## PERIOD: April - June 2023

| INSTRUMENT | 'Bound' used to control extent of adverse slippage as % of overall adverse slippage | Adverse to client slippage as % of overall adverse slippage | | | | | | | | | | | As a % of overall trades | | | Beneficial to client slippage as % of overall beneficial slippage | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | > 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% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 4.76% | 0.00% | 0.00% | 95.24% | 4.05% | 92.10% | 3.85% | 90.00% | 0.00% | 10.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| AUD/CAD | 0.06% | 0.69% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.20% | 0.59% | 1.98% | 96.53% | 12.27% | 75.69% | 12.04% | 96.26% | 2.53% | 0.61% | 0.10% | 0.10% | 0.30% | 0.00% | 0.00% | 0.00% | 0.00% | 0.10% |
| AUD/CHF | 0.07% | 0.42% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.14% | 0.28% | 0.42% | 0.70% | 98.03% | 12.72% | 75.16% | 12.12% | 98.23% | 0.89% | 0.15% | 0.15% | 0.15% | 0.00% | 0.15% | 0.00% | 0.00% | 0.15% | 0.15% |
| AUD/JPY | 0.27% | 0.23% | 0.00% | 0.00% | 0.05% | 0.00% | 0.00% | 0.00% | 0.09% | 0.27% | 2.33% | 97.03% | 21.60% | 57.39% | 21.02% | 97.51% | 1.97% | 0.38% | 0.09% | 0.00% | 0.00% | 0.05% | 0.00% | 0.00% | 0.00% | 0.00% |
| AUD/NZD | 0.12% | 2.77% | 0.00% | 0.25% | 0.25% | 0.00% | 0.00% | 0.50% | 0.25% | 1.01% | 5.04% | 89.92% | 6.87% | 85.80% | 7.34% | 95.28% | 2.59% | 0.47% | 0.47% | 0.00% | 0.24% | 0.24% | 0.24% | 0.00% | 0.00% | 0.47% |
| AUD/SGD | 0.00% | 3.70% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.85% | 1.85% | 92.59% | 9.61% | 81.14% | 9.25% | 88.46% | 1.92% | 9.62% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| AUD/USD | 0.11% | 0.41% | 0.07% | 0.07% | 0.15% | 0.00% | 0.04% | 0.04% | 0.19% | 0.26% | 1.27% | 97.50% | 12.92% | 74.68% | 12.40% | 97.86% | 1.44% | 0.27% | 0.04% | 0.16% | 0.04% | 0.04% | 0.08% | 0.00% | 0.00% | 0.08% |
| BCO/USD | 0.02% | 0.27% | 0.10% | 0.04% | 0.11% | 0.11% | 0.36% | 0.79% | 1.59% | 3.44% | 28.63% | 64.57% | 18.34% | 63.60% | 18.05% | 65.04% | 27.77% | 3.55% | 1.92% | 0.78% | 0.21% | 0.26% | 0.18% | 0.04% | 0.05% | 0.22% |
| CAD/CHF | 0.10% | 0.00% | 0.00% | 0.00% | 0.00% | 0.08% | 0.08% | 0.00% | 0.08% | 0.00% | 1.61% | 98.15% | 13.79% | 72.17% | 14.04% | 98.03% | 1.50% | 0.16% | 0.16% | 0.08% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.08% |
| CAD/JPY | 0.07% | 0.70% | 0.00% | 0.00% | 0.00% | 0.06% | 0.00% | 0.00% | 0.23% | 0.52% | 2.97% | 95.52% | 19.84% | 59.97% | 20.19% | 96.85% | 2.25% | 0.57% | 0.11% | 0.11% | 0.00% | 0.00% | 0.06% | 0.00% | 0.00% | 0.00% |
