1.01%

0.10%

0.00%

0.74%

0.00%

1.03%

0.00%

0.00%

9.18%

0.00%

0.00%

0.00%

0.00%

0.26%

0.00%

5.58%

0.00%

1.54%

1.76%

2.23%

Not Tradeo

0.00%

0.09%

0.00%

2.73%

12.50%

2.33%

0.00%

2.63%

1.56%

0.65%

1.12%

4.27%

0.00%

0.00%

13.79%

0.00%

0.00%

0.00%

0.00%

0.59%

0.59%

23.64%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.05%

0.00%

0.00%

0.00%

0.00%

2.29%

0.00%

Not Traded

0.00%

0.00%

0.00%

0.23%

1.39%

4.17%

0.00%

0.27%

3.45%

0.00%

21.28%

0.00%

0.00%

0.66%

9.09%

100.00%

64.71%

0.00%

> 100 PIPS

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%

0.84%

0.00%

0.00%

0.00%

3.13%

Not Traded

0.00%

0.00%

N/A

0.00%

N/A

0.00%

0.00%

Not Traded

0.00%

Not Traded

2.63%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

N/A

0.00%

4.92%

0.24%

0.00%

1.51%

0.00%

0.05%

0.00%

0.00%

0.06%

0.00%

0.00%

0.17%

0.00%

0.00%

0.00%

0.00%

2.27%

0.00%

0.19%

0.00%

2.93%

0.12%

0.00%

0.00%

0.93%

0.13%

0.00%

0.10%

0.00%

1.33%

0.00%

14.60%

0.00%

0.00%

0.04%

0.15%

0.00%

0.00%

0.00%

0.84%

0.00%

0.00%

14.93%

0.00%

0.00%

0.03%

0.00%

0.00%

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0.00%

0.00%

0.00%

0.00%

0.00%

1.39%

0.00%

0.00%

0.00%

0.59%

8.33%

0.00%

4.15%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

'Bound' used to control extent

of adverse slippage as % of

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%

0.05%

0.00%

0.00%

0.00%

0.00%

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0.00%

0.00%

0.00%

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0.00%

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0.00%

0.00%

0.00%

0.00%

0.00%

0.09%

0.00%

AUD/JPY

AUD/NZD

AUD/SGD

AUD/USD

BCH/USD

BCO/USD

BTC/USD

CAD/CHF

CAD/JPY

CAD/SGD

CH20/CHF

CHF/JPY

CHINAH/HKD

CN50/USD

CORN/USD

DE10YB/EUR

DE30/EUR

ESPIX/EUR

ETH/USD

EU50/EUR

EUR/AUD

EUR/CAD

EUR/CHF

EUR/DKK

EUR/GBP

EUR/JPY

EUR/NOK

EUR/NZD

EUR/PLN

EUR/SEK

EUR/SGD

FR40/EUR

GBP/AUD

GBP/CAD

GBP/CHF

GBP/JPY

GBP/NZD

GBP/PLN

GBP/SGD

GBP/USD

HKD/JPY

IN50/USD

JP225/USD

JP225Y/JPY

LTC/USD

NAS100/USD

NATGAS/USE

NL25/EUR

NZD/CAD

NZD/CHF

NZD/JP\

NZD/SGD

NZD/USD

SG30/SGD

SGD/CHF

SGD/JPY

SOYBN/USD

SPX500/USD

SUGAR/USD

TRY/JPY

TWIX/USD

UK100/GBF

UK10YB/GBP

US30/USD

USB02Y/USD

USB05Y/USD

USB10Y/USD

USB30Y/USD

USD/CAD

USD/CHF

USD/CNH

USD/DKK

USD/INR

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/SGD

XAG/USD

XAU/AUD

XAU/CAD

XAU/CHF

XAU/EUR

XAU/GBP

XAU/JPY

XAU/NZD

XAU/USD

XAU/XAG

0.29% 0.00%

0.10%

0.00%

0.45%

2.12%

0.00%

1.03%

0.00%

0.00%

2.85%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.47%

0.00%

0.00%

0.00%

0.45%

Not Traded

0.00%

0.04%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.58%

0.00%

0.00%

0.05%

0.00%

0.00%

0.00%

0.00%

3.45%

0.00%

3.33%

0.00%

0.00%

0.17%

0.00%

3.64%

0.00%

0.00%

2.45%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.02%

0.00%

N/A

0.00%

0.00%

0.00%

0.63%

0.00%

0.00%

0.00%

0.13%

1.41%

1.39%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.31%

13.64%

0.00%

11.76%

0.00%

100 - 90

0.00%

0.00%

0.00%

0.00%

0.00%

2.82%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.21%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

0.00%

0.00%

N/A

0.00%

0.00%

Not Traded

0.00%

Not Traded

0.44%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

N/A

0.18%

0.00%

0.00%

0.00%

0.76%

0.00%

0.20%

0.00%

0.51%

1.69%

4.76%

1.03%

0.00%

0.00%

2.22%

0.00%

0.00%

0.00%

0.00%

0.06%

0.00%

0.47%

0.00%

0.17%

0.00%

0.00%

0.00%

0.00%

8.33%

0.00%

0.00%

0.00%

0.00%

0.00%

0.58%

0.00%

1.73%

0.00%

0.00%

0.00%

0.04%

0.00%

0.00%

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0.00%

3.64%

0.00%

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0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.49%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.12%

0.00%

0.00%

0.00%

0.00%

0.00%

0.15%

0.00%

0.00%

0.00%

0.00%

PIPS

0.00%

0.00%

0.00%

0.00%

0.00%

1.41%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.21%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

