INSTRUMENT

EU50/EUR

EUR/AUD

EUR/CAD

EUR/CHF

EUR/DKK

EUR/GBP

EUR/JPY

EUR/NOK

EUR/NZD

EUR/PLN

EUR/SEK

EUR/SGD

EUR/USD

FR40/EUR

GBP/AUD

GBP/CHF

GBP/JPY

GBP/NZD

GBP/PLN

GBP/SGD

GBP/USD

HKD/JPY

JP225/USD

JP225Y/JPY

NAS100/USD

NATGAS/USE

NL25/EUR

NZD/CAD

NZD/CHF

NZD/JPY

NZD/SGD

NZD/USD

SG30/SGD

SGD/CHF

SGD/JPY

SOYBN/USD

SPX500/USD

SUGAR/USD

TRY/JPY

TWIX/USD

UK100/GBP

UK10YB/GBP

US30/USD

USB02Y/USD

USB05Y/USD

USB10Y/USD

USB30Y/USD

USD/CAD

USD/CHF

USD/CNH

USD/DKK

USD/JPY

USD/NOK

USD/PLN

USD/SEK

USD/SGD

WHEAT/USD

WTICO/USD

XCU/USD

XPD/USD

XPT/USD

ZAR/JPY

INSTRUMENT

AUD/HKD

CAD/HKD

CHF/HKD

CHF/ZAR

EUR/CZK

EUR/HKD

EUR/HUF

EUR/TRY

EUR/ZAR

GBP/HKD

GBP/ZAR

HK33/HKD

NZD/HKD

US2000/USD

USD/CZK

USD/HKD

USD/HUF

USD/MXN

USD/THB

USD/TRY

USD/ZAR

XAG/AUD

XAG/CAD

XAG/CHF

XAG/EUR

XAG/GBP

XAG/HKD

XAG/JPY

XAG/NZD

XAG/SGD

XAG/USD

XAU/AUD

XAU/CAD

XAU/CHF

XAU/EUR

XAU/GBP

XAU/HKD

XAU/JPY

XAU/NZD

XAU/SGD

XAU/USD

XAU/XAG

'Bound' used to control extent

of adverse slippage as % of overall adverse slippage

0.00%

1.59%

0.12%

0.03%

0.00%

0.04%

0.10%

0.00%

0.03%

0.22%

0.00%

0.00%

0.74%

0.00%

0.02%

0.08%

0.06%

0.00%

0.00%

0.00%

0.02%

0.00%

0.00%

0.00%

0.03%

0.09%

0.03%

0.00%

0.00%

0.00%

0.04%

0.00%

0.00%

0.00%

1.08%

0.00%

0.00%

0.00%

0.08%

0.54%

0.16%

0.00%

0.00%

0.00%

0.03%

0.02%

0.00%

0.35%

0.06%

0.00%

0.00%

0.44%

0.00%

0.69%

0.05%

0.07%

0.00%

0.00%

'Bound' used to control extent

of adverse slippage as % of overall adverse slippage

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.02%

0.00%

0.00%

0.00%

0.02%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.29%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.09%

