

PERIOD: JUNE – September 2021																										
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	0.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.89%	0.00%	0.00%	0.00%	9.82%	89.29%	7.07%	86.12%	6.81%	93.52%	5.56%	0.93%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/CAD	0.05%	0.07%	0.00%	0.00%	0.00%	0.07%	0.14%	0.00%	0.20%	1.15%	98.37%	13.01%	73.08%	13.90%	99.05%	0.89%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.06%
AUD/CHF	0.20%	0.14%	0.00%	0.00%	0.14%	0.00%	0.14%	0.00%	0.29%	1.44%	0.86%	96.97%	11.71%	77.49%	10.90%	95.16%	2.03%	1.25%	0.47%	0.23%	0.31%	0.16%	0.00%	0.00%	0.00%	0.16%
AUD/JPY	0.07%	0.13%	0.00%	0.00%	0.04%	0.04%	0.00%	0.00%	0.04%	0.22%	2.65%	96.87%	16.68%	67.64%	15.69%	97.80%	1.50%	0.05%	0.28%	0.23%	0.05%	0.00%	0.05%	0.00%	0.00%	0.05%
AUD/NZD	0.20%	1.40%	0.00%	0.00%	0.54%	0.21%	0.32%	0.21%	0.32%	0.64%	1.83%	94.52%	15.85%	68.49%	15.65%	97.50%	0.98%	0.54%	0.11%	0.22%	0.00%	0.00%	0.00%	0.11%	0.11%	0.44%
AUD/SGD	0.25%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.89%	5.68%	92.45%	13.15%	73.45%	13.40%	94.44%	1.85%	3.70%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/USD	0.15%	0.19%	0.05%	0.05%	0.00%	0.05%	0.00%	0.09%	0.00%	0.33%	2.77%	96.29%	8.49%	83.10%	8.41%	97.11%	1.61%	0.47%	0.33%	0.00%	0.03%	0.05%	0.00%	0.05%	0.00%	0.33%
BCO/USD	0.18%	0.18%	0.04%	0.08%	0.14%	0.18%	0.34%	0.42%	1.52%	3.77%	20.61%	72.72%	17.39%	64.96%	17.65%	72.94%	20.43%	3.30%	1.55%	0.71%	0.32%	0.20%	0.13%	0.07%	0.11%	0.25%
CAD/CHF	0.05%	0.10%	0.00%	0.00%	0.10%	0.00%	0.10%	0.00%	0.21%	0.73%	1.14%	97.61%	11.57%	77.54%	10.89%	98.78%	1.00%	0.00%	0.11%	0.11%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CAD/JPY	0.03%	0.02%	0.02%	0.00%	0.00%	0.00%	0.02%	0.04%	0.08%	0.15%	2.38%	97.29%	19.47%	60.94%	19.60%	97.58%	2.05%	0.21%	0.04%	0.02%	0.00%	0.00%	0.00%	0.00%	0.00%	0.10%
CAD/SGD	0.36%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	97.67%	15.69%	71.90%	12.41%	91.18%	5.88%	2.94%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CHF/JPY	0.10%	0.00%	0.00%	0.00%	0.00%	0.12%	0.00%	0.12%	0.24%	0.12%	2.48%	96.93%	14.06%	72.59%	13.35%	98.26%	1.61%	0.12%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CNSD/USD	0.88%	0.34%	0.51%	0.17%	0.17%	0.51%	2.53%	3.37%	4.55%	11.28%	26.77%	49.83%	23.87%	55.99%	20.14%	62.87%	19.36%	9.78%	2.79%	2.00%	1.20%	0.60%	0.20%	0.40%	0.00%	0.80%
CORN/USD	0.27%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.17%	0.33%	99.50%	11.75%	75.38%	12.87%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
DE10YB/EUR	0.16%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	20.69%	79.31%	4.54%	92.96%	2.50%	87.50%	12.50%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