1.32%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

N/A

0.25%

0.00%

0.14%

0.00%

0.00%

0.00%

0.00%

0.83%

2.12%

2.38%

1.29%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.26%

0.00%

3.26%

0.00%

0.17%

1.01%

0.89%

0.00%

0.00%

8.33%

0.55%

0.00%

0.00%

0.00%

0.00%

1.17%

0.00%

0.43%

0.11%

0.61%

0.00%

0.00%

0.04%

0.00%

0.00%

0.00%

0.00%

0.00%

0.35%

0.00%

0.00%

0.00%

0.00%

0.98%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.02%

0.00%

0.00%

0.00%

0.00%

1.03%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.12%

6.90%

5.56%

0.00%

0.00%

0.00%

0.87%

0.00%

0.00%

0.00%

0.00%

80 - 70

PIPS

0.00%

0.00%

0.00%

0.00%

0.00%

1.41%

0.00%

0.00%

0.00%

2.17%

0.00%

0.00%

0.00%

0.63%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

Not Traded

3.07%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

N/A

0.33%

0.00%

0.00%

0.76%

1.649

0.10%

0.00%

1.02%

2.97%

0.00%

1.03%

0.00%

0.00%

1.27%

0.00%

0.00%

0.00%

0.00%

0.38%

0.00%

4.65%

0.00%

0.68%

0.00%

0.45%

0.319

8.33%

1.09%

0.00%

0.00%

0.00%

1.46%

0.319

0.22%

0.16%

0.00%

0.00%

6.90%

0.00%

0.00%

0.00%

0.56%

0.44%

9.09%

0.00%

0.00%

0.00%

0.28%

0.00%

0.00%

2.27%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

1.58%

0.00%

0.00%

50.00%

0.00%

0.00%

0.00%

8.33%

0.00%

6.90%

0.00%

0.00%

0.00%

0.00%

1.38%

0.00%

0.00%

0.00%

0.00%

70 - 60

PIPS

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

4.35%

0.00%

0.00%

0.00%

1.05%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

0.00%

5.26%

0.00%

Not Traded

0.00%

Not Traded

6.14%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

N/A

0.29%

0.00%

6 - 5 PIPS

0.00%

1.14%

0.00%

0.00%

0.00%

6.56%

0.20%

3.03%

1.50%

2.97%

0.79%

0.51%

0.00%

0.00%

0.95%

0.00%

0.00%

0.00%

0.00%

0.38%

0.00%

4.19%

0.00%

0.34%

0.00%

4.02%

0.00%

0.26%

8.33%

0.00%

0.00%

0.00%

0.00%

0.00%

2.05%

0.31%

0.22%

0.37%

0.61%

0.00%

2.70%

0.22%

3.45%

0.00%

0.00%

0.00%

0.00%

0.85%

0.00%

12.73%

0.00%

0.00%

1.96%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.07%

0.00%

N/A

0.00%

0.00%

0.00%

2.31%

0.00%

0.00%

0.00%

4.17%

4.17%

0.00%

0.35%

0.00%

0.00%

2.13%

0.00%

0.00%

1.23%

6.06%

0.00%

5.88%

0.00%

Adverse to client slippage as % of overall adverse slippage

PIPS

0.00%

0.00%

0.00%

0.00%

0.00%

1.41%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

1.68%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

0.00%

50.00%

N/A

5.26%

0.00%

Not Traded

0.00%

Not Traded

2.63%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

N/A

0.65%

0.00%

5 - 4 PIPS

0.00%

1.14%

1.03%

0.14%

1.64%

0.00%

3.49%

0.00%

0.00%

0.00%

1.58%

0.00%

0.00%

0.00%

0.00%

0.96%

0.00%

4.65%

0.00%

Not Traded

0.22%

0.00%

0.55%

0.00%

0.00%

0.53%

0.22%

0.43%

1.22%

14.29%

0.00%

3.45%

40.00%

0.00%

1.62%

