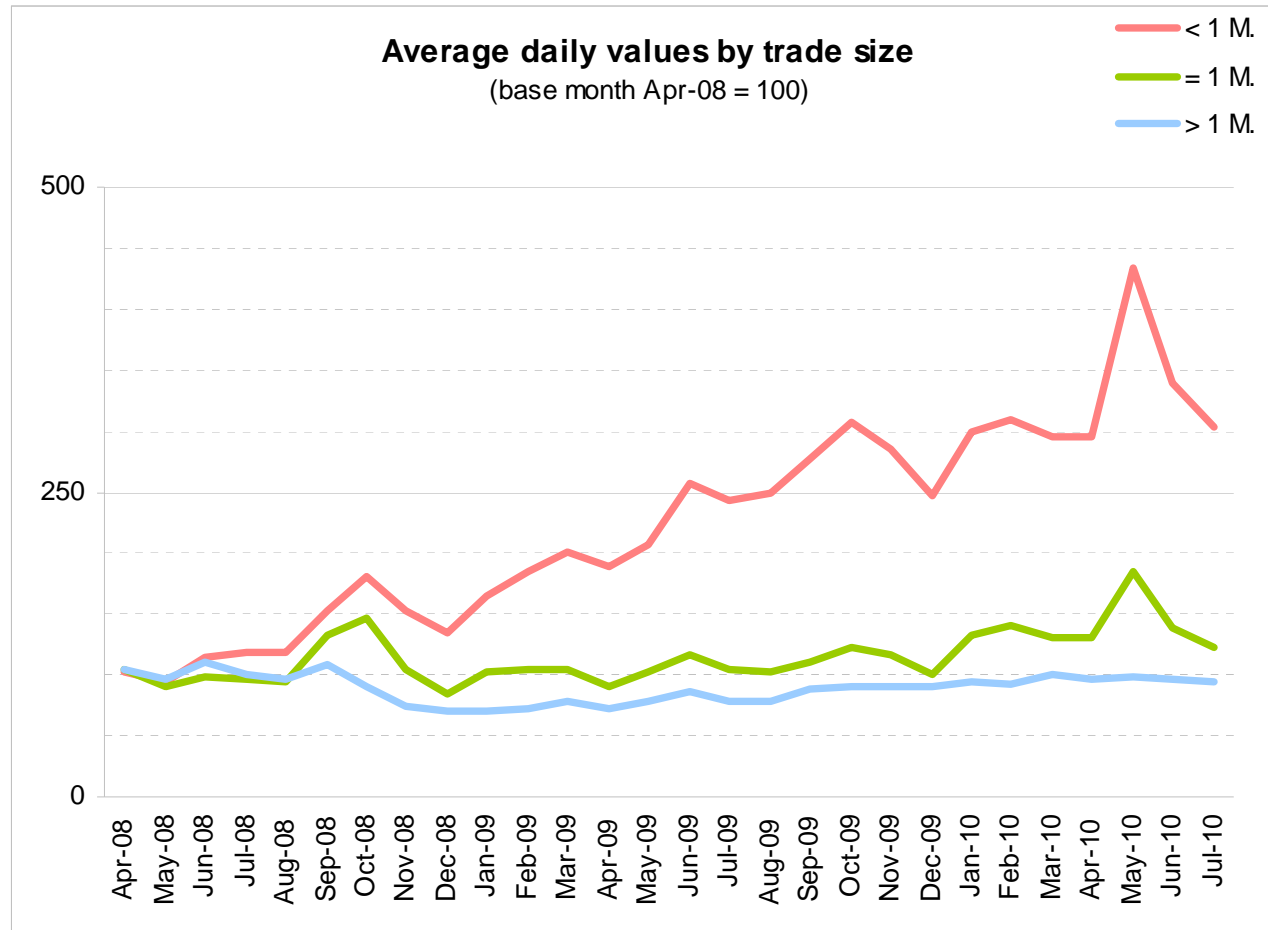
These values are the total value of settlement instructions submitted to CLS on trade date. The values should be divided by two for spot and forward values and by four for swap values to equate to the trade values reported in the BIS tri-annual surveys. (N.B. I/O Swaps are excluded from these figures)

