

PERIOD: January - March 2022		Instrument	Bond* 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	0.11%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	8.01%	84.51%	7.48%	87.94%	7.80%	4.26%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%			
AUD/CAD	0.06%	0.60%	0.08%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.38%	1.58%	97.30%	14.21%	70.77%	15.03%	98.01%	1.28%	0.43%	0.07%	0.00%	0.00%	0.07%	0.00%	0.07%	0.00%			
AUD/CHF	0.03%	0.85%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.57%	1.33%	97.25%	17.49%	65.30%	17.21%	97.50%	1.54%	0.48%	0.00%	0.10%	0.00%	0.00%	0.00%	0.00%	0.38%			
AUD/JPY	0.05%	0.28%	0.06%	0.03%	0.00%	0.00%	0.00%	0.34%	0.34%	0.53%	3.55%	94.17%	21.38%	57.78%	20.84%	97.17%	2.20%	0.32%	0.12%	0.06%	0.00%	0.00%	0.00%	0.03%	0.00%			
AUD/NZD	0.10%	0.51%	0.00%	0.00%	0.00%	0.00%	0.17%	0.51%	0.34%	0.34%	2.56%	95.56%	14.41%	69.16%	16.43%	98.65%	1.20%	0.00%	0.00%	0.00%	0.00%	0.15%	0.00%	0.00%	0.00%			
AUD/SGD	0.00%	8.33%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.38%	0.00%	3.57%	85.71%	15.82%	67.98%	16.20%	88.37%	8.14%	0.00%	0.00%	1.16%	1.16%	1.16%	0.00%	0.00%			
AUD/USD	0.45%	0.51%	0.03%	0.03%	0.13%	0.08%	0.13%	0.08%	0.21%	0.28%	0.37%	2.5%	95.77%	13.03%	73.71%	13.40%	98.99%	1.07%	0.10%	0.05%	0.03%	0.00%	0.00%	0.00%	0.03%			
BCO/USD	0.19%	1.75%	0.42%	0.52%	0.95%	1.44%	1.95%	3.59%	6.25%	9.58%	24.58%	48.97%	25.52%	48.98%	25.50%	50.47%	24.66%	9.63%	5.83%	3.16%	1.73%	1.21%	0.92%	0.55%	0.42%			
CAD/CHF	0.07%	0.47%	0.00%	0.08%	0.16%	0.08%	0.16%	0.08%	0.00%	0.47%	1.33%	97.19%	15.56%	69.19%	15.25%	98.99%	0.64%	0.08%	0.08%	0.00%	0.00%	0.00%	0.08%	0.08%	0.00%			
CAD/JPY	0.02%	0.09%	0.04%	0.00%	0.05%	0.05%	0.05%	0.03%	0.03%	0.50%	3.27%	95.88%	25.24%	32.7%	95.88%	96.91%	2.73%	0.17%	0.07%	0.01%	0.04%	0.00%	0.00%	0.01%	0.05%			
CAD/SGD	0.00%	5.84%	0.73%	1.46%	1.46%	0.73%	0.00%	0.00%	0.73%	2.19%	1.46%	85.40%	24.20%	62.01%	13.78%	94.87%	5.13%	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%	2.78%	5.56%	19.44%	66.67%	25.90%	51.80%	22.30%	80.65%	12.90%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	6.45%			
CHF/JPY	0.02%	0.41%	0.00%	0.41%	0.08%	0.08%	0.81%	0.16%	1.22%	0.57%	2.84%	93.42%	19.80%	60.62%	19.58%	97.04%	2.30%	0.16%	0.33%	0.00%	0.00%	0.08%	0.08%	0.00%	0.00%			