| CAD/SGD | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.54% | 98.46% | 9.52% | 80.67% | 9.81% | 98.51% | 1.49% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| CH20/CHF | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 11.11% | 22.22% | 66.67% | 13.64% | 78.79% | 7.58% | 80.00% | 0.00% | 0.00% | 20.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| CHF/JPY | 0.19% | 0.80% | 0.00% | 0.24% | 0.32% | 0.00% | 0.08% | 0.16% | 0.16% | 1.12% | 5.29% | 91.82% | 20.00% | 61.21% | 18.79% | 93.69% | 3.84% | 1.54% | 0.68% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.09% | 0.17% |
| CHINAH/HKD | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 14.29% | 14.29% | 71.43% | 0.00% | 1.06% | 98.03% | 0.91% | 0.00% | 100.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| CN50/USD | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 7.69% | 5.77% | 86.54% | 14.69% | 75.71% | 9.60% | 82.35% | 17.65% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| CORN/USD | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 2.35% | 97.65% | 2.53% | 95.40% | 2.08% | 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% | 1.85% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 3.70% | 3.70% | 29.63% | 61.11% | 7.70% | 85.02% | 7.28% | 50.98% | 35.29% | 7.84% | 3.92% | 0.00% | 1.96% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| DE30/EUR | 1.46% | 0.05% | 0.02% | 0.03% | 0.08% | 0.19% | 0.22% | 0.59% | 1.39% | 4.23% | 13.01% | 80.19% | 18.26% | 66.83% | 14.91% | 83.64% | 11.04% | 2.92% | 1.08% | 0.56% | 0.35% | 0.12% | 0.08% | 0.03% | 0.05% | 0.13% |
| ESP0/EUR | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 33.33% | 0.00% | 66.67% | 0.00% | 5.26% | 94.74% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| EU50/EUR | 0.03% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 4.55% | 95.45% | 2.60% | 94.20% | 3.20% | 90.74% | 7.41% | 1.85% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| EUR/AUD | 1.12% | 1.03% | 0.05% | 0.00% | 0.05% | 0.05% | 0.21% | 0.10% | 0.52% | 0.46% | 3.25% | 94.28% | 20.75% | 59.25% | 20.00% | 95.29% | 3.16% | 0.70% | 0.37% | 0.11% | 0.05% | 0.11% | 0.00% | 0.05% | 0.00% | 0.16% |
| EUR/CAD | 0.22% | 0.35% | 0.28% | 0.00% | 0.14% | 0.21% | 0.35% | 0.07% | 0.07% | 0.56% | 2.61% | 95.34% | 18.29% | 63.84% | 17.87% | 97.18% | 2.38% | 0.38% | 0.07% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| EUR/CHF | 0.02% | 0.00% | 0.13% | 0.00% | 0.00% | 0.13% | 0.00% | 0.00% | 0.25% | 0.38% | 1.15% | 97.96% | 12.76% | 74.10% | 13.15% | 99.01% | 0.62% | 0.25% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.12% |
| EUR/DKK | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 100.00% | 6.56% | 83.61% | 9.84% | 66.67% | 0.00% | 33.33% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| EUR/GBP | 0.06% | 0.12% | 0.00% | 0.06% | 0.00% | 0.06% | 0.00% | 0.00% | 0.12% | 0.29% | 1.17% | 98.18% | 11.26% | 77.71% | 11.03% | 98.80% | 0.90% | 0.18% | 0.06% | 0.00% | 0.06% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| EUR/JPY | 0.29% | 0.19% | 0.05% | 0.02% | 0.05% | 0.02% | 0.02% | 0.07% | 0.21% | 0.88% | 4.24% | 94.26% | 22.28% | 55.35% | 22.36% | 94.53% | 4.20% | 0.71% | 0.30% | 0.02% | 0.07% | 0.00% | 0.00% | 0.00% | 0.00% | 0.07% |