CLS index on trade value by instrument



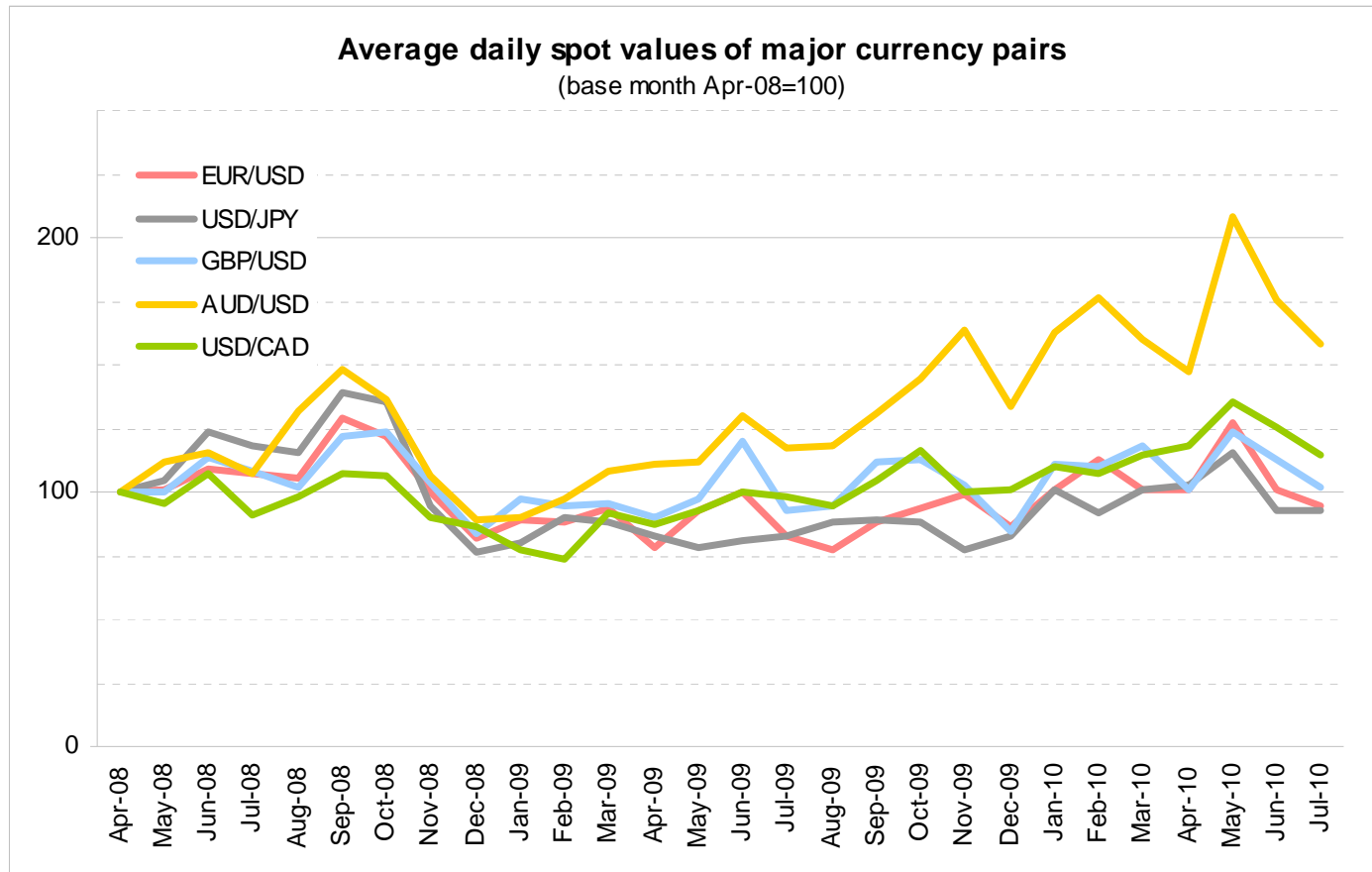
Value (US\$) of trades by instrument submitted to CLS by traded month relative to Apr-08

CLS index on trade value by size



Value (US\$) of trades by size (in base currency) submitted to CLS by traded month relative to Apr-08

CLS index of top 5 currency pairs



Value of spot trades in base currency by currency pair submitted to CLS by traded month relative to Apr-08

CLS indexes on other currency pairs

