

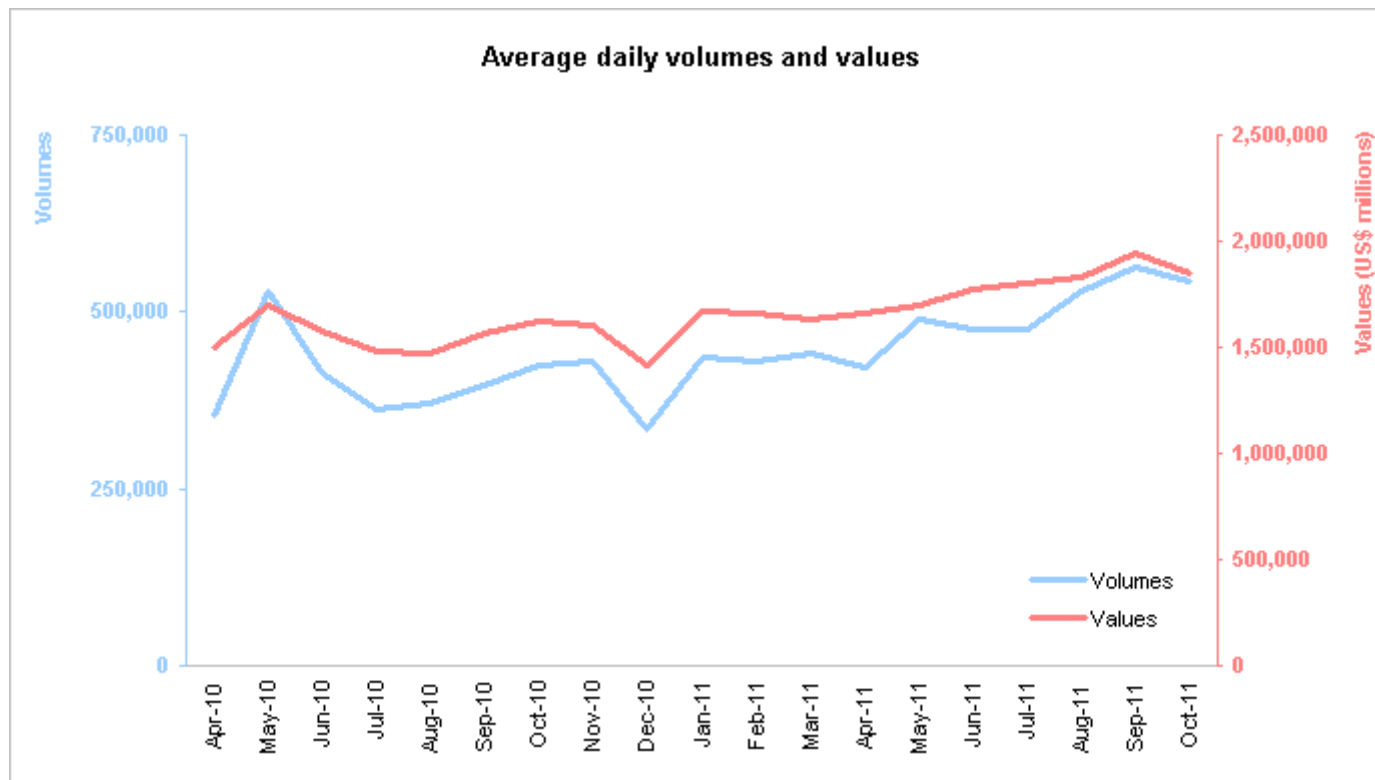


CLS Monthly Market Report October 2011

www.cls-group.com

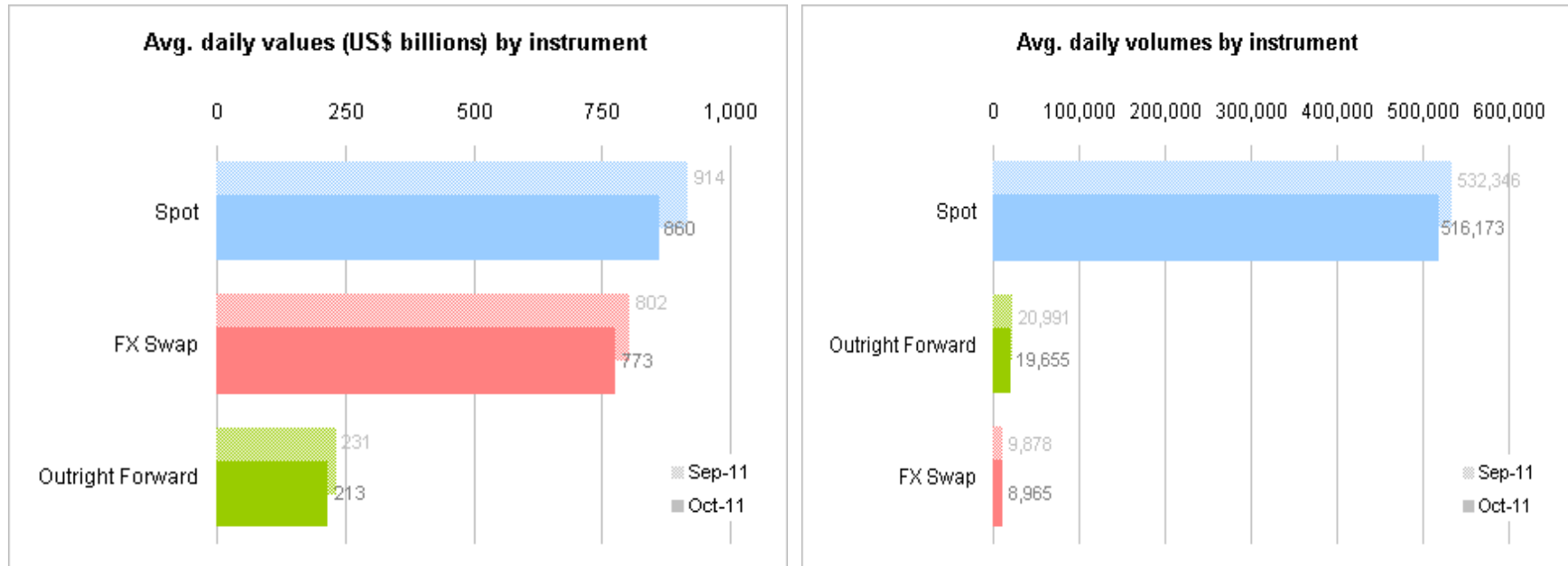


CLS Volumes and Values