| EUR/NOK | 0.00% | 2.99% | 0.43% | 1.71% | 1.71% | 1.28% | 4.70% | 5.13% | 10.68% | 10.68% | 33.33% | 27.35% | 17.88% | 63.25% | 18.87% | 32.39% | 24.70% | 16.19% | 6.48% | 4.05% | 5.26% | 2.02% | 2.02% | 1.62% | 0.81% | 4.45% |
| EUR/NZD | 0.18% | 2.96% | 0.42% | 0.00% | 0.00% | 0.42% | 0.00% | 0.85% | 0.85% | 3.17% | 12.90% | 78.44% | 9.33% | 82.66% | 8.01% | 82.27% | 11.58% | 0.99% | 1.72% | 2.96% | 0.00% | 0.25% | 0.00% | 0.00% | 0.00% | 0.25% |
| EUR/PLN | 0.00% | 2.68% | 0.00% | 0.00% | 0.89% | 0.89% | 0.00% | 1.79% | 0.89% | 5.36% | 11.61% | 75.89% | 13.27% | 74.05% | 12.68% | 81.31% | 11.21% | 3.74% | 1.87% | 0.93% | 0.93% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| EUR/SEK | 0.00% | 11.11% | 1.85% | 0.00% | 1.85% | 0.00% | 3.70% | 5.56% | 11.11% | 9.26% | 24.07% | 31.48% | 10.65% | 74.95% | 14.40% | 36.99% | 23.29% | 12.33% | 10.96% | 6.85% | 0.00% | 2.74% | 1.37% | 1.37% | 2.74% | 1.37% |
| EUR/SGD | 0.00% | 4.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 8.00% | 88.00% | 9.19% | 81.99% | 8.82% | 95.83% | 0.00% | 0.00% | 4.17% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| EUR/USD | 0.44% | 0.03% | 0.00% | 0.02% | 0.02% | 0.02% | 0.03% | 0.05% | 0.07% | 0.24% | 1.85% | 97.66% | 17.53% | 65.62% | 16.85% | 97.83% | 1.74% | 0.26% | 0.08% | 0.05% | 0.01% | 0.03% | 0.00% | 0.00% | 0.00% | 0.01% |
| FR40/EUR | 0.00% | 0.00% | 0.00% | 0.02% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.92% | 11.01% | 87.16% | 5.10% | 91.15% | 3.75% | 88.75% | 11.25% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| GBP/AUD | 0.08% | 1.29% | 0.10% | 0.10% | 0.00% | 0.10% | 0.00% | 0.10% | 0.15% | 0.74% | 4.86% | 92.57% | 19.77% | 60.09% | 20.14% | 93.43% | 5.25% | 0.54% | 0.19% | 0.24% | 0.19% | 0.00% | 0.00% | 0.10% | 0.00% | 0.05% |
| GBP/CAD | 0.07% | 0.75% | 0.06% | 0.00% | 0.00% | 0.25% | 0.06% | 0.06% | 0.31% | 0.69% | 3.99% | 93.82% | 22.30% | 56.08% | 21.62% | 95.30% | 3.73% | 0.45% | 0.13% | 0.00% | 0.06% | 0.00% | 0.19% | 0.06% | 0.00% | 0.06% |
| GBP/CHF | 0.06% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.12% | 0.25% | 3.23% | 96.39% | 14.85% | 71.25% | 13.89% | 97.74% | 2.26% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| GBP/JPY | 0.32% | 0.24% | 0.05% | 0.05% | 0.02% | 0.01% | 0.01% | 0.10% | 0.25% | 0.92% | 5.85% | 92.49% | 24.69% | 50.42% | 24.89% | 93.91% | 4.74% | 0.73% | 0.32% | 0.12% | 0.07% | 0.06% | 0.04% | 0.00% | 0.00% | 0.01% |
| GBP/NZD | 0.07% | 2.08% | 0.00% | 0.00% | 0.09% | 0.28% | 0.09% | 0.19% | 0.47% | 1.80% | 12.49% | 82.50% | 14.25% | 72.19% | 13.56% | 84.10% | 11.93% | 1.69% | 0.60% | 0.30% | 0.30% | 0.10% | 0.00% | 0.10% | 0.10% | 0.80% |
| GBP/PLN | 0.00% | 0.00% | 0.00% | 0.39% | 0.39% | 0.78% | 1.94% | 1.55% | 3.49% | 5.04% | 28.29% | 58.14% | 19.08% | 62.06% | 18.86% | 59.61% | 24.71% | 8.24% | 1.57% | 1.96% | 0.39% | 0.78% | 1.57% | 0.00% | 0.00% | 1.18% |