CHINAH/HKD	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%	93.33%	6.67%	0.00%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%			
CNS0/USD	0.05%	0.00%	0.00%	0.00%	0.41%	0.41%	1.22%	2.43%	3.45%	9.53%	15.42%	66.94%	24.86%	54.48%	20.56%	60.84%	21.18%	7.88%	5.42%	2.46%	0.96%	0.25%	0.00%	0.00%	0.25%			
CORN/USD	0.07%	0.00%	0.00%	0.00%	0.00%	0.00%	0.36%	0.00%	0.00%	0.00%	1.81%	97.83%	6.85%	79.91%	13.25%	99.63%	0.37%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%			
DE10Y/EUR	0.08%	0.18%	0.36%	0.00%	0.72%	0.18%	0.00%	0.18%	1.99%	5.78%	32.67%	57.94%	11.09%	78.65%	10.25%	58.01%	32.03%	7.23%	1.76%	0.39%	0.39%	0.00%	0.00%	0.00%	0.20%			
DE30/EUR	0.58%	0.44%	0.14%	0.23%	0.22%	0.44%	1.51%	3.20%	6.96%	18.52%	67.30%	19.99%	59.86%	20.15%	66.11%	18.00%	6.92%	3.49%	1.82%	1.25%	0.62%	0.42%	0.38%	0.21%	0.79%			
ESPD/EUR	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	0.00%	0.00%	0.00%	0.00%	14.29%	57.14%	28.57%	0.00%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%			
EU00/EUR	0.47%	0.00%	0.00%	0.00%	0.20%	0.20%	0.20%	0.60%	3.41%	20.48%	74.70%	5.41%	69.74%	4.85%	89.74%	4.85%	78.25%	17.49%	3.36%	0.45%	0.22%	0.00%	0.00%	0.22%	0.00%			
EUR/AUD	2.40%	0.41%	0.03%	0.12%	0.18%	0.09%	0.32%	0.26%	0.15%	0.94%	93.04%	19.62%	60.30%	20.09%	96.96%	3.31%	0.74%	0.46%	0.06%	0.03%	0.03%	0.03%	0.03%	0.03%	0.11%			
EUR/CAD	0.08%	0.20%	0.13%	0.00%	0.45%	0.18%	0.10%	0.20%	0.38%	1.26%	3.35%	93.76%	22.28%	56.04%	21.68%	95.86%	3.28%	0.34%	0.10%	0.10%	0.03%	0.00%	0.03%	0.03%	0.21%			
EUR/CHF	0.11%	0.16%	0.08%	0.08%	0.08%	0.00%	0.16%	0.16%	0.28%	0.45%	3.05%	95.49%	18.11%	63.22%	17.97%	97.82%	1.91%	0.13%	0.04%	0.04%	0.09%	0.13%	0.00%	0.00%	0.14%			
EUR/DKK	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	9.88%	80.25%	9.88%	75.00%	12.50%	12.50%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%			
EUR/GBP	0.15%	0.04%	0.00%	0.00%	0.00%	0.02%	0.02%	0.04%	0.04%	0.13%	1.01%	98.71%	17.75%	69.00%	13.25%	98.78%	0.67%	0.12%	0.15%	0.05%	0.05%	0.00%	0.00%	0.00%	0.12%			
EUR/JPY	1.40%	0.36%	0.14%	0.16%	0.14%	0.28%	0.26%	0.42%	0.79%	0.99%	6.74%	89.74%	17.75%	65.78%	16.46%	95.14%	3.98%	0.40%	0.09%	0.06%	0.11%	0.06%	0.02%	0.00%	0.11%			