The value and volume of trades in the market submitted to CLS by trade date.

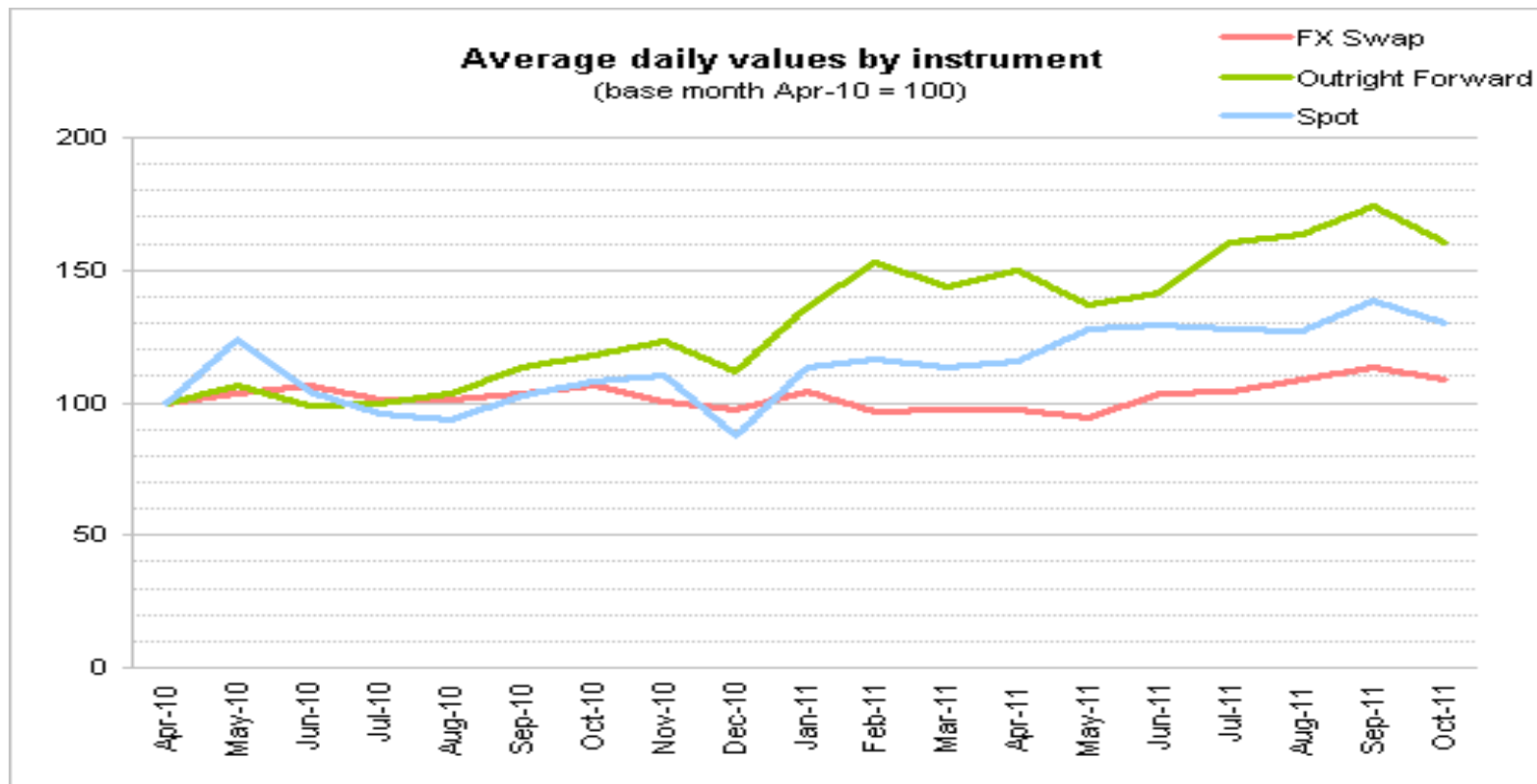
Value and volume by instrument month on month