0.00%

0.75%

1.04%

8.97%

3.48%

10.53%

0.22%

3.45%

17.19%

9.36%

4.82%

7.22%

32.12%

0.52%

5.45%

12.91%

5.67%

2.98%

16.62%

3.80%

23.32%

0.62%

39.36%

0.75%

0.00%

0.43%

0.47%

15.97%

7.61%

2.71%

8.65%

42.52%

2.88%

0.00%

0.00%

25.56%

0.00%

0.12%

0.00%

0.00%

0.00%

0.18%

0.00%

1.66%

0.00%

0.00%

0.00%

0.00%

1.02%

1.22%

10.10%

9.65%

3.99%

20.49%

3.07%

15.81%

3.45%

0.40%

0.45%

6.78%

69.01%

0.00%

0.00%

0.00%

0.00%

8.37%

0.00%

15.88%

0.33%

1.72%

9.42%

25.23%

8.13%

0.00%

0.00%

2.61%

1.65%

0.00%

0.00%

2.05%

0.00%

6.67%

3.26%

9.09%

3.03%

0.00%

2.22%

0.45%

100.00%

0.00%

0.00%

0.00%

3.53%

0.00%

0.00%

0.00%

0.00%

0.00%

12.50%

0.00%

0.00%

0.00%

0.55%

0.00%

0.38%

0.08%

0.61%

0.19%

0.00%

0.10%

0.54%

1.40%

3.56%

0.00%

4.12%

2.55%

0.03%

0.00%

2.03%

1.42%

0.21%

1.66%

0.00%

1.01%

0.07%

0.53%

0.75%

0.00%

0.13%

0.02%

1.68%

1.67%

0.00%

0.26%

0.79%

0.09%

0.00%

0.00%

0.00%

0.00%

0.03%

0.00%

0.00%

0.00%

0.00%

0.00%

0.42%

0.00%

0.00%

0.00%

0.00%

0.03%

0.09%

0.00%

0.44%

0.73%

1.23%

0.31%

0.69%

2.30%

0.00%

0.11%

9.86%

0.00%

15.49%

0.00%

100 - 90

0.00%

0.00%

0.00%

0.00%

0.00%

1.81%

0.00%

0.00%

0.52%

1.13%

0.00%

0.00%

0.00%

0.58%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.45%

0.00%

0.00%

0.00%

0.00%

0.85%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.07%

0.00%

0.38%

0.05%

0.61%

0.24%

0.00%

0.17%

0.50%

1.40%

3.06%

0.00%

0.00%

0.73%

0.06%

0.00%

1.62%

0.39%

0.19%

0.69%

0.84%

0.17%

0.07%

2.13%

0.00%

0.00%

0.14%

0.00%

4.20%

0.36%

0.00%

1.75%

0.00%

0.19%

0.00%

0.00%

0.00%

0.01%

0.00%

0.00%

0.00%

0.00%

0.00%

0.54%

0.00%

0.00%

0.00%

0.00%

0.09%

0.31%

0.00%

0.00%

0.53%

0.31%

2.41%

2.30%

0.00%

0.00%

0.00%

0.00%

0.00%

90 - 80

PIPS

0.95%

0.00%

0.00%

0.00%

3.03%

4.69%

0.00%

0.00%

0.52%

0.90%

0.48%

0.00%

0.00%

0.52%

0.00%

0.00%

0.25%

0.00%

0.00%

0.00%

0.25%

9.09%

3.03%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.99%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

