

JFD BROKERS EXECUTION METRICS   FX - LARGE TICKET SIZES (> 10 lots)	
MONTH	May 2015
SESSIONS	Across all sessions (including NFP and other news)
TICKET SIZE RANGE	Global Average > 10 lots
AVG. TICKET SIZE	2.4M USD
MAX TICKET SIZE	6M USD
EXECUTION RATES	Global Average > 10 lots
REJECTION RATE	0%
FILLED RATE	100%
EXECUTION TIMES	Global Average > 10 lots
AVG MATCHING TIME	1.2 ms
AVG EXECUTION TIME	330 ms
MAX EXECUTION TIME	751 ms
MIN. EXECUTION TIME	14 ms
SLIPPAGE METRICS	Global Average > 10 lots
AVG SLIPPAGE (+/-)	-0.3 pips
MAX NEGATIVE SLIPPAGE	-1.1 pips
MAX POSITIVE SLIPPAGE	+0.3 pips
<b>RANKINGS (TOP3)</b>	
MAX TICKET SIZES	54 lots (04/05/2015 11:06:54 GMT, EUR/USD, executed in 301 ms, slippage -0.5 pips)
	36 lots (18/05/2015 13:39:04 GMT, EUR/USD, executed in 133 ms, slippage -0.3 pips)
	35 lots (15/05/2015 19:09:53 GMT, EUR/USD, executed in 34 ms, slippage -0.1 pip)
MIN EXECUTION TIMES	14 ms (28/05/2015 08:31:42 GMT, GBP/USD, 20 lots, slippage -0.1 pip)
	15 ms (21/05/2015 13:24:12 GMT, USD/JPY, 20 lots, slippage -0.1 pip)
	25 ms (01/05/2015 19:19:53 GMT, EUR/USD, 10 lots, slippage 0 pips)
MAX EXECUTION TIMES	751 ms (18/05/2015 17:58:01 GMT, EUR/USD, 23 lots, slippage -0.7 pips)
	661 ms (20/05/2015 05:58:49 GMT, EUR/USD, 26 lots, slippage -0.1 pip)
	521 ms (21/05/2015 08:13:02 GMT, GBP/USD, 20 lots, slippage -0.4 pips)
NEGATIVE SLIPPAGE	-1.1 pips (28/05/2015 08:30:09 GMT, GBP/USD, 30 lots, executed in 52 ms)
	-1 pip (17/05/2015 21:01:15 GMT, EUR/USD, 20 lots, executed in 137 ms)
	-0.9 pips (26/05/2015 15:01:45 GMT, AUD/USD, 20 lots, executed in 333 ms)
POSITIVE SLIPPAGE	+0.3 pips (18/05/2015 13:52:05 GMT, EUR/USD, 10 lots, executed in 243 ms)
	+0.2 pips (07/05/2015 09:15:27 GMT, EUR/USD, 10 lots, executed in 149 ms)
	+0.1 pip (28/05/2015 13:52:33 GMT, EUR/USD, 20 lots, executed in 144 ms)