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	0.51%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	5.32%	90.63%	4.05%	81.25%	18.75%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/CAD	0.04%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.15%	0.00%	0.30%	1.06%	98.49%	13.71%	72.22%	14.06%	98.38%	1.18%	0.29%	0.15%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/CHF	0.12%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.20%	0.00%	0.00%	1.58%	98.22%	14.80%	70.03%	15.18%	99.23%	0.58%	0.00%	0.00%	0.00%	0.19%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/JPY	0.29%	0.15%	0.00%	0.00%	0.07%	0.07%	0.07%	0.00%	0.00%	0.45%	2.61%	96.57%	23.04%	54.64%	22.32%	96.69%	2.47%	0.77%	0.08%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/NZD	0.31%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.22%	0.66%	99.12%	17.33%	65.64%	17.03%	99.78%	0.22%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/SGD	0.34%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	8.72%	80.20%	11.07%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/USD	0.08%	0.03%	0.00%	0.03%	0.03%	0.00%	0.00%	0.00%	0.00%	0.23%	1.12%	98.55%	16.11%	69.01%	14.88%	99.28%	0.64%	0.00%	0.04%	0.00%	0.00%	0.00%	0.00%	0.04%	0.00%	0.00%
BCO/USD	0.90%	0.24%	0.05%	0.11%	0.08%	0.27%	0.38%	0.70%	1.85%	5.28%	15.11%	75.94%	11.73%	76.92%	11.35%	75.65%	15.62%	4.49%	1.66%	1.05%	0.47%	0.25%	0.17%	0.17%	0.11%	0.36%
CAD/CHF	0.08%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.23%	0.68%	99.09%	12.01%	77.06%	10.94%	99.75%	0.25%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CAD/JPY	0.92%	0.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.13%	0.13%	0.25%	3.78%	95.59%	18.65%	62.58%	18.77%	95.87%	3.63%	0.25%	0.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.13%
CAD/SGD	0.96%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.00%	0.00%	95.00%	6.37%	87.26%	6.37%	100.00%	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%	0.00%	3.23%	0.00%	16.13%	80.65%	13.30%	72.96%	13.73%	81.25%	15.63%	0.00%	3.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CHF/JPY	0.16%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.14%	0.00%	0.57%	4.88%	94.40%	21.77%	56.95%	21.27%	93.10%	4.85%	0.44%	0.15%	1.32%	0.00%	0.15%	0.00%	0.00%	0.00%	0.00%
CHINAH/HKD	0.00%	0.00%	0.58%	0.58%	0.00%	0.58%	1.16%	2.33%	1.74%	7.56%	23.26%	62.21%	15.91%	70.03%	14.06%	66.45%	17.76%	9.21%	3.95%	0.00%	2.63%	0.00%	0.00%	0.00%	0.00%	0.00%
CN50/USD	0.00%	1.58%	0.00%	1.35%	0.45%	2.03%	0.68%	2.93%	8.56%	7.43%	20.27%	54.73%	22.56%	54.78%	22.66%	54.93%	20.18%	7.62%	7.85%	1.79%	1.57%	1.35%	1.12%	0.90%	0.00%	2.69%
CORN/USD	0.15%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	0.62%	98.97%	0.41%	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%	0.00%	0.00%	5.56%	11.11%	83.33%	5.20%	90.75%	4.05%	92.86%	7.14%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
DE30/EUR	0.82%	0.30%	0.04%	0.06%	0.07%	0.12%	0.22%	0.30%	0.67%	1.96%	7.19%	89.07%	22.61%	68.11%	9.28%	76.39%	13.52%	3.85%	1.93%	0.93%	0.75%	0.72%	0.30%	0.39%	0.24%	0.96%