0.73%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

4.33%

0.00%

0.00%

0.00%

0.00%

0.23%

3.45%

6.38%

0.00%

0.00%

2.56%

56.06%

0.00%

0.00%

PIPS

0.00%

0.00%

0.00%

0.00%

0.00%

2.82%

0.00%

6.67%

0.00%

0.00%

0.00%

0.00%

0.00%

3.98%

12.50%

0.00%

0.00%

0.00%

Not Traded

0.00%

0.00%

N/A

0.00%

0.00%

Not Traded

0.00%

Not Traded

8.77%

0.00%

0.00%

0.00%

3.45%

0.00%

0.00%

N/A

0.80%

0.00%

0.00%

1.14%

1.03%

0.58%

0.76%

4.92%

0.20%

0.00%

7.07%

6.36%

0.00%

0.26%

0.00%

0.00%

0.63%

0.00%

0.00%

0.00%

0.00%

2.119

0.00%

5.58%

0.83%

1.54%

0.50%

0.31%

8.33%

2.19%

12.50%

6.25%

0.00%

0.53%

1.75%

1.56%

0.65%

1.01%

3.05%

0.00%

0.00%

0.54%

10.34%

0.00%

0.00%

0.00%

0.00%

3.09%

0.449

12.73%

0.00%

1.69%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

N/A

0.00%

0.00%

0.00%

7.08%

0.00%

0.23%

4.17%

0.00%

0.00%

0.93%

13.79%

10.64%

0.00%

1.85%

7.52%

0.00%

0.00%

0.00%

0.00%

PIPS

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

6.52%

0.00%

0.00%

0.00%

3.56%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

0.00%

N/A

10.53%

0.00%

Not Traded

0.00%

Not Traded

11.84%

25.00%

0.00%

0.00%

0.00%

0.00%

0.00%

N/A

1.63%

0.00%

3 - 2 PIPS

0.00%

3.41%

1.03%

1.30%

2.29%

9.84%

0.69%

12.12%

9.05%

6.78%

0.79%

0.51%

0.00%

0.00%

3.16%

11.11%

0.00%

0.00%

0.00%

5.08%

50.00%

13.95%

0.83%

2.05%

2.02%

1.34%

Not Traded

0.00%

0.79%

8.33%

3.83%

12.50%

12.50%

9.30%

2.14%

2.05%

1.56%

0.87%

2.08%

1.83%

7.14%

2.70%

0.99%

17.24%

0.00%

33.33%

15.00%

1.72%

7.00%

0.29%

0.00%

0.00%

1.69%

1.47%

0.00%

0.00%

0.00%

0.00%

4.55%

0.00%

0.66%

0.00%

0.00%

0.58%

0.00%

13.34%

0.00%

0.00%

0.94%

2.78%

12.50%

0.00%

1.16%

17.24%

0.00%

14.89%

0.00%

0.00%

8.64%

1.52%

0.00%

5.88%

0.00%

30 - 20

PIPS

0.00%

0.00%

0.00%

0.00%

0.00%

5.63%

0.00%

6.67%

0.00%

0.00%

10.00%

0.00%

0.00%

23.06%

0.00%

0.00%

0.00%

Not Tradeo

0.00%

0.00%

50.00%

N/A

21.05%

0.00%

Not Traded

0.00%

Not Traded

34.65%

0.00%

33.33%

0.00%

0.00%

0.00%

0.00%

N/A

3.56%

0.00%

As a % of overall trades

No

slippage

81.99%

69.24%

68.37%

60.73%

68.34%

48.78%

68.41%

33.16%

56.04%

13.02%

71.51%

55.09%

55.65%

71.79%

52.10%

91.63%

75.00%

92.98%

81.40%

56.38%

97.45%

10.39%

86.65%

47.10%

54.00%

65.51%

100.00%

72.89%

64.07%

71.17%

61.87%

78.16%

54.67%

53.64%

79.23%

49.10%

55.74%

36.95%

54.25%

40.00%

43.36%

60.68%

48.91%

47.83%

74.66%

87.41%

49.57%

26.37%

77.21%

65.31%

68.25%

67.93%

54.18%

70.69%

75.10%

89.61%

85.59%

68.45%

81.36%

59.13%

96.30%

75.00%

77.63%

73.33%

42.05%

95.83%

100.00%

96.23%

68.85%

73.32%

52.60%

36.11%

93.75%

66.45%

31.25%

61.65%

52.28%

71.90%

87.31%

53.66%

75.59%

91.82%

72.54%

94.44%

As a % of overall trades

No

slippage

54.00%

65.85%

44.00%

60.42%

33.33%

28.48%

70.75%

38.78%

42.86%