DE30/EUR	0.85%	0.34%	0.05%	0.04%	0.06%	0.11%	0.25%	0.64%	1.08%	3.35%	12.80%	81.28%	20.10%	59.90%	20.00%	81.41%	12.30%	3.33%	1.18%	0.59%	0.36%	0.25%	0.10%	0.08%	0.04%	0.36%
EU50/EUR	0.96%	0.91%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	10.91%	88.18%	2.46%	95.96%	1.59%	95.77%	2.82%	0.00%	0.00%	0.00%	1.41%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/AUD	2.28%	0.50%	0.19%	0.06%	0.12%	0.00%	0.25%	0.31%	0.31%	0.93%	6.84%	90.49%	11.04%	76.62%	12.34%	93.77%	4.51%	0.83%	0.33%	0.06%	0.17%	0.06%	0.06%	0.00%	0.00%	0.22%
EUR/CAD	0.19%	0.10%	0.06%	0.00%	0.03%	0.13%	0.10%	0.10%	0.45%	0.64%	18.92%	62.96%	18.92%	62.96%	18.12%	96.69%	2.64%	3.11%	0.10%	0.03%	0.00%	0.00%	0.03%	0.00%	0.00%	0.23%
EUR/CHF	0.43%	0.00%	0.00%	0.00%	0.00%	0.00%	0.48%	0.00%	0.16%	0.16%	2.41%	96.79%	8.69%	83.53%	7.78%	98.75%	0.54%	0.36%	0.18%	0.18%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/DKK	4.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	96.00%	4.00%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/GBP	0.16%	0.00%	0.00%	0.00%	0.04%	0.00%	0.04%	0.04%	0.04%	0.09%	1.07%	98.66%	9.15%	82.88%	7.97%	98.15%	0.87%	0.26%	0.15%	0.21%	0.15%	0.05%	0.00%	0.00%	0.00%	0.00%
EUR/JPY	0.28%	0.00%	0.09%	0.00%	0.09%	0.18%	0.09%	0.00%	0.35%	0.44%	4.24%	94.53%	6.61%	86.95%	6.45%	94.75%	3.80%	0.72%	0.54%	0.00%	0.09%	0.00%	0.00%	0.00%	0.09%	0.10%
EUR/NOK	3.13%	3.17%	0.00%	1.06%	0.53%	0.53%	1.59%	3.17%	4.23%	10.05%	18.52%	57.14%	19.71%	55.37%	24.92%	52.72%	16.74%	11.30%	6.28%	2.51%	3.35%	1.67%	1.26%	1.67%	1.26%	1.26%
EUR/NZD	0.46%	1.52%	0.00%	0.07%	0.07%	0.00%	0.21%	0.69%	0.62%	0.69%	4.49%	91.64%	20.96%	58.54%	20.50%	93.50%	4.45%	0.85%	0.28%	0.28%	0.14%	0.00%	0.21%	0.00%	0.00%	0.28%
EUR/PLN	6.00%	13.75%	0.00%	0.00%	0.00%	1.25%	0.00%	0.00%	0.00%	3.75%	13.75%	66.25%	14.55%	71.64%	13.82%	78.95%	17.11%	2.63%	0.00%	1.32%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/SEK	3.83%	2.88%	0.00%	0.00%	0.00%	0.00%	1.92%	0.96%	2.88%	11.54%	79.81%	18.98%	73.18%	7.85%	65.12%	23.26%	6.98%	4.65%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/SGD	7.17%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.33%	0.00%	0.00%	98.67%	23.36%	58.88%	17.76%	96.49%	3.51%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/USD	0.62%	0.15%	0.01%	0.02%	0.02%	0.02%	0.03%	0.04%	0.13%	0.20%	1.09%	98.29%	15.95%	68.62%	15.43%	98.50%	1.01%	0.15%	0.05%	0.04%	0.03%	0.03%	0.00%	0.03%	0.02%	0.14%
FR40/EUR	0.29%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.83%	16.12%	83.06%	6.98%	86.72%	6.29%	83.94%	14.68%	1.38%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/AUD	0.04%	0.15%	0.03%	0.09%	0.18%	0.09%	0.15%	0.09%	0.35%	1.18%	5.47%	92.22%	22.53%	54.91%	22.56%	93.35%	5.29%	0.77%	0.24%	0.03%	0.06%	0.03%	0.00%	0.06%	0.00%	0.18%
GBP/CAD	0.03%	0.08%	0.00%	0.00%	0.08%	0.04%	0.04%	0.04%	0.12%	0.41%	4.02%	95.16%	21.08%	56.76%	22.15%	94.43%	4.33%	0.43%	0.12%	0.12%	0.15%	0.08%	0.04%	0.00%	0.04%	0.27%