ESPIX/EUR	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.09%	36.36%	54.55%	9.82%	79.46%	10.71%	58.33%	25.00%	16.67%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EU50/EUR	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.09%	90.91%	3.16%	93.28%	3.56%	95.16%	4.84%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/AUD	0.13%	0.00%	0.00%	0.13%	0.00%	0.00%	0.00%	0.00%	0.25%	1.78%	2.54%	95.29%	20.11%	58.83%	21.06%	97.08%	2.19%	0.49%	0.12%	0.00%	0.12%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/CAD	0.05%	0.26%	0.26%	0.00%	0.00%	0.13%	0.13%	0.26%	0.39%	0.26%	3.47%	94.87%	19.33%	61.60%	19.06%	95.83%	2.73%	0.78%	0.52%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.13%
EUR/CHF	0.13%	0.93%	0.00%	0.12%	0.00%	0.00%	0.23%	0.00%	0.00%	0.12%	1.85%	96.76%	15.75%	68.06%	16.19%	98.99%	0.68%	0.23%	0.11%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/DKK	8.82%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	2.94%	97.06%	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	0.86%	0.38%	0.05%	0.00%	0.00%	0.00%	0.05%	0.05%	0.05%	0.00%	0.65%	98.75%	12.85%	73.87%	13.28%	98.90%	0.89%	0.05%	0.00%	0.10%	0.05%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/JPY	0.90%	0.03%	0.00%	0.00%	0.05%	0.00%	0.05%	0.03%	0.34%	0.89%	5.23%	93.38%	27.44%	45.58%	26.98%	94.28%	4.36%	0.86%	0.19%	0.08%	0.03%	0.08%	0.03%	0.00%	0.03%	0.08%
EUR/NOK	0.00%	5.28%	1.26%	1.26%	2.76%	1.51%	3.27%	5.28%	6.78%	10.55%	20.10%	41.96%	26.16%	42.93%	30.91%	46.28%	19.32%	10.62%	5.73%	3.61%	3.61%	3.40%	2.55%	2.34%	0.42%	2.12%
EUR/NZD	0.33%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.31%	0.00%	0.31%	4.05%	95.33%	15.13%	69.40%	15.46%	91.46%	7.01%	1.52%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/PLN	0.34%	0.00%	0.00%	0.00%	0.00%	0.00%	3.33%	0.00%	3.33%	3.33%	10.00%	80.00%	3.43%	91.19%	5.38%	59.57%	21.28%	6.38%	2.13%	4.26%	4.26%	0.00%	0.00%	0.00%	0.00%	2.13%
EUR/SEK	0.42%	10.26%	0.00%	2.56%	0.00%	5.13%	5.13%	0.00%	7.69%	12.82%	15.38%	41.03%	16.53%	63.98%	19.49%	52.17%	15.22%	19.57%	2.17%	4.35%	2.17%	0.00%	2.17%	0.00%	0.00%	2.17%
EUR/SGD	1.08%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	12.43%	77.30%	10.27%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/USD	0.33%	0.03%	0.00%	0.00%	0.00%	0.02%	0.03%	0.04%	0.08%	0.28%	2.10%	97.41%	17.23%	65.94%	16.83%	97.51%	2.06%	0.27%	0.08%	0.03%	0.01%	0.01%	0.00%	0.00%	0.01%	0.01%
FR40/EUR	2.08%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.79%	2.77%	0.79%	7.51%	88.14%	13.87%	75.33%	10.80%	92.39%	5.58%	2.03%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/AUD	0.23%	0.00%	0.00%	0.00%	0.12%	0.00%	0.12%	0.00%	0.12%	1.29%	5.38%	92.98%	22.10%	56.20%	21.69%	95.11%	3.81%	0.60%	0.24%	0.12%	0.00%	0.00%	0.00%	0.12%	0.00%	0.00%