| GBP/SGD | 0.00% | 5.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.25% | 6.25% | 87.50% | 13.49% | 75.38% | 11.13% | 95.45% | 1.52% | 3.03% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| GBP/USD | 0.03% | 0.12% | 0.01% | 0.02% | 0.05% | 0.03% | 0.03% | 0.07% | 0.14% | 0.41% | 2.67% | 96.46% | 17.21% | 65.76% | 17.03% | 97.04% | 2.36% | 0.32% | 0.15% | 0.07% | 0.01% | 0.01% | 0.00% | 0.01% | 0.00% | 0.02% |
| HKD/JPY | 0.00% | 13.33% | 0.00% | 1.67% | 0.00% | 3.33% | 10.00% | 3.33% | 11.67% | 20.00% | 25.00% | 11.67% | 15.63% | 68.49% | 15.89% | 8.20% | 40.98% | 13.11% | 6.56% | 1.64% | 6.56% | 4.92% | 1.64% | 4.92% | 0.00% | 11.48% |
| JP225/USD | 0.00% | 0.75% | 3.77% | 0.00% | 1.89% | 3.77% | 0.00% | 20.75% | 0.00% | 32.83% | 36.23% | 0.00% | 8.28% | 82.22% | 9.50% | 0.00% | 38.16% | 35.88% | 0.00% | 20.72% | 0.00% | 0.99% | 1.97% | 0.00% | 0.66% | 1.64% |
| JP225Y/JPY | 0.00% | 0.00% | 3.66% | 0.00% | 1.22% | 1.22% | 0.00% | 15.85% | 0.00% | 29.27% | 48.78% | 0.00% | 9.77% | 82.60% | 7.63% | 0.00% | 26.56% | 35.94% | 0.00% | 20.56% | 0.00% | 4.69% | 1.56% | 0.00% | 3.13% | 1.56% |
| NAS100/USD | 0.07% | 0.16% | 0.05% | 0.05% | 0.09% | 0.11% | 0.24% | 0.43% | 1.07% | 3.47% | 14.44% | 79.87% | 28.36% | 42.61% | 29.03% | 78.71% | 14.44% | 3.80% | 1.47% | 0.64% | 0.33% | 0.20% | 0.11% | 0.09% | 0.04% | 0.17% |
| NATGAS/USD | 0.22% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.27% | 0.27% | 0.09% | 0.98% | 98.39% | 3.18% | 93.86% | 2.96% | 99.52% | 0.48% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| NL25/EUR | 0.00% | 35.00% | 2.50% | 2.50% | 0.00% | 2.50% | 7.50% | 10.00% | 15.00% | 0.00% | 25.00% | 0.00% | 4.69% | 91.21% | 4.10% | 5.71% | 14.29% | 0.00% | 17.14% | 14.29% | 5.71% | 5.71% | 2.86% | 5.71% | 2.86% | 25.71% |
| NZD/CAD | 0.07% | 0.38% | 0.00% | 0.00% | 0.00% | 0.00% | 0.19% | 0.19% | 0.38% | 0.19% | 1.31% | 97.37% | 12.82% | 73.83% | 13.35% | 96.76% | 1.98% | 0.18% | 0.18% | 0.00% | 0.18% | 0.18% | 0.00% | 0.36% | 0.00% | 0.18% |
| NZD/CHF | 0.09% | 0.21% | 0.00% | 0.00% | 0.21% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.25% | 98.34% | 10.29% | 80.57% | 9.14% | 98.36% | 0.47% | 0.47% | 0.23% | 0.23% | 0.23% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| NZD/JPY | 0.15% | 1.07% | 0.00% | 0.27% | 0.00% | 0.27% | 0.13% | 0.13% | 0.40% | 0.40% | 3.20% | 94.14% | 14.04% | 71.30% | 14.66% | 96.17% | 3.19% | 0.26% | 0.13% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.26% |
| NZD/SGD | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 6.25% | 93.75% | 6.91% | 88.34% | 4.75% | 95.45% | 4.55% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| NZD/USD | 0.12% | 0.14% | 0.00% | 0.00% | 0.00% | 0.00% | 0.07% | 0.00% | 0.07% | 0.07% | 0.94% | 98.70% | 12.67% | 73.59% | 13.74% | 98.73% | 1.20% | 0.00% | 0.00% | 0.00% | 0.00% | 0.07% | 0.00% | 0.00% | 0.00% | 0.00% |