The value and volume of trades in the market submitted to CLS by trade date.

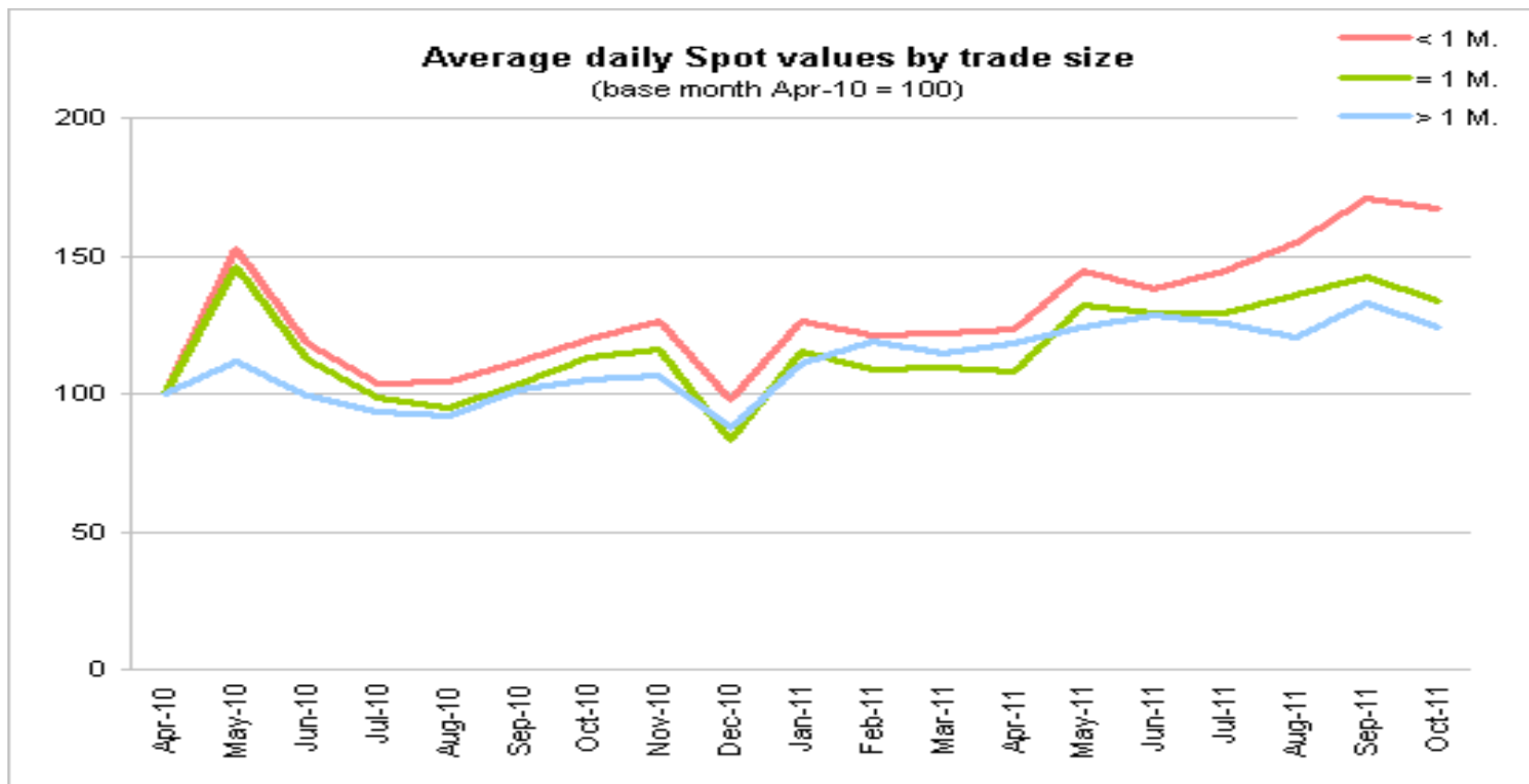
(N.B. The instrument type is derived by CLS and cannot be guaranteed to be 100% accurate.
I/O Swaps are excluded from these figures)