2.04%

0.00%

0.05%

0.00%

0.00%

0.01%

0.93%

0.34%

0.00%

0.15%

0.23%

3.86%

1.50%

0.00%

1.03%

0.73%

0.07%

0.27%

1.13%

0.54%

0.18%

0.49%

0.84%

1.01%

0.09%

2.66%

0.00%

0.00%

0.23%

0.02%

3.36%

1.01%

0.07%

0.87%

0.00%

0.25%

0.00%

0.00%

2.22%

0.00%

0.02%

0.00%

0.00%

0.00%

0.00%

0.00%

0.72%

0.00%

0.00%

0.00%

0.00%

0.19%

0.06%

0.67%

0.88%

0.61%

2.72%

0.61%

3.78%

0.57%

0.00%

0.35%

0.00%

0.00%

0.00%

0.00%

80 - 70

PIPS

0.00%

0.00%

0.00%

0.80%

0.00%

4.33%

0.00%

0.00%

0.00%

1.35%

0.00%

0.00%

0.00%

1.63%

0.83%

0.00%

0.25%

0.00%

0.00%

0.00%

0.13%

0.00%

0.00%

0.00%

2.22%

0.45%

0.00%

0.00%

0.00%

0.00%

1.91%

0.00%

0.00%

0.00%

0.00%

0.66%

0.00%

0.00%

0.00%

0.00%

0.08%

0.00%

0.00%

0.13%

0.65%

0.24%

0.00%

0.05%

0.62%

1.40%

2.50%

0.00%

4.12%

2.92%

0.06%

0.00%

0.96%

0.39%

0.69%

0.36%

2.53%

0.84%

0.14%

4.26%

0.00%

1.54%

0.36%

0.25%

5.04%

0.65%

0.20%

2.16%

0.79%

0.32%

0.00%

0.00%

0.74%

0.00%

0.04%

0.00%

0.00%

0.00%

0.00%

1.24%

0.00%

0.00%

0.00%

16.67%

0.24%

0.44%

2.36%

0.67%

1.53%

3.09%

0.00%

0.80%

0.36%

0.00%

0.00%

0.00%

0.00%

70 - 60

PIPS

0.00%

0.00%

0.00%

0.80%

0.00%

12.27%

0.67%

0.00%

0.00%

1.13%

0.96%

0.00%

0.00%

1.34%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.25%

9.09%

3.03%

0.00%

1.11%

0.00%

0.00%

12.50%

0.00%

2.21%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.19%

0.00%

0.00%

0.22%

1.58%

0.39%

0.00%

0.12%

0.50%

9.47%

0.87%

0.00%

4.12%

7.66%

0.08%

0.54%

1.48%

0.54%

0.73%

0.89%

2.53%

1.01%

0.16%

7.45%

0.00%

0.00%

0.55%

0.04%

13.45%

0.65%

0.41%

0.77%

0.79%

0.22%

0.00%

0.00%

1.85%

0.00%

0.04%

0.00%

0.00%

0.00%

0.00%

1.89%

2.08%

0.00%

0.00%

0.00%

0.00%

0.17%

0.06%

0.67%

0.44%

0.75%

2.45%

6.19%

1.15%

0.00%

0.50%

49.00%

0.00%

0.00%

0.00%

Adverse to client slippage as % of overall adverse slippage

60 - 50

0.00%

0.00%

0.00%

0.80%

0.00%

2.17%

0.00%

0.00%

0.00%

0.23%

0.48%

0.00%

0.00%

1.92%

0.00%

6.25%

0.25%

0.07%

0.00%

0.00%

0.25%

9.09%

0.00%

9.09%

2.22%

0.90%

0.00%

0.00%

0.00%

0.00%

5.15%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

2.04%

0.00%

0.31%

0.00%

0.00%

0.39%

0.77%

0.15%