37.17%

50.00%

48.27%

67.86%

56.97%

53.33%

90.32%

71.53%

56.14%

100.00%

79.78%

43.24%

90.00%

33.33%

50.00%

70.45%

56.52%

100.00%

74.24%

100.00%

70.69%

44.44%

37.50%

68.42%

62.72%

66.67%

45.45%

0.00%

52.43%

64.29%

Beneficial

to client

slippage

10.66%

15.67%

14.54%

18.60%

21.46%

15.48%

31.55%

21.96%

51.65%

13.72%

21.49%

20.97%

10.26%

21.39%

10.66%

4.39%

9.30%

20.87%

49.72%

24.30%

22.97%

17.62%

0.00%

13.23%

18.15%

18.02%

19.32%

12.64%

17.88%

21.60%

15.58%

32.00%

23.89%

25.64%

14.39%

17.50%

17.24%

13.13%

6.49%

7.86%

10.04%

2.36%

10.42%

11.25%

20.00%

0.00%

0.00%

13.48%

22.49%

30.56%

3.13%

16.82%

38.54%

28.22%

15.70%

6.35%

23.51%

12.48%

2.73%

15.49%

2.78%

Beneficia

to client

slippage

24.00%

19.51%

28.00%

25.00%

33.33%

28.48%

12.24%

30.61%

32.97%

22.12%

29.17%

23.40%

21.42%

8.06%

10.95%

21.40%

0.00%

41.89%

10.00%

33.33%

50.00%

15.15%

17.39%

0.00%

6.06%

0.00%

15.27%

11.11%

25.00%

15.79%

20.12%

5.56%

36.36%

100.00%

24.16%

28.57%

0 - 1 PIPS

95.56%

97.81%

92.73%

93.43%

94.38%

86.36%

97.23%

34.40%

42.32%

100.00%

93.56%

92.31%

100.00%

90.59%

0.00%

79.31%

100.00%

100.00%

74.83%

0.00%

41.42%

90.38%

92.77%

93.43%

96.58%

Not Traded

99.55%

96.02%

30.00%

83.51%

54.55%

81.48%

88.50%

87.01%

95.08%

95.23%

87.82%

84.85%

56.25%

85.19%

5.56%

0.00%

0.00%

100.00%

68.51%

95.87%

0.00%

100.00%

98.04%

89.73%

90.00%

98.99%

100.00%

100.00%

98.21%

100.00%

96.11%

42.86%

100.00%

100.00%

93.06%

100.00%

31.90%

N/A

0.00%

20.00%

96.32%

73.85%

45.45%

100.00%

95.08%

51.35%

45.45%

32.35%

98.15%

43.87%

4.35%

0.00%

4.55%

100.00%

0 - 10

PIPS

100.00%

87.50%

100.00%

100.00%

100.00%

94.44%

80.00%

83.33%

92.00%

92.86%

99.10%

100.00%

47.78%

84.62%

100.00%

100.00%

86.89%

Not Traded

93.55%

0.00%

100.00%

0.00%

25.00%

75.00%

Not Traded

100.00%

Not Traded

17.34%

0.00%

100.00%

100.00%

79.41%

100.00%

100.00%

100.00%

80.92%

100.00%

1 - 2 PIPS

4.44%

1.46%

5.45%

4.49%

2.50%

6.82%

2.16%

11.86%

39.94%

21.16%

0.00%

5.04%

7.69%

0.00%

5.49%

100.00%

20.69%

0.00%

0.00%

16.47%

100.00%

17.16%

8.65%

6.63%

5.81%

1.28%

Not Traded

0.45%

3.00%

25.00%

15.96%

27.27%

33.33%

14.81%

10.00%

9.42%

3.61%

4.09%

9.06%

9.09%

12.50%

3.70%

3.02%

22.22%

9.52%

38.46%

41.18%

0.00%

18.68%

3.14%

10.26%

0.00%

1.96%

4.86%

10.00%

0.76%

0.00%

0.00%

1.79%

0.00%

2.95%

42.86%

0.00%

0.00%

6.36%

0.00%

34.78%

N/A

Not Traded

100.00%

0.00%

1.21%

1.84%

13.85%

22.73%

0.00%

4.04%

16.22%

27.27%

27.94%

5.26%

1.85%

36.33%

1.45%

0.00%

0.00%

0.00%

10 - 20

PIPS

0.00%

12.50%

0.00%

8.33%

0.00%

0.00%

5.56%

13.33%

6.67%

8.00%

0.00%

0.90%

0.00%

18.39%

15.38%

0.00%

0.00%

6.56%

Not Traded

14.29%

0.00%

0.00%

0.00%

100.00%

10.00%

0.00%

Not Traded

0.00%

Not Traded

13.31%

