

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	
		0.45%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.28%	88.39%	6.33%	97.62%	2.38%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AU200/AUD	0.45%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.21%	11.43%	82.86%	5.28%	88.39%	6.33%	97.62%	2.38%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/CAD	0.05%	0.00%	0.16%	0.00%	0.00%	0.00%	0.16%	0.00%	0.00%	0.78%	3.26%	95.66%	11.79%	76.16%	12.05%	98.18%	1.06%	0.46%	0.30%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/CHF	0.13%	0.00%	0.00%	0.00%	0.20%	0.00%	0.00%	0.00%	0.00%	0.20%	0.80%	98.80%	12.77%	72.70%	14.53%	99.12%	0.57%	0.18%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/JPY	0.17%	0.00%	0.07%	0.00%	0.00%	0.00%	0.13%	0.00%	0.13%	0.93%	4.07%	94.66%	24.85%	51.44%	23.71%	96.50%	3.08%	0.21%	0.00%	0.00%	0.00%	0.07%	0.00%	0.07%	0.00%	0.00%	0.00%
AUD/NZD	0.18%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.72%	0.36%	0.36%	1.09%	97.46%	12.08%	75.85%	12.08%	97.28%	0.72%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/SGD	0.32%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.00%	95.00%	6.05%	85.99%	7.96%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/USD	0.05%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.82%	98.18%	14.14%	72.60%	13.27%	98.34%	1.27%	0.11%	0.17%	0.00%	0.06%	0.06%	0.00%	0.00%	0.00%	0.00%	0.00%
BCO/USD	0.14%	0.23%	0.05%	0.05%	0.00%	0.19%	0.05%	0.42%	0.85%	3.71%	12.68%	81.78%	8.90%	82.80%	8.30%	82.78%	12.49%	2.82%	1.01%	0.35%	0.20%	0.05%	0.10%	0.10%	0.00%	0.10%	
CAD/CHF	0.08%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.38%	0.00%	1.33%	98.29%	13.29%	73.59%	13.11%	98.27%	1.35%	0.19%	0.00%	0.00%	0.00%	0.00%	0.19%	0.00%	0.00%	0.00%	0.00%	0.00%
CAD/JPY	0.22%	0.18%	0.00%	0.00%	0.09%	0.00%	0.09%	0.18%	0.55%	4.92%	93.98%	19.96%	60.35%	19.69%	94.73%	4.16%	0.83%	0.09%	0.18%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CAD/SGD	0.41%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.00%	95.00%	8.30%	81.33%	10.37%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CH20/CHF	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.94%	8.82%	17.65%	70.59%	12.45%	72.53%	15.02%	70.73%	24.39%	4.88%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CHF/JPY	0.22%	0.15%	0.00%	0.00%	0.00%	0.00%	0.00%	0.15%	0.88%	4.27%	16.53%	21.13%	59.29%	19.58%	94.75%	4.29%	0.32%	0.32%	0.16%	0.00%	0.00%	0.16%	0.00%	0.00%	0.00%	0.00%	0.00%
CHINA/HKD	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.00%	8.00%	16.00%	76.00%	10.10%	79.39%	10.51%	82.69%	15.38%	1.92%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CNSO/USD	0.14%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.88%	1.75%	79.82%	16.24%	69.80%	13.96%	69.80%	13.96%	80.61%	13.27%	3.06%	1.02%	1.02%	1.02%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CORN/USD	0.44%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.56%	97.32%	1.12%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
DE10YB/EUR	0.17%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.85%	0.00%	7.69%	88.46%	4.51%	90.97%	4.51%	100.00%	3.85%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
DE30/EUR	0.93%	0.28%	0.09%	0.14%	0.25%	0.30%	0.47%	0.82%	2.11%	4.31%	11.89%	79.33%	22.01%	65.85%	12.15%	64.58%	18.34%	7.13%	3.36%	2.16%	1.12%	0.75%	0.51%	0.48%	0.42%	1.15%	
ESPIX/EUR	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.76%	4.76%	23.81%	66.67%	7.87%	83.52%	8.61%	65.22%	26.09%	8.70%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EU50/EUR	0.11%	0.00%	0.00%	0.00%	0.72%	0.00%	0.00%	0.00%	0.72%	6.47%	92.09%	4.87%	90.48%	4.66%	90.23%	9.02%	0.75%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/AUD	0.14%	0.00%	0.00%	0.00%	0.00%	0.12%	0.12%	0.12%	0.86%	2.70%	96.07%	18.47%	62.55%	18.97%	96.77%	2.51%	0.60%	0.12%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/CAD	0.06%	0.19%	0.00%	0.00%	0.00%	0.19%	0.00%	0.00%	0.29%	0.78%	3.30%	95.25%	19.46%	62.55%	17.99%	93.91%	4.51%	0.63%	0.42%	0.42%	0.10%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/CHF	0.10%	0.47%	0.00%	0.00%	0.00%	0.00%	0.00%	0.24%	0.24%	1.30%	97.76%	14.79%	71.27%	13.94%	98.25%	1.69%	0.