0.00%

0.07%

1.00%

5.26%

1.87%

0.00%

5.15%

6.93%

0.09%

0.27%

1.04%

0.49%

0.44%

0.93%

3.02%

0.23%

0.53%

18.66%

15.38%

1.01%

0.08%

10.92%

0.34%

0.00%

0.47%

2.22%

0.00%

2.22%

0.00%

0.00%

0.00%

0.00%

3.36%

0.00%

0.00%

0.00%

0.25%

0.03%

1.35%

0.83%

1.53%

8.93%

1.72%

0.00%

1.34%

33.44%

0.00%

0.00%

50 - 40

PIPS

0.00%

0.00%

1.54%

0.40%

0.00%

3.61%

0.33%

0.00%

0.00%

1.91%

0.00%

0.00%

5.98%

3.31%

0.00%

1.26%

0.40%

0.00%

6.67%

9.09%

3.03%

0.00%

10.00%

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10.23%

3.13%

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37.50%

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0.75%

0.61%

1.06%

0.24%

0.00%

0.12%

1.33%

14.04%

1.93%

3.61%

7.22%

3.65%

0.22%

1.91%

1.13%

0.49%

1.00%

1.95%

3.38%

4.87%

0.41%

6.91%

0.00%

0.00%

2.12%

0.10%

13.45%

1.16%

0.07%

2.42%

0.00%

0.54%

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0.00%

2.22%

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0.18%

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0.00%

0.35%

3.77%

7.32%

0.00%

0.00%

11.76%

66.67%

0.33%

0.22%

2.02%

5.26%

1.47%

8.64%

7.06%

5.84%

2.30%

0.40%

3.55%

0.00%

0.00%

0.00%

0.00%

40 - 30

0.00%

0.00%

0.00%

1.59%

0.00%

1.81%

0.00%

0.00%

1.05%

1.13%

1.44%

0.00%

0.00%

5.40%

3.31%

0.00%

2.26%

1.06%

0.00%

6.67%

1.38%

9.09%

3.03%

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13.33%

6.76%

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0.00%

12.50%

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14.90%

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2.17%

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0.66%

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1.20%

0.00%

1.89%

1.24%

1.42%

0.63%

5.26%

0.66%

2.22%

11.93%

3.93%

6.02%

18.56%

0.73%

0.75%

4.09%

4.35%

1.42%

2.17%

3.00%

9.28%

6.88%

1.28%

12.77%

42.54%

47.69%

5.30%

0.39%

2.52%

1.38%

0.68%

2.16%

2.36%

0.70%

0.00%

0.00%

0.37%

0.96%

0.59%

8.33%

0.00%

0.00%

1.18%

13.21%

11.99%

0.00%

0.00%

0.00%

0.00%

0.87%

0.44%

4.38%

10.96%

2.84%

7.65%

8.59%

15.46%

1.15%

0.40%

5.03%

0.00%

0.00%

0.00%

1.64%

30 - 20

PIPS

0.00%

0.00%

0.00%