0.00%

0.00%

0.00%

17.65%

0.00%

0.00%

0.00%

12.50%

0.00%

Adverse

to client

7.35%

15.09%

17.09%

20.66%

14.25%

29.76%

16.12%

35.29%

21.99%

35.33%

14.77%

23.42%

23.39%

17.95%

26.51%

3.96%

14.34%

2.63%

22.74%

39.89%

7.18%

28.60%

23.03%

16.87

17.77%

10.81

18.81

9.20%

28.48%

10.04%

26.78%

22.66%

25.35%

28.00%

32.74%

13.57%

6.80%

24.79%

37.25%

12.07%

20.30%

14.25%

17.20%

12.07%

3.90%

6.55%

13.889

8.60%

14.58%

28.39%

0.00%

1.67%

15.57%

13.20%

24.91%

33.33%

3.13%

16.73%

30.21%

13.53%

19.50%

12.40%

6.35%

22.82%

11.93%

5.45%

Adverse

slippage

22.00%

14.63%

28.00%

33.33%

43.03%

17.01%

30.61%

24.18%

40.71%

20.83%

28.33%

10.71%

21.60%

1.61%

17.52%

22.46%

0.00%

12.36%

14.86%

0.00%

33.33%

0.00%

14.39%

26.09%

0.00%

19.70%

0.00%

14.04%

44.44%

37.50%

15.79%

17.16%

27.78%

18.18%

0.00%

23.42%

7.14%

93.55%

87.12%

90.21%

91.63%

83.97%

67.21%

95.76%

69.70%

36.08%

44.92%

89.68%

88.69%

96.55%

100.00%

73.10%

0.00%

92.31%

100.00%

50.00%

73.73%

0.00%

42.33%

91.74%

83.45%

85.89%

83.04%

Not Traded

99.35%

92.17%

16.67%

77.05%

50.00%

37.50%

69.77%

82.89%

77.78%

88.44%

91.77%

84.44%

78.66%

50.00%

83.78%

93.57%

3.45%

0.00%

0.00%

94.83%

66.97%

92.36%

0.00%

96.49%

93.22%

83.82%

100.00%

98.59%

100.00%

100.00%

86.36%

100.00%

95.58%

50.00%

100.00%

92.40%

0.00%

32.56%

100.00%

0.00%

0.00%

92.25%

63.89%

58.33%

100.00%

90.42%

24.14%

66.67%

34.04%

93.33%

96.30%

42.28%

13.64%

0.00%

0.00%

50.00%

10 - 0

PIPS

100.00%

100.00%

100.00%

100.00%

100.00%

76.06%

100.00%

80.00%

95.45%

82.61%

80.00%

99.00%

100.00%

43.19%

75.00%

100.00%

95.83%

84.38%

Not Traded

45.45%

100.00%

0.00%

36.84%

83.33%

Not Traded

100.00%

Not Traded

16.23%

50.00%

66.67%

100.00%

68.97%

100.00%

100.00%

N/A

76.72%

100.00%

6.45%

1.89%

4.64%

4.91%

4.58%

3.28%

2.67%

13.64%

39.25%

16.95%

1.59%

3.45%

0.00%

5.06%

88.89%

7.69%

0.00%

50.00%

16.78%

50.00%

14.88%

6.61%

8.70%

8.06%

5.36%

5.82%

33.33%

12.02%

12.50%

12.50%

18.60%

13.90%

9.06%

5.94%

3.25%

10.81%

23.33%

55.00%

3.45%

18.62%

5.14%

23.64%

3.51%

3.39%

0.00%

1.13%

0.00%

0.00%

6.82%

0.00%

50.00%

0.00%

7.02%

100.00%

34.36%

0.00%

0.00%

0.00%

3.22%

4.23%

18.06%

12.50%

0.00%

6.22%

24.14%

16.67%

10.64%

6.67%

1.85%

34.41%

0.00%

0.00%

0.00%

50.00%

20 - 10

PIPS

0.00%

0.00%

0.00%

0.00%

0.00%

8.45%

0.00%

6.67%

4.55%

4.35%

10.00%

1.00%

0.00%

21.59%

12.50%

0.00%

0.00%

12.50%

0.00%

0.00%

21.05%

16.67%

Not Traded

0.00%

Not Traded

12.28%

25.00%

0.00%

0.00%

27.59%

0.00%

0.00%

N/A

14.74%

0.00%

Beneficial to client slippage as % of overall beneficial slippage

5 - 6 PIPS

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

1.73%

4.64%

0.00%

0.28%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.52%

0.00%

2.99%

0.00%

0.00%