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/DKK	2.38%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	2.38%	95.24%	2.38%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/GBP	1.29%	0.24%	0.18%	0.00%	0.00%	0.00%	0.06%	0.12%	0.00%	0.06%	0.89%	98.46%	12.64%	75.59%	11.77%	98.86%	0.95%	0.06%	0.06%	0.06%	0.06%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/JPY	1.45%	0.07%	0.00%	0.00%	0.00%	0.00%	0.04%	0.15%	1.19%	6.29%	92.24%	27.81%	44.53%	27.66%	92.24%	6.27%	0.96%	0.22%	0.07%	0.11%	0.04%	0.02%	0.02%	0.02%	0.04%	0.04%	
EUR/INX	0.00%	5.22%	0.40%	0.40%	0.80%	2.41%	4.02%	3.21%	10.84%	10.04%	17.27%	45.38%	20.70%	57.69%	21.61%	48.08%	19.23%	11.15%	6.15%	4.62%	2.69%	1.54%	1.54%	1.15%	3.88%	3.46%	
EUR/INZ	0.38%	0.65%	0.00%	0.00%	0.00%	0.98%	0.65%	0.33%	0.00%	5.21%	92.18%	12.90%	75.13%	11.97%	93.88%	5.26%	0.35%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/PLN	0.00%	0.00%	0.00%	0.00%	0.00%	0.91%	2.73%	2.73%	4.55%	15.45%	73.64%	3.94%	92.12%	3.94%	70.00%	16.36%	6.36%	1.82%	4.55%	0.00%	0.00%	0.91%	0.00%	0.00%	0.00%	0.00%	
EUR/SEK	0.65%	12.00%	2.00%	0.00%	0.00%	4.00%	2.00%	8.00%	2.00%	10.00%	58.00%	10.85%	81.56%	7.59%	68.57%	14.29%	5.71%	2.86%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.86%	2.86%
EUR/SGD	0.64%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.17%	4.17%	0.00%	91.67%	15.43%	73.95%	10.61%	96.97%	3.03%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/USD	0.45%	0.03%	0.04%	0.01%	0.01%	0.02%	0.04%	0.12%	0.46%	2.87%	96.40%	18.53%	63.41%	18.07%	95.95%	3.28%	0.49%	0.16%	0.07%	0.02%	0.01%	0.00%	0.01%	0.00%	0.01%	0.01%	0.01%
FR40/EUR	0.00%	0.42%	0.00%	0.00%	0.42%	0.00%	0.42%	0.00%	0.00%	2.52%	6.72%	89.50%	12.65%	73.79%	13.56%	92.94%	5.88%	0.39%	0.78%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/AUD	0.52%	0.00%	0.00%	0.00%	0.00%	0.12%	0.00%	0.00%	0.59%	5.07%	94.22%	20.85%	58.99%	20.16%	94.27%	5.24%	0.24%	0.12%	0.00%	0.00%	0.12%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/CAD	0.11%	0.00%	0.00%	0.00%	0.12%	0.00%	0.00%	0.24%	0.12%	0.84%	5.30%	93.37%	18.73%	62.00%	19.27%	92.97%	5.27%	1.05%	0.12%	0.00%	0.00%	0.23%	0.00%	0.00%	0.12%	0.12%	0.12%
GBP/CHF	0.12%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.24%	1.42%	98.34%	16.88%	65.29%	17.84%	98.65%	1.23%	0.11%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/JPY	0.10%	0.02%	0.01%	0.03%	0.03%	0.04%	0.13%	0.20%	0.50%	1.92%	97.99%	37.32%	30.05%	39.28%	30.67%	88.39%	8.85%	1.82%	0.57%	0.19%	0.06%	0.03%	0.02%	0.01%	0.02%	0.05%	0.05%
GBP/NZD	0.08%	0.00%	0.00%	0.00%	0.09%	0.00%	0.29%	0.00%	0.86%	11.46%	87.11%	13.88%	71.49%	14.63%	10.33%	1.09%	0.27%	0.00%	0.00%	0.00%	0.00%	0.27%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/PLN	0.11%	1.23%	0.62%	0.00%	0.62%	0.00%	0.62%	19.14%	4.32%	9.88%	19.14%	44.44%	8.68%	83.28%	8.04%	44.67%	22.67%	8.67%	5.33%	15.33%	1.33%	1.33%	0.00%	0.67%	0.00%	0.00%	0.00%
GBP/SGD	0.45%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.17%	0.00%	97.83%	20.81%	63.35%	15.84%	97.14%	2.86%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/USD	0.29%	0.06%	0.00%	0.00%	0.02%	0.03%	0.02%	0.07%	0.17%	0.45%	96.40%	17.60%	65.41%	16.99%	96.88%	2.42%	0.43%	0.14%	0.04%	0.03%	0.01%	0.02%	0.02%	0.01%	0.01%	0.01%	0.01%
HKD/JPY	0.00%	5.00%	5.00%	0.00%	15.00%	5.00%	5.00%	15.00%	5.00%	30.00%	10.70%	73.80%	15.51%	13.79%	20.69%	6.90%	6.90%	13.79%	3.45%	0.00%	0.00%	13.79%	0.00%	0.00%	13.79%	6.90%	
JP225/USD	0.50%	1.82%	10.95%	0.00%	0.00%	0.00%	0.00%	87.23%	0.00%	0.00%	0.00%	10.58%	73.32%	16.10%	0.00%	0.00%	0.00%	0.00%	74.58%	0.00%	0.00%	0.00%	0.00%	15.83%	9.59%	9.59%	
JP225/JPY	0.74%	1.92%	6.34%	0.00%	0.00%	0.44%	0.29%	69.91%	0.00%	0.15%	17.99%	13.94%	73.76%	12.30%	0.00%	0.00%	0.00%	0.33%	85.45%	0.00%	0.00%	0.00%	0.00%	10.87%	3.34%	3.34%	
NAS100/USD	0.31%	0.32%	0.10%	0.14%	0.28%	0.44%	0.74%	1.41%	2.69%	5.90%	16.11%	71.85%	33.68%	26.36%	39.96%	76.10%	13.73										