GBP/CAD	0.46%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.10%	0.31%	2.28%	4.78%	92.52%	20.03%	59.02%	20.95%	96.03%	3.48%	0.50%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/CHF	0.12%	0.12%	0.12%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.47%	1.06%	98.23%	17.13%	67.54%	15.33%	98.68%	0.79%	0.40%	0.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/JPY	0.20%	0.13%	0.01%	0.02%	0.03%	0.04%	0.07%	0.17%	0.60%	1.68%	7.76%	89.48%	28.39%	43.70%	27.91%	91.18%	7.06%	1.06%	0.30%	0.22%	0.07%	0.01%	0.04%	0.00%	0.01%	0.04%
GBP/NZD	0.03%	0.00%	0.00%	0.17%	0.00%	0.17%	0.00%	0.17%	0.34%	2.41%	9.66%	87.07%	15.53%	69.48%	14.99%	86.96%	10.89%	1.25%	0.36%	0.36%	0.00%	0.18%	0.00%	0.00%	0.00%	0.00%
GBP/PLN	0.14%	1.23%	0.00%	0.00%	0.00%	0.00%	2.47%	9.88%	3.70%	12.35%	25.93%	44.44%	11.27%	74.41%	14.33%	29.13%	35.92%	10.68%	3.88%	12.62%	0.97%	1.94%	0.97%	0.97%	0.00%	2.91%
GBP/SGD	1.76%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.85%	0.00%	3.85%	92.31%	15.29%	68.24%	16.47%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/USD	0.77%	0.16%	0.01%	0.01%	0.02%	0.02%	0.03%	0.02%	0.14%	0.32%	2.51%	96.76%	19.12%	62.05%	18.83%	97.59%	1.98%	0.26%	0.07%	0.02%	0.02%	0.02%	0.01%	0.00%	0.00%	0.03%
HKD/JPY	0.44%	9.38%	3.13%	3.13%	6.25%	6.25%	9.38%	6.25%	3.13%	9.38%	25.00%	18.75%	14.04%	73.68%	12.28%	17.86%	17.86%	14.29%	7.14%	3.57%	7.14%	0.00%	7.14%	10.71%	7.14%	7.14%
JP225/USD	0.03%	3.22%	10.93%	0.00%	0.00%	0.00%	0.00%	85.85%	0.00%	0.00%	0.00%	0.00%	10.62%	75.18%	14.20%	0.00%	0.00%	0.00%	0.00%	72.84%	0.00%	0.00%	0.00%	0.00%	18.51%	8.65%
JP225Y/JPY	8.11%	0.27%	2.19%	0.27%	0.41%	0.14%	1.10%	26.58%	0.96%	2.74%	12.60%	52.74%	23.04%	69.48%	7.48%	0.00%	0.84%	0.42%	0.42%	87.76%	0.00%	0.00%	0.00%	0.00%	8.86%	1.69%
NAS100/USD	0.02%	0.21%	0.09%	0.07%	0.12%	0.23%	0.41%	0.79%	1.58%	3.81%	12.58%	80.09%	30.14%	29.59%	40.27%	85.28%	9.53%	2.74%	1.07%	0.59%	0.27%	0.14%	0.10%	0.07%	0.06%	0.16%
NATGAS/USD	0.28%	0.09%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.69%	99.22%	3.81%	92.69%	3.49%	99.24%	0.76%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NL25/EUR	0.65%	11.11%	19.44%	0.00%	0.00%	0.00%	0.00%	69.44%	0.00%	0.00%	0.00%	0.00%	7.83%	81.30%	10.87%	0.00%	0.00%	0.00%	0.00%	74.00%	0.00%	0.00%	0.00%	0.00%	18.00%	8.00%
NZD/CAD	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.48%	0.00%	0.00%	0.00%	1.45%	98.07%	9.89%	81.47%	8.64%	98.90%	0.55%	0.00%	0.00%	0.00%	0.55%	0.00%	0.00%	0.00%	0.00%	0.00%
NZD/CHF	0.35%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.28%	0.00%	0.00%	99.72%	13.71%	74.18%	12.11%	99.68%	0.32%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NZD/JPY	0.05%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.25%	3.54%	96.20%	17.79%	63.02%	19.19%	97.42%	2.58%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NZD/SGD	0.66%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.57%	0.00%	3.57%	92.86%	9.21%	84.54%	6.25%	94.74%	0.00%	5.26%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NZD/USD	0.11%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.84%	99.16%	15.40%	70.02%	14.58%	98.89%	0.89%	0.11%	0.11%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