CLS index on trade value by instrument



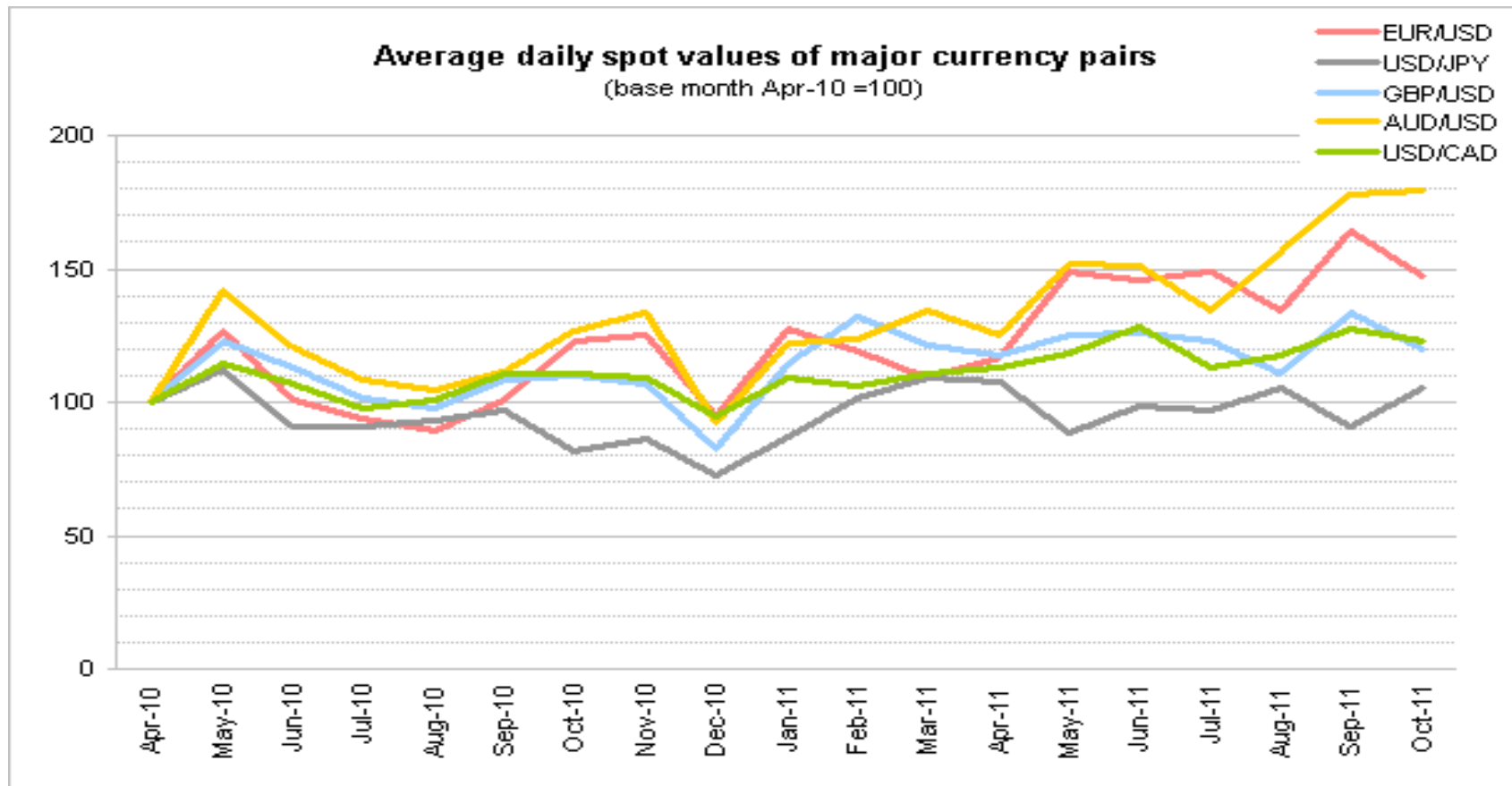
Growth in Value (US\$) of trades by instrument submitted to CLS by traded month relative to Apr-10