2.39%

3.03%

5.78%

1.00%

3.45%

2.62%

4.73%

3.83%

0.18%

0.00%

38.62%

3.31%

25.00%

0.50%

2.71%

0.00%

6.67%

3.01%

0.00%

3.03%

0.00%

38.89%

11.26%

0.00%

0.00%

25.00%

0.00%

24.76%

3.13%

6.52%

0.00%

2.91%

3.97%

12.50%

0.00%

6.12%

0.00%

3.30%

0.00%

9.81%

5.72%

5.52%

1.84%

0.00%

2.54%

6.22%

19.30%

16.34%

19.28%

24.74%

4.01%

4.09%

17.98%

11.25%

4.79%

7.44%

13.70%

27.43%

6.21%

6.16%

13.83%

37.31%

17.16%

26.89%

2.97%

2.98%

10.04%

12.60%

2.75%

8.89%

0.68%

1.92%

2.56%

54.17%

0.00%

0.00%

6.91%

44.32%

0.00%

0.00%

76.47%

0.00%

5.16%

3.67%

9.43%

21.05%

8.72%

14.81%

23.01%

14.43%

11.49%

3.98%

30.24%

0.00%

0.00%

0.00%

2.87%

20 - 10

PIPS

0.00%

0.00%

4.62%

8.76%

3.03%

7.58%

3.01%

3.45%

8.90%

12.44%

0.36%

2.08%

14.34%

9.92%

0.00%

3.02%

6.61%

0.00%

13.33%

8.66%

0.00%

12.12%

0.00%

6.67%

0.00%

0.00%

25.00%

50.00%

17.59%

25.00%

23.91%

0.00%

7.77%

5.96%

25.00%

0.62%

18.37%

11.11%

16.37%

0.00%

		> 10 PIPS	10 - 9 PIPS	9 - 8 PIPS	8 - 7 PIPS	7 - 6 PIPS	6 - 5 PIPS	5 - 4 PIPS	4 - 3 PIPS	3 - 2 PIPS	2 - 1 PIPS	1 - 0 PIPS	Adverse to client slippage	No slippage	Beneficial to client slippage	0 - 1 PIPS	1 - 2 PIPS	2 - 3 PIPS	3 - 4 PIPS	4 - 5 PIPS	5 - 6 PIPS	6 - 7 PIPS	7 - 8 PIPS	8 - 9 PIPS	9 - 10 PIPS	> 10 PIPS
AU200/AUD	0.00%	0.00%	0.00%	1.92%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.85%	94.23%	6.63%	88.14%	5.23%	95.12%	4.88%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/CAD	0.03%	2.63%	0.54%	0.09%	0.41%	0.36%	0.73%	0.27%	0.36%	0.54%	4.35%	89.71%	21.69%	56.88%	21.43%	93.30%	3.85%	1.33%	0.37%	0.41%	0.28%	0.05%	0.00%	0.09%	0.00%	0.32%
AUD/CHF	0.01%	2.79%	0.00%	0.00%	0.07%	0.40%	0.13%	0.40%	0.13%	0.20%	1.86%	94.03%	21.58%	58.12%	20.30%	97.25%	1.55%	0.14%	0.85%	0.07%	0.14%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/JPY	0.12%	2.46%	0.10%	0.49%	0.36%	0.07%	0.26%	0.30%	0.59%	1.35%	5.09%	88.93%	26.86%	47.97%	25.17%	92.29%	4.87%	0.74%	0.35%	0.21%	0.46%	0.25%	0.18%	0.00%	0.11%	0.56%
AUD/NZD	0.10%	5.29%	1.29%	0.24%	0.12%	0.94%	0.71%	2.00%	1.18%	0.82%	3.17%	84.25%	16.26%	69.11%	14.63%	94.26%	3.52%	0.65%	0.78%	0.13%	0.26%	0.00%	0.00%	0.00%	0.13%	0.26%