SG30/SGD	0.23%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	7.14%	0.00%	7.14%	85.71%	3.28%	93.91%	2.81%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
SGD/CHF	0.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.84%	99.16%	15.54%	69.58%	14.88%	98.25%	1.75%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
SGD/JPY	0.54%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.47%	0.00%	2.94%	95.59%	18.28%	59.41%	22.31%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
SOYBN/USD	0.11%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.67%	98.33%	2.28%	95.41%	2.31%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
SPX500/USD	0.12%	0.00%	0.00%	0.04%	0.01%	0.02%	0.09%	0.17%	0.12%	0.42%	2.11%	97.02%	12.52%	75.23%	12.24%	97.73%	1.79%	0.30%	0.04%	0.09%	0.03%	0.01%	0.00%	0.00%	0.00%	0.01%
SUGAR/USD	0.23%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.90%	4.35%	5.80%	86.96%	2.26%	96.04%	1.70%	92.31%	7.69%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TRY/JPY	1.72%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	33.33%	66.67%	2.58%	97.00%	0.43%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
UK100/GBP	0.10%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.25%	2.53%	97.22%	9.73%	80.69%	9.58%	98.07%	1.80%	0.00%	0.00%	0.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
UK10YB/GBP	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	7.43%	82.29%	10.29%	94.44%	0.00%	0.00%	0.00%	0.00%	5.56%	0.00%	0.00%	0.00%	0.00%	0.00%
US30/USD	0.19%	0.73%	0.32%	0.41%	0.49%	0.91%	1.69%	3.05%	4.96%	10.28%	28.22%	48.95%	18.50%	62.66%	18.84%	48.30%	27.66%	10.30%	5.54%	2.91%	1.64%	0.94%	0.73%	0.56%	0.40%	1.02%
USB02Y/USD	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%	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%
USB05Y/USD	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%	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%
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%	0.43%	99.15%	0.43%	0.00%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
USB30Y/USD	0.00%	50.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	50.00%	0.00%	0.00%	0.00%	0.39%	99.01%	0.59%	0.00%	0.00%	0.00%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
USD/CAD	0.38%	0.00%	0.00%	0.06%	0.06%	0.00%	0.00%	0.00%	0.17%	0.29%	1.74%	97.68%	16.45%	67.54%	16.01%	98.27%	1.43%	0.24%	0.06%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
USD/CHF	0.10%	0.97%	0.05%	0.00%	0.05%	0.00%	0.05%	0.00%	0.16%	0.11%	1.40%	97.21%	13.35%	73.24%	13.41%	97.92%	1.34%	0.32%	0.11%	0.16%	0.05%	0.05%	0.00%	0.00%	0.00%	0.05%
USD/CNH	1.28%	0.66%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.32%	5.30%	9.93%	82.78%	27.61%	48.45%	23.95%	82.44%	9.92%	2.29%	2.29%	0.76%	0.00%	0.76%	0.76%	0.00%	0.76%	0.00%
USD/DKK	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.22%	2.22%	8.89%	8.89%	20.00%	57.78%	18.07%	63.86%	18.07%	64.44%	24.44%	6.67%	2.22%	0.00%	2.22%	0.00%	0.00%	0.00%	0.00%	0.00%