0.00%

0.43%

Not Traded

0.00%

0.04%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.16%

0.00%

6.25%

0.00%

0.00%

5.56%

0.00%

0.00%

0.00%

0.00%

0.75%

0.00%

10.26%

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%

0.00%

0.00%

3.06%

N/A

0.00%

0.00%

0.13%

0.23%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

1.47%

0.00%

0.00%

1.09%

15.94%

0.00%

0.00%

0.00%

Beneficial to client slippage as % of overall beneficial slippage

50 - 60

PIPS

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

3.33%

0.00%

0.00%

0.00%

0.00%

1.90%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

0.00%

0.00%

0.00%

0.00%

15.00%

0.00%

Not Traded

0.00%

Not Traded

2.42%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.39%

0.00%

6 - 7 PIPS

0.00%

0.00%

0.00%

0.32%

0.63%

0.00%

0.10%

0.00%

0.99%

2.61%

0.00%

0.28%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.14%

0.00%

1.49%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

0.09%

5.00%

0.00%

0.00%

5.56%

0.00%

0.00%

0.65%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.05%

0.00%

0.00%

0.00%

0.00%

0.34%

0.00%

2.56%

0.00%

0.00%

0.54%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.05%

0.00%

0.00%

0.00%

0.00%

0.00%

1.36%

N/A

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.04%

0.00%

0.00%

1.47%

0.00%

0.00%

0.69%

0.00%

0.00%

0.00%

0.00%

PIPS

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%

0.63%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

0.00%

100.00%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

Not Traded

0.81%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.14%

0.00%

7 - 8 PIPS

0.00%

0.00%

0.00%

0.16%

0.00%

0.00%

0.00%

0.00%

0.61%

0.87%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.07%

0.00%

2.24%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

3.70%

0.00%

0.00%

0.00%

0.00%

0.05%

0.00%

0.00%

0.00%

0.00%

11.11%

0.00%

0.00%

0.00%

0.00%

0.27%

0.00%

0.00%

0.00%

0.00%

0.54%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.05%

0.00%

0.00%

0.00%

0.58%

0.00%

1.18%

N/A

0.00%

0.00%

0.00%

0.00%

0.00%

4.55%

0.00%

0.00%

0.00%

3.03%

2.94%

0.00%

0.00%

0.69%

0.00%

0.00%

13.64%

0.00%

70 - 80

PIPS

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%

1.06%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

Not Traded

1.61%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.07%

0.00%

8 - 9 PIPS

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.54%

1.16%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

2.24%

0.00%

0.00%

0.00%

0.85%

Not Traded

0.00%

0.00%

5.00%

0.00%

0.00%

5.56%

0.00%

0.00%

0.00%

0.00%

0.00%

0.10%

0.00%

0.00%

0.00%

0.00%

5.56%

0.00%

0.00%

0.00%

0.00%

0.14%

0.00%

2.56%

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%

0.00%

0.00%

0.71%

N/A

Not Traded

0.00%

0.00%

0.00%