| SG30/SGD | 0.17% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 100.00% | 1.99% | 96.69% | 1.32% | 100.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| SGD/CHF | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.88% | 0.00% | 0.88% | 98.25% | 9.83% | 77.16% | 13.02% | 100.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| SGD/JPY | 0.00% | 2.08% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.04% | 0.00% | 96.88% | 16.81% | 65.15% | 18.04% | 99.03% | 0.97% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| SOYBN/USD | 0.13% | 0.00% | 0.00% | 1.47% | 0.00% | 2.94% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 95.59% | 4.31% | 91.57% | 4.12% | 95.46% | 1.54% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| SPX500/USD | 0.13% | 0.05% | 0.01% | 0.00% | 0.02% | 0.02% | 0.01% | 0.05% | 0.09% | 0.22% | 1.15% | 98.39% | 11.36% | 77.79% | 10.85% | 98.25% | 1.24% | 0.26% | 0.07% | 0.09% | 0.02% | 0.02% | 0.02% | 0.02% | 0.01% | 0.02% |
| SUGAR/USD | 0.00% | 0.98% | 0.00% | 0.00% | 0.98% | 0.98% | 0.00% | 0.00% | 1.96% | 11.76% | 29.41% | 53.92% | 3.09% | 94.55% | 2.36% | 52.56% | 41.03% | 3.85% | 1.28% | 1.28% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| TRY/JPY | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 100.00% | 0.56% | 97.50% | 1.94% | 100.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| TWI0/USD | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 100.00% | 1.47% | 97.06% | 1.47% | 100.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| UK100/GBP | 0.26% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.51% | 3.55% | 95.95% | 6.80% | 86.21% | 6.99% | 93.91% | 5.26% | 0.00% | 0.66% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.16% |
| UK10YB/GBP | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 5.71% | 0.00% | 5.71% | 0.00% | 71.43% | 17.14% | 10.94% | 74.06% | 15.00% | 22.92% | 70.83% | 2.08% | 4.17% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| US30/USD | 0.79% | 1.03% | 0.28% | 0.45% | 0.38% | 0.73% | 1.49% | 2.58% | 6.05% | 10.81% | 60.62% | 15.57% | 13.18% | 72.85% | 13.97% | 15.13% | 58.99% | 11.05% | 6.12% | 3.09% | 1.70% | 1.14% | 0.76% | 0.41% | 0.32% | 1.29% |
| USB02Y/USD | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 100.00% | 5.56% | 91.11% | 3.33% | 100.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| USB05Y/USD | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 100.00% | 5.56% | 83.33% | 11.11% | 100.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| USB10Y/USD | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 100.00% | 0.00% | 3.06% | 94.76% | 2.18% | 20.00% | 80.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| USB30Y/USD | 0.31% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 100.00% | 0.00% | 0.00% | 0.00% | 1.85% | 96.92% | 1.23% | 0.00% | 0.00% | 0.00% | 50.00% | 0.00% | 0.00% | 0.00% | 50.00% | 0.00% | 0.00% | 0.00% |