AUD/SGD	0.00%	6.04%	0.67%	2.01%	0.00%	4.03%	0.00%	0.67%	1.34%	0.00%	14.09%	71.14%	17.05%	58.70%	24.26%	92.92%	1.42%	2.36%	0.94%	0.47%	1.89%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/USD	0.06%	1.26%	0.22%	0.04%	0.30%	0.26%	0.26%	0.30%	0.26%	0.69%	3.51%	92.89%	19.99%	60.67%	19.34%	94.23%	2.96%	0.85%	0.58%	0.23%	0.21%	0.21%	0.25%	0.04%	0.14%	0.29%
BCO/USD	0.05%	0.48%	0.14%	0.19%	0.30%	0.45%	0.69%	1.42%	3.62%	6.43%	36.62%	49.68%	20.48%	59.27%	20.25%	48.87%	37.20%	6.70%	3.99%	1.50%	0.54%	0.31%	0.18%	0.10%	0.11%	0.48%
CAD/CHF	0.02%	1.43%	0.00%	0.00%	0.00%	0.11%	0.06%	0.17%	0.17%	0.23%	1.48%	96.34%	20.61%	58.66%	20.73%	97.50%	1.53%	0.23%	0.23%	0.00%	0.17%	0.17%	0.17%	0.00%	0.00%	0.00%
CAD/JPY	0.01%	2.91%	0.42%	0.33%	0.19%	0.22%	0.52%	0.29%	0.59%	1.02%	4.85%	88.68%	31.33%	38.47%	30.20%	91.70%	5.22%	1.24%	0.46%	0.22%	0.13%	0.28%	0.18%	0.04%	0.03%	0.48%
CAD/SGD	0.00%	9.81%	0.00%	0.21%	1.71%	0.43%	0.00%	0.00%	1.71%	3.84%	4.48%	77.83%	31.95%	42.03%	26.02%	90.31%	3.40%	1.57%	0.00%	1.57%	1.05%	0.79%	1.31%	0.00%	0.00%	0.00%
CH20/CHF	0.00%	5.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.00%	15.00%	75.00%	12.58%	79.87%	7.55%	91.67%	8.33%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CHF/JPY	0.07%	21.14%	1.93%	1.04%	1.69%	1.27%	0.47%	1.74%	1.65%	4.52%	9.42%	55.13%	29.36%	48.68%	21.96%	72.37%	8.50%	3.27%	3.59%	2.20%	4.22%	1.07%	0.13%	1.64%	0.13%	2.89%
CHINAH/HKD	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.03%	15.15%	81.82%	0.00%	3.59%	92.82%	3.59%	6.06%	69.70%	6.06%	15.15%	3.03%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CN50/USD	0.00%	0.66%	0.00%	0.00%	0.00%	0.00%	0.00%	0.66%	3.97%	6.62%	13.25%	74.83%	19.66%	57.94%	22.40%	60.47%	24.42%	9.88%	1.16%	2.33%	1.16%	0.00%	0.00%	0.58%	0.00%	0.00%
CORN/USD	0.20%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	2.56%	95.67%	1.77%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
DE10YB/EUR	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.08%	3.23%	6.45%	35.48%	53.76%	11.18%	79.57%	9.25%	58.44%	25.97%	14.29%	1.30%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
DE30/EUR	1.00%	0.37%	0.09%	0.09%	0.19%	0.28%	0.31%	0.74%	1.79%	4.82%	15.71%	75.62%	24.02%	55.79%	20.19%	79.65%	12.83%	3.87%	1.55%	0.77%	0.36%	0.22%	0.18%	0.11%	0.11%	0.35%
ESPIX/EUR	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	66.67%	33.33%	1.99%	97.35%	0.66%	0.00%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%