GBP/CHF	0.09%	0.12%	0.06%	0.06%	0.00%	0.00%	0.06%	0.06%	0.12%	0.12%	2.31%	97.07%	15.96%	68.59%	15.45%	96.59%	2.25%	0.32%	0.13%	0.13%	0.06%	0.00%	0.06%	0.06%	0.13%	0.26%
GBP/JPY	0.07%	0.38%	0.11%	0.02%	0.06%	0.11%	0.04%	0.21%	0.34%	1.04%	6.19%	91.49%	13.01%	74.23%	10.61%	93.40%	4.54%	0.69%	0.22%	0.11%	0.13%	0.04%	0.09%	0.09%	0.04%	0.65%
GBP/NZD	0.04%	4.12%	0.26%	0.26%	0.26%	0.42%	0.37%	0.73%	0.94%	1.88%	9.49%	81.27%	20.34%	59.03%	20.63%	87.96%	7.87%	1.13%	0.36%	0.41%	0.46%	0.05%	0.26%	0.05%	0.41%	1.03%
GBP/PLN	0.15%	0.00%	0.00%	0.00%	0.00%	1.18%	1.18%	2.35%	3.53%	12.94%	23.53%	55.29%	12.86%	70.95%	16.19%	59.81%	25.23%	8.41%	4.67%	0.00%	0.00%	0.93%	0.00%	0.00%	0.00%	0.93%
GBP/SGD	0.23%	2.50%	0.00%	0.00%	0.00%	0.00%	1.25%	0.00%	1.25%	2.50%	92.50%	18.65%	66.90%	14.45%	96.77%	3.23%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/USD	0.14%	0.06%	0.01%	0.02%	0.03%	0.03%	0.04%	0.05%	0.13%	0.25%	1.92%	97.47%	16.06%	70.56%	13.38%	97.12%	1.86%	0.32%	0.16%	0.14%	0.07%	0.07%	0.02%	0.02%	0.01%	0.29%
HKD/JPY	0.50%	3.03%	0.00%	0.00%	0.00%	0.00%	3.03%	0.00%	3.03%	27.27%	33.33%	30.30%	16.58%	73.37%	10.05%	40.00%	35.00%	15.00%	10.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
IN50/USD	0.10%	0.47%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.86%	11.63%	86.05%	20.48%	58.86%	20.67%	88.02%	8.76%	2.30%	0.46%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.46%
JP225/USD	1.18%	1.77%	0.35%	0.53%	1.59%	1.94%	1.94%	6.18%	5.30%	24.38%	18.73%	37.28%	10.11%	81.04%	8.86%	44.15%	18.75%	19.96%	5.85%	5.85%	1.01%	1.41%	0.00%	0.00%	0.60%	2.42%
NAS100/USD	0.66%	0.08%	0.03%	0.05%	0.03%	0.10%	0.25%	0.44%	0.88%	3.01%	12.18%	82.95%	26.14%	47.97%	25.89%	83.76%	12.02%	2.78%	0.77%	0.30%	0.13%	0.08%	0.04%	0.00%	0.01%	0.09%
NATGAS/USD	0.19%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.13%	1.29%	98.57%	8.98%	81.28%	9.77%	97.14%	2.62%	0.25%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
NL25/EUR	0.00%	16.81%	1.77%	3.98%	7.96%	6.19%	3.10%	6.19%	11.95%	16.81%	13.27%	11.95%	10.50%	77.98%	11.52%	14.52%	15.73%	17.74%	12.10%	6.85%	3.63%	5.65%	5.24%	3.23%	1.21%	14.11%
NZD/CAD	0.03%	0.10%	0.00%	0.00%	0.00%	0.00%	0.29%	0.29%	0.20%	0.68%	1.86%	96.58%	15.12%	69.78%	15.10%	98.04%	0.78%	0.29%	0.29%	0.20%	0.00%	0.00%	0.00%	0.10%	0.00%	0.29%
NZD/CHF	0.07%	0.68%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.51%	0.86%	97.09%	12.80%	75.47%	11.73%	97.94%	0.37%	0.19%	0.00%	0.19%	0.75%	0.00%	0.00%	0.19%	0.00%	0.37%	
NZD/JPY	0.09%	0.20%	0.00%	0.07%	0.00%	0.07%	0.07%	0.07%	0.27%	0.54%	2.29%	96.43%	17.33%	64.49%	18.18%	97.88%	1.73%	0.06%	0.06%	0.00%	0.00%	0.00%	0.00%	0.06%	0.00%	0.19%
NZD/SGD	0.48%	9.52%	0.00%	2.38%	0.00%	2.38%	0.00%																			