| USD/CAD | 0.15% | 0.36% | 0.00% | 0.00% | 0.00% | 0.07% | 0.04% | 0.04% | 0.11% | 0.40% | 2.02% | 96.97% | 15.85% | 68.26% | 15.89% | 97.55% | 1.94% | 0.18% | 0.07% | 0.00% | 0.04% | 0.00% | 0.00% | 0.00% | 0.00% | 0.22% |
| USD/CHF | 0.17% | 0.42% | 0.00% | 0.05% | 0.00% | 0.09% | 0.00% | 0.09% | 0.19% | 0.46% | 1.99% | 96.71% | 12.43% | 75.62% | 11.95% | 97.35% | 1.83% | 0.34% | 0.05% | 0.14% | 0.05% | 0.00% | 0.05% | 0.05% | 0.05% | 0.10% |
| USD/CNH | 0.29% | 0.00% | 0.00% | 0.00% | 0.61% | 0.61% | 0.00% | 0.61% | 1.21% | 7.27% | 7.27% | 82.42% | 23.98% | 48.26% | 27.76% | 84.29% | 10.99% | 2.62% | 1.05% | 0.00% | 0.52% | 0.00% | 0.00% | 0.00% | 0.52% | 0.00% |
| USD/DKK | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.14% | 9.09% | 12.50% | 77.27% | 19.21% | 58.73% | 22.05% | 73.27% | 16.83% | 4.95% | 1.98% | 2.97% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| USD/JPY | 0.28% | 1.00% | 0.11% | 0.03% | 0.32% | 0.08% | 0.20% | 0.31% | 0.48% | 1.35% | 4.77% | 91.26% | 19.45% | 62.07% | 18.48% | 93.08% | 5.01% | 1.00% | 0.33% | 0.12% | 0.07% | 0.07% | 0.05% | 0.03% | 0.01% | 0.23% |
| USD/NOK | 0.10% | 4.48% | 0.75% | 0.75% | 2.24% | 2.24% | 3.36% | 3.73% | 9.70% | 8.58% | 17.54% | 46.64% | 27.57% | 43.72% | 28.70% | 50.54% | 13.26% | 10.75% | 6.45% | 4.30% | 2.87% | 2.15% | 2.51% | 0.72% | 1.08% | 5.38% |
| USD/PLN | 0.00% | 0.47% | 0.00% | 0.00% | 0.00% | 0.47% | 0.00% | 0.93% | 5.14% | 5.61% | 18.69% | 68.69% | 20.11% | 58.27% | 21.62% | 65.22% | 23.48% | 4.35% | 3.48% | 0.87% | 0.87% | 0.00% | 0.43% | 0.43% | 0.00% | 0.87% |
| USD/SEK | 0.00% | 3.48% | 0.00% | 0.00% | 1.74% | 0.87% | 1.74% | 2.61% | 5.22% | 13.91% | 20.00% | 50.43% | 20.72% | 56.76% | 22.52% | 38.40% | 17.60% | 15.20% | 12.00% | 3.20% | 4.00% | 1.60% | 1.60% | 0.00% | 1.60% | 4.80% |
| USD/SGD | 0.00% | 0.00% | 0.00% | 2.47% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 2.47% | 95.06% | 10.33% | 78.06% | 11.61% | 98.90% | 1.10% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| WHEAT/USD | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.38% | 99.62% | 4.53% | 90.93% | 4.53% | 96.85% | 0.76% | 0.38% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| WTICO/USD | 0.02% | 0.27% | 0.08% | 0.07% | 0.07% | 0.24% | 0.25% | 0.74% | 2.17% | 3.42% | 28.80% | 63.89% | 18.65% | 62.99% | 18.36% | 65.79% | 27.59% | 2.96% | 2.04% | 0.77% | 0.19% | 0.28% | 0.08% | 0.01% | 0.02% | 0.27% |
| XCU/USD | 0.02% | 5.97% | 7.13% | 0.00% | 0.00% | 0.00% | 46.24% | 38.73% | 0.00% | 0.00% | 0.00% | 1.93% | 7.85% | 84.28% | 7.87% | 4.23% | 0.00% | 0.00% | 0.00% | 39.04% | 43.08% | 0.00% | 0.00% | 0.00% | 8.27% | 5.38% |
| XPD/USD | 0.00% | 85.71% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 14.29% | 2.19% | 94.80% | 3.02% | 13.79% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 86.21% |