CLS index on trade value by size



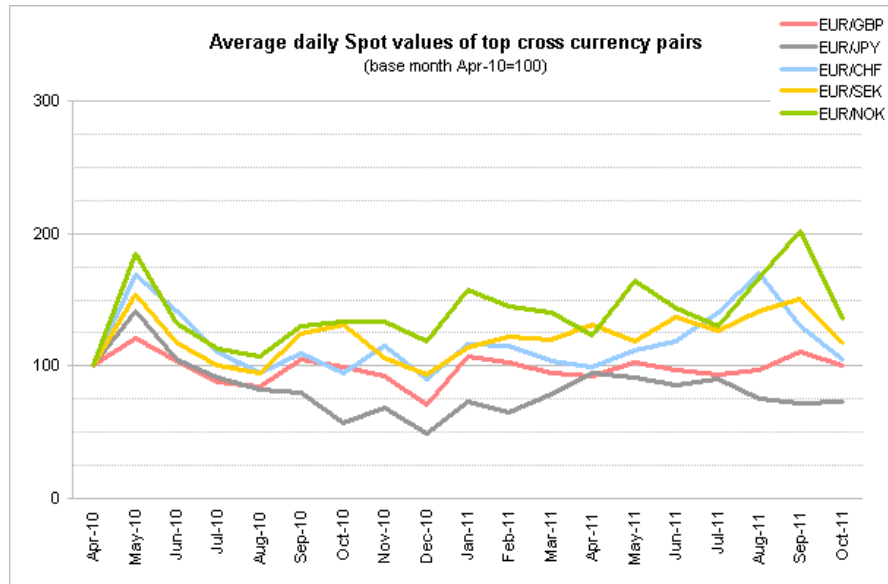
Growth in value (US\$) of trades by size (in base currency) submitted to CLS by traded month relative to Apr-10

CLS index of top 5 currency pairs

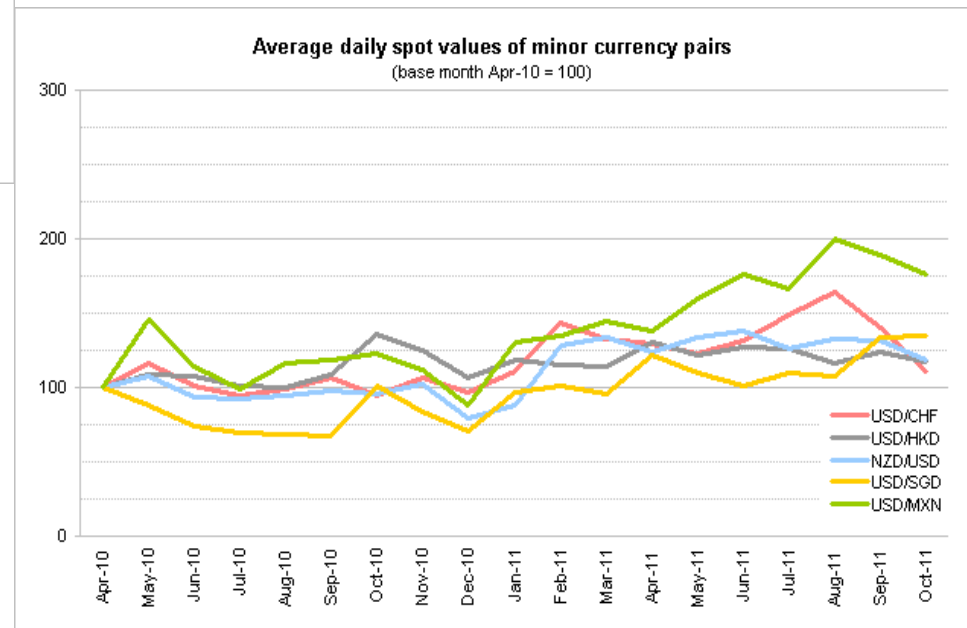


Growth in value of spot trades in base currency by currency pair submitted to CLS by traded month relative to Apr-10

CLS indexes on other currency pairs



Growth in value (US\$) of trades submitted to CLS by traded month relative to Apr-10



Growth in value (US\$) of trades submitted to CLS by traded month relative to Apr-10