USD/JPY	4.84%	0.18%	0.02%	0.07%	0.04%	0.08%	0.11%	0.07%	0.28%	0.87%	5.74%	92.54%	24.92%	51.18%	23.90%	93.20%	5.39%	0.71%	0.25%	0.13%	0.14%	0.02%	0.03%	0.04%	0.02%	0.08%
USD/NOK	0.22%	7.58%	2.37%	1.90%	2.84%	4.03%	4.98%	8.53%	9.48%	13.98%	17.77%	26.54%	30.42%	33.09%	36.49%	40.08%	12.18%	12.38%	9.23%	3.73%	6.68%	3.54%	1.57%	1.57%	1.38%	7.66%
USD/PLN	0.28%	0.00%	0.99%	0.00%	0.00%	0.00%	0.99%	0.00%	6.93%	5.94%	27.72%	57.43%	14.19%	73.31%	12.50%	65.17%	19.10%	7.87%	1.12%	0.00%	3.37%	2.25%	0.00%	0.00%	0.00%	1.12%
USD/SEK	0.40%	4.12%	1.03%	3.09%	1.03%	5.15%	2.06%	3.09%	8.25%	12.37%	23.71%	36.08%	19.64%	58.30%	22.06%	50.91%	12.73%	10.91%	8.18%	2.73%	3.64%	0.91%	1.82%	0.91%	1.82%	5.45%
USD/SGD	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.94%	97.06%	11.26%	71.52%	17.22%	98.08%	1.92%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
WHEAT/USD	0.29%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	1.65%	95.74%	2.62%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
WTICO/USD	0.03%	0.29%	0.08%	0.10%	0.13%	0.34%	0.37%	0.94%	2.03%	4.80%	15.83%	75.07%	9.76%	80.53%	9.71%	76.24%	15.30%	4.45%	1.93%	0.83%	0.41%	0.23%	0.07%	0.07%	0.15%	0.33%
XCU/USD	0.03%	2.60%	6.40%	0.00%	0.00%	0.00%	0.00%	79.20%	0.00%	0.00%	0.00%	11.80%	7.30%	86.65%	6.06%	8.43%	0.00%	0.00%	0.00%	82.89%	0.24%	0.00%	0.00%	0.00%	6.99%	1.45%

XPD/USD	0.06%	97.83%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.17%	2.67%	94.66%	2.67%	4.35%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	95.65%
XPT/USD	0.00%	32.94%	58.82%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.24%	6.85%	84.13%	9.02%	8.04%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	67.86%	24.11%
ZAR/JPY	0.06%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.56%	94.44%	2.00%	95.57%	2.44%	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	Aderse 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	1.69%	1.89%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.89%	96.23%	22.36%	58.23%	19.41%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CAD/HKD	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	9.45%	78.61%	11.94%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CHF/HKD	1.31%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.03%	96.97%	20.92%	62.75%	16.34%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CHF/ZAR	0.19%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.17%	1.09%	1.09%	10.87%	84.78%	8.93%	80.10%	10.97%	76.99%	13.27%	3.54%	2.65%	1.77%	0.88%	0.88%	0.00%	0.00%	0.00%	0.00%
EUR/CZK	0.83%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	14.29%	0.00%	0.00%	0.00%	85.71%	2.92%	92.08%	5.00%	83.33%	8.33%	8.33%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/HKD	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	17.69%	69.39%	12.93%	100.00%	0.00%	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%	0.00%	100.00%	8.85%	82.19%	8.96%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/TRY	1.85%	6.25%	3.13%	0.00%	0.00%	0.00%	0.00%	0.00%	6.25%	3.13%	18.75%	62.50%	14.81%	64.35%	20.83%	62.22%	15.56%	8.89%	2.22%	0.00%	0.00%	2.22%	0.00%	2.22%	0.00%	6.67%