| XPT/USD | 0.00% | 48.05% | 41.56% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 10.39% | 7.65% | 84.10% | 8.25% | 4.82% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 37.35% | 57.83% |
| ZAR/JPY | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 100.00% | 1.43% | 97.40% | 1.17% | 100.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |

| INSTRUMENT | 'Bound' used to control extent of adverse slippage as % of overall adverse slippage | Adverse to client slippage as % of overall adverse slippage | | | | | | | | | | | As a % of overall trades | | | Beneficial to client slippage as % of overall beneficial slippage | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | > 100 PIPS | 100 - 90 PIPS | 90 - 80 PIPS | 80 - 70 PIPS | 70 - 60 PIPS | 60 - 50 PIPS | 50 - 40 PIPS | 40 - 30 PIPS | 30 - 20 PIPS | 20 - 10 PIPS | 10 - 0 PIPS | Adverse to client slippage | No slippage | Beneficial to client slippage | 0 - 10 PIPS | 10 - 20 PIPS | 20 - 30 PIPS | 30 - 40 PIPS | 40 - 50 PIPS | 50 - 60 PIPS | 60- 70 PIPS | 70 - 80 PIPS | 80 - 90 PIPS | 90 - 100 PIPS | > 100 PIPS |
| AUD/HKD | 0.37% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.68% | 4.73% | 94.59% | 13.65% | 71.13% | 15.22% | 96.36% | 3.03% | 0.61% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| CAD/HKD | 0.30% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 100.00% | 12.35% | 77.41% | 10.24% | 100.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| CHF/HKD | 0.25% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 2.17% | 0.00% | 97.83% | 11.53% | 76.94% | 11.53% | 97.83% | 2.17% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| CHF/ZAR | 0.15% | 0.00% | 0.00% | 0.00% | 0.00% | 0.33% | 0.00% | 0.33% | 0.66% | 1.97% | 6.58% | 90.13% | 23.17% | 50.30% | 26.52% | 92.53% | 6.90% | 0.29% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.29% | 0.00% | 0.00% |
| EUR/CZK | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 2.27% | 13.64% | 84.09% | 9.50% | 73.87% | 16.63% | 97.40% | 1.30% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.30% | 0.00% | 0.00% |
| EUR/HKD | 0.00% | 2.04% | 2.04% | 0.00% | 2.04% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 93.88% | 11.11% | 77.78% | 11.11% | 97.96% | 2.04% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| EUR/HUF | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 2.03% | 97.97% | 15.18% | 66.97% | 17.85% | 100.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% |
| EUR/TRY | 0.24% | 1.23% | 0.00% | 0.00% | 0.00% | 0.00% | 1.23% | 0.00% | 1.23% | 1.23% | 12.35% | 82.72% | 19.29% | 61.67% | 19.05% | 83.75% | 11.25% | 1.25% | 1.25% | 1.25% | 0.00% | 0.00% | 0.00% | 0.00% | 0.00% | 1.25% |
| EUR/ZAR | 0.00% | 0.81% | 0.00% | 0.00% | 0.00% | 0.00% | 0.81% | 0.81% | 1.63% | 1.63% | 9.76% | 84.55% | 24.21% | 45.47% | 30.31% | 88.31% | 7.14% | 3.25% |