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As a % of overall trades

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2.11%

0.00%

0.00%

0.00%

0.00%

0.20%

0.13%

0.61%

1.65%

0.50%

5.96%

1.40%

6.75%

1.42%

0.00%

0.47%

52.26%

0.00%

0.00%

0.00%

Beneficial to client slippage as % of overall beneficial slippage

50 - 60

0.00%

0.00%

0.00%

0.00%

1.82%

5.86%

0.00%

0.00%

0.00%

0.00%

0.00%

2.86%

2.42%

1.60%

0.00%

0.00%

0.12%

0.00%

0.00%

0.24%

5.88%

0.00%

0.00%

7.14%

1.38%

0.00%

14.29%

0.00%

4.28%

0.00%

0.00%

0.00%

1.02%

0.00%

0.00%

0.00%

0.00%

0.00%

0.24%

0.00%

0.38%

0.08%

0.09%

0.00%

4.17%

0.00%

0.33%

2.35%

0.58%

0.00%

3.03%

0.00%

0.04%

0.00%

0.81%

0.21%

0.38%

0.06%

2.06%

1.58%

0.08%

4.95%

2.07%

0.00%

0.59%

7.04%

0.00%

0.65%

0.00%

0.07%

0.00%

0.00%

7.57%

0.00%

0.03%

3.70%

0.00%

0.00%

0.00%

0.00%

1.06%

0.00%

0.00%

23.08%

0.03%

0.10%

0.30%

0.55%

0.62%

6.62%

3.54%

0.71%

0.00%

0.00%

0.00%

0.00%

0.00%

60-70

0.00%

1.19%

0.00%

0.41%

0.00%

1.80%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.59%

0.00%

0.00%

0.00%

0.12%

0.00%

0.00%

0.12%

0.00%

6.45%

8.33%

4.76%

0.92%

0.00%

0.00%

0.00%

2.77%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.14%

0.00%

0.00%

0.05%

0.09%

0.16%

0.00%

0.00%

0.28%

2.35%

0.99%

0.00%

3.03%

0.56%

0.02%

0.00%

0.46%

0.16%

0.28%

0.34%

0.82%

0.00%

0.05%

2.20%

2.07%

8.70%

0.29%

0.00%

0.70%

0.26%

0.00%

0.39%

0.00%

0.20%

0.00%

0.00%

0.00%

0.00%

0.02%

0.00%

0.00%

0.00%

0.00%

0.00%

0.93%

0.00%

0.00%

0.00%

0.00%

0.23%

0.22%

0.00%

1.10%

0.21%

6.62%

0.84%

3.86%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

70 - 80

0.00%

0.00%

0.00%

0.41%

0.00%

0.90%

0.00%

0.00%

0.00%

1.09%

0.00%

0.00%

1.06%

0.00%

0.00%

0.00%

0.06%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

1.19%

0.46%

0.00%

0.00%

11.11%

1.82%

0.00%

1.92%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.14%

0.00%

0.00%

0.05%

0.23%

0.00%

0.00%

0.00%

0.20%

0.78%

0.25%

0.00%

3.03%

2.79%

0.05%

0.00%

0.08%

0.16%

0.10%

0.06%

0.00%

0.32%

0.05%

2.75%

0.00%

0.00%

0.31%

0.00%

7.75%

1.75%

0.08%

0.00%

0.00%

0.14%

0.00%

0.00%

0.00%

0.00%

0.01%

0.00%

0.00%

0.00%

0.06%

0.00%

0.60%

0.00%

0.00%

0.00%

0.00%

0.18%

0.13%

0.91%

0.00%

0.12%

3.97%

0.00%

2.25%

0.00%

0.00%

0.09%

0.00%

0.00%

0.00%

0.00%

80 - 90

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

1.09%

0.00%

0.00%

0.00%

0.35%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.36%

0.00%

0.00%

0.00%

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0.00%

0.00%

1.06%

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0.00%

0.00%

0.00%

0.03%

0.00%

0.00%

0.01%

0.19%

0.00%

0.00%

0.00%

0.07%

0.78%

1.32%

0.00%

0.00%

0.56%

0.02%

0.39%

0.04%

0.05%

0.08%

0.28%

0.00%

0.00%

0.04%

1.10%

0.69%

0.00%

0.23%

0.00%

2.11%

0.09%

0.00%

0.07%

0.00%

0.07%

0.00%

0.00%

0.00%

0.00%

0.02%

0.00%

0.00%

0.00%

0.00%

2.70%

0.44%

0.00%

0.00%

0.00%

0.00%

0.03%

0.19%

0.61%

0.55%

0.18%

1.32%

0.28%

2.89%

0.00%

0.00%

0.12%

9.18%

0.00%

9.09%

0.00%

90 - 100

0.00%

0.00%

0.00%

0.41%

0.00%

0.90%

0.00%

0.00%

0.00%

0.00%

0.54%

0.00%

0.00%

0.77%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

3.23%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

1.21%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.03%

0.00%

0.00%

0.06%

0.65%

0.05%

0.00%

0.44%

0.63%

16.86%

2.73%

0.00%

3.03%

4.47%

0.27%

3.15%

1.16%

1.01%

0.37%

1.12%

1.99%

1.65%

3.15%

0.18%

30.77%

0.69%

0.00%

1.14%

0.29%

21.13%

0.09%

0.08%

0.13%

1.27%

0.41%

0.00%

0.00%

0.54%

0.00%

0.05%

0.00%

0.00%

0.00%

0.06%

0.00%

1.96%

0.00%

0.00%

0.00%

0.00%

0.73%

0.26%

5.79%

4.40%

0.89%

11.92%

4.76%

0.00%

0.00%

0.77%

5.60%

95.65%

83.33%

0.00%

> 100 PIPS

0.82%

0.00%

0.00%

1.24%

1.82%

1.35%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

1.30%

0.00%

0.00%

0.00%

0.12%

0.00%

0.00%

0.12%

0.00%

6.45%

0.00%

2.38%

1.38%

100.00%

0.00%

0.00%

0.00%

3.11%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.33%

0.00%

As a % of overall trades

Beneficial to client slippage as % of overall beneficial slippage

Adverse to client slippage as % of overall adverse slippage