EUR/ZAR	0.33%	0.00%	0.00%	0.00%	0.00%	0.90%	0.00%	0.90%	0.00%	5.41%	11.71%	81.08%	18.03%	60.82%	21.15%	79.84%	13.95%	3.88%	1.55%	0.00%	0.78%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/HKD	0.50%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.94%	97.06%	16.92%	66.67%	16.42%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/ZAR	1.79%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.92%	3.85%	11.54%	82.69%	18.64%	62.37%	19.00%	79.25%	13.21%	1.89%	0.00%	0.00%	5.66%	0.00%	0.00%	0.00%	0.00%	0.00%
HK33/HKD	2.44%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.51%	2.15%	97.34%	35.62%	38.10%	26.28%	96.74%	2.75%	0.17%	0.00%	0.17%	0.00%	0.00%	0.17%	0.00%	0.00%	0.00%
NZD/HKD	0.65%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	9.80%	77.78%	12.42%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
US2000/USD	0.34%	0.94%	0.33%	0.37%	0.57%	0.98%	1.51%	2.32%	4.97%	9.70%	21.32%	56.99%	25.63%	54.71%	19.66%	52.18%	22.79%	12.33%	5.74%	2.60%	1.43%	0.96%	0.74%	0.11%	0.21%	0.90%
USD/CZK	0.63%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.85%	15.38%	80.77%	16.51%	72.06%	11.43%	86.11%	11.11%	2.78%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
USD/HKD	0.70%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	2.82%	92.96%	4.23%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
USD/HUF	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.48%	95.52%	12.84%	75.86%	11.30%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
USD/MXN	0.08%	0.14%	0.14%	0.68%	0.14%	0.27%	0.55%	1.36%	2.05%	3.55%	9.55%	81.58%	27.53%	48.25%	24.22%	79.94%	9.95%	4.67%	1.87%	1.87%	0.47%	0.47%	0.16%	0.16%	0.00%	0.47%
USD/THB	2.34%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	6.25%	89.06%	4.69%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
USD/TRY	1.23%	0.00%	0.00%	0.00%	0.00%	4.55%	0.00%	0.00%	4.55%	0.00%	9.09%	81.82%	6.15%	88.00%	5.85%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
USD/ZAR	0.17%	0.40%	0.00%	0.00%	0.40%	0.00%	0.00%	0.00%	1.99%	2.39%	9.16%	85.66%	21.04%	57.75%	21.21%	81.42%	12.25%	2.37%	2.37%	1.19%	0.00%	0.00%	0.40%	0.00%	0.00%	0.00%
XAG/AUD	0.00%	8.33%	0.00%	0.00%	4.17%	8.33%	2.08%	2.08%	8.33%	14.58%	16.67%	35.42%	22.54%	49.77%	27.70%	32.20%	16.95%	6.78%	3.39%	6.78%	3.39%	10.17%	10.17%	3.39%	0.00%	6.78%
XAG/CAD	0.00%	10.00%	0.00%	0.00%	0.00%	0.00%	5.00%	15.00%	10.00%	10.00%	10.00%	40.00%	15.27%	63.36%	21.37%	57.14%	17.86%	3.57%	3.57%	3.57%	3.57%	0.00%	7.14%	0.00%	0.00%	3.57%
XAG/CHF	0.00%	5.63%	0.00%	0.00%	2.82%	4.23%	2.82%	4.23%	11.27%	7.04%	19.72%	42.25%	24.57%	50.87%	24.57%	52.11%	7.04%	4.23%	8.45%	14.08%	1.41%	2.82%	4.23%	1.41%	0.00%	4.23%
XAG/EUR	3.87%	2.86%	0.78%	1.30%	2.60%	1.82%	3.13%	10.16%	8.59%	11.46%	16.67%	40.63%	27.98%	45.36%	26.66%	47.67%	15.34%	8.49%	6.85%	10.14%	4.11%	1.10%	1.64%	1.64%	1.10%	1.92%