0.23%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

1.47%

0.00%

0.00%

0.35%

0.00%

0.00%

0.00%

0.00%

80 - 90

PIPS

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

7.14%

0.00%

0.00%

0.21%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

Not Traded

1.61%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.07%

0.00%

9 - 10 PIPS

0.00%

0.00%

0.00%

0.00%

0.00%

2.27%

0.00%

0.00%

0.45%

1.16%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.03%

0.00%

1.49%

0.00%

0.00%

0.00%

0.00%

0.00%

0.04%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.23%

0.00%

0.00%

0.00%

0.00%

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0.00%

0.00%

0.00%

0.00%

0.00%

0.12%

0.00%

2.56%

0.00%

0.00%

2.16%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

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0.00%

0.00%

0.00%

0.00%

0.00%

0.05%

2.90%

0.00%

0.00%

0.00%

90 - 100

PIPS

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%

0.63%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

0.00%

Not Traded

0.00%

Not Traded

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Not Traded

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6.25%

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28.21%

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N/A

Not Traded

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1.54%

9.09%

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5.41%

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10.14%

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> 100 PIPS

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1.64%

Not Traded

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Not Traded

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Not Traded

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4 - 5 PIPS

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1.69%

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4.06%

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0.78%

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0.87%

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4.85%

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Not Traded

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40 - 50

PIPS

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Not Traded

3.23%

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Not Traded

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Not Traded

10.08%

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2 - 3 PIPS 3 - 4 PIPS

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30 - 40

PIPS

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20 - 30

PIPS

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4.92%

Not Traded

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Not Traded

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Not Traded

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