XAG/GBP	0.15%	0.58%	0.00%	0.87%	1.17%	0.00%	1.75%	3.21%	10.50%	8.45%	16.62%	56.85%	26.00%	47.31%	26.69%	60.23%	14.20%	9.66%	8.81%	3.98%	0.28%	1.14%	0.28%	0.00%	0.28%	1.14%
XAG/HKD	0.05%	62.63%	0.51%	1.01%	23.23%	1.01%	0.25%	0.25%	1.52%	0.00%	1.01%	8.59%	21.00%	55.51%	23.49%	9.26%	2.26%	0.90%	1.35%	0.23%	0.45%	0.90%	21.44%	1.13%	0.00%	62.08%
XAG/JPY	0.16%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	15.41%	69.51%	15.08%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
XAG/NZD	0.00%	9.84%	1.90%	6.51%	4.76%	5.40%	6.67%	3.81%	9.68%	7.62%	18.25%	25.56%	29.55%	40.67%	29.78%	27.72%	18.74%	7.09%	10.39%	5.20%	5.83%	5.20%	3.94%	5.20%	1.42%	9.29%
XAG/SGD	0.00%	5.56%	1.85%	3.70%	0.00%	7.41%	7.41%	3.70%	5.56%	9.26%	12.96%	42.59%	22.04%	55.51%	22.45%	32.73%	16.36%	18.18%	9.09%	3.64%	3.64%	7.27%	1.82%	0.00%	3.64%	3.64%
XAG/USD	2.03%	3.50%	2.52%	1.22%	1.60%	2.14%	3.67%	15.85%	10.93%	12.23%	18.48%	27.86%	16.47%	66.39%	17.14%	30.49%	18.44%	13.47%	10.47%	14.42%	3.01%	1.85%	1.38%	1.42%	1.79%	3.25%
XAU/AUD	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.98%	3.92%	4.90%	17.65%	72.55%	24.34%	48.69%	26.97%	67.26%	19.47%	7.08%	2.65%	1.77%	0.88%	0.88%	0.00%	0.00%	0.00%	0.00%
XAU/CAD	0.00%	3.70%	0.00%	0.00%	0.00%	0.00%	0.00%	7.41%	0.00%	14.81%	14.81%	59.26%	32.14%	30.95%	36.90%	61.29%	29.03%	3.23%	3.23%	3.23%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
XAU/CHF	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.35%	0.00%	0.00%	0.00%	17.39%	78.26%	24.21%	48.42%	27.37%	73.08%	19.23%	7.69%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
XAU/EUR	0.00%	0.25%	0.25%	0.00%	0.25%	0.25%	0.50%	0.74%	2.48%	4.21%	14.11%	76.98%	37.13%	27.94%	34.93%	76.32%	17.11%	4.21%	0.79%	1.05%	0.00%	0.00%	0.26%	0.00%	0.26%	0.00%
XAU/GBP	1.57%	0.00%	0.00%	0.00%	0.15%	0.15%	0.15%	0.73%	0.58%	2.32%	11.47%	84.47%	31.87%	35.71%	32.42%	84.02%	11.55%	3.00%	1.00%	0.14%	0.29%	0.00%	0.00%	0.00%	0.00%	0.00%
XAU/HKD	0.00%	0.00%	0.00%	0.00%	25.00%	25.00%	0.00%	0.00%	0.00%	0.00%	0.00%	50.00%	10.26%	58.97%	30.77%	41.67%	16.67%	0.00%	8.33%	0.00%	8.33%	8.33%	8.33%	0.00%	0.00%	8.33%
XAU/JPY	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.25%	0.00%	0.00%	0.00%	99.75%	26.97%	46.19%	26.84%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
XAU/NZD	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	28.57%	28.57%	42.86%	22.58%	32.26%	45.16%	42.86%	42.86%	14.29%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
XAU/SGD	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	12.50%	0.00%	0.00%	6.25%	50.00%	31.25%	21.92%	36.99%	41.10%	60.00%	30.00%	10.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
XAU/USD	0.06%	0.23%	0.05%	0.07%	0.13%	0.23%	0.38%	0.81%	1.57%	3.77%	13.25%	79.50%	24.67%	51.49%	23.84%	79.70%	13.03%	4.01%	1.52%	0.72%	0.42%	0.22%	0.14%	0.04%	0.03%	0.17%
XAU/XAG	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	30.28%	36.39%	33.33%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%