EUR/NOK	0.84%	4.97%	1.66%	1.10%	1.10%	0.55%	3.87%	2.76%	6.63%	11.05%	28.73%	37.57%	19.01%	58.30%	22.69%	55.09%	21.76%	9.26%	1.85%	1.85%	2.78%	1.85%	1.85%	0.93%	2.31%			
EUR/NZD	0.12%	2.05%	0.00%	0.41%	0.16%	0.08%	0.16%	0.16%	1.07%	1.23%	8.11%	86.58%	16.34%	67.07%	16.59%	89.59%	7.43%	0.81%	0.40%	0.08%	0.00%	0.00%	0.00%	0.16%	0.00%			
EUR/PLN	1.21%	3.27%	0.00%	0.93%	1.87%	1.40%	0.00%	5.14%	3.27%	4.21%	17.29%	62.62%	17.33%	65.43%	17.25%	65.26%	14.55%	6.10%	1.88%	4.23%	1.41%	1.41%	0.00%	0.94%	3.76%			
EUR/SEK	1.24%	3.31%	0.00%	0.83%	0.00%	0.83%	1.65%	0.83%	3.31%	6.61%	23.97%	58.68%	15.03%	67.70%	17.27%	46.04%	22.30%	5.76%	4.32%	4.32%	2.16%	0.72%	2.16%	0.00%	11.51%			
EUR/SGD	0.58%	1.00%	0.00%	0.00%	0.00%	0.00%	0.00%	2.00%	0.00%	1.00%	87.00%	19.38%	58.14%	22.48%	93.10%	1.72%	2.59%	0.00%	0.86%	0.00%	0.00%	0.00%	0.00%	0.86%	0.86%			
EUR/USD	1.05%	0.09%	0.03%	0.01%	0.00%	0.03%	0.03%	0.14%	0.39%	0.61%	96.84%	20.44%	25.5%	96.84%	20.44%	97.57%	1.78%	0.27%	0.12%	0.06%	0.04%	0.02%	0.02%	0.00%	0.11%			
FR00/EUR	0.00%	0.18%	0.00%	0.09%	0.18%	0.18%	0.00%	0.46%	1.18%	3.92%	14.57%	79.23%	18.80%	63.21%	17.99%	80.02%	14.37%	4.00%	0.76%	0.29%	0.19%	0.10%	0.00%	0.10%	0.19%			
GBP/AUD	0.06%	0.90%	0.06%	0.06%	0.31%	0.17%	0.06%	0.54%	1.16%	1.44%	5.27%	90.05%	27.26%	48.00%	24.74%	92.11%	6.24%	0.75%	0.34%	0.00%	0.12%	0.16%	0.09%	0.03%	0.12%			
GBP/CAD	0.05%	0.48%	0.11%	0.07%	0.04%	0.04%	0.04%	0.63%	0.96%	0.84%	94.29%	23.88%	52.32%	23.81%	94.50%	3.31%	0.74%	0.30%	0.19%	0.15%	0.04%	0.04%	0.04%	0.07%	0.63%			
GBP/CHF	0.05%	0.12%	0.06%	0.18%	0.00%	0.37%	0.06%	0.00%	0.88%	0.98%	94.28%	19.14%	61.79%	19.07%	95.99%	1.98%	0.56%	0.19%	0.31%	0.00%	0.06%	0.19%	0.12%	0.00%	0.62%			
GBP/JPY	0.48%	0.41%	0.04%	0.09%	0.08%	0.05%	0.17%	0.67%	1.61%	5.71%	91.11%	18.13%	64.00%	17.06%	93.78%	4.75%	0.81%	0.31%	0.05%	0.08%	0.04%	0.00%	0.01%	0.03%	0.14%			
GBP/NZD	0.02%	0.38%	0.06%	0.13%	0.00%	0.19%	0.19%	0.44%	0.44%	1.00%	8.33%	88.85%	19.61%	60.56%	19.83%	91.64%	6.94%	0.93%	0.12%	0.06%	0.19%	0.06%	0.00%	0.06%	0.00%			
GBP/PLN	0.00%	3.07%	0.34%	1.02%	0.34%	1.37%	1.02%	1.71%	2.05%	11.26%	16.72%	61.09%	28.42%	49.47%	22.11%	50.44%	23.68%	10.33%	6.14%	1.32%	2.63%	1.32%	0.88%	1.32%	1.75%			
GBP/SGD	0.00%	3.51%	0.00%	1.75%	0.00%	0.00%	0.00%	3.51%	0.00%	3.51%	87.72%	15.45%	65.31%	17.02%	92.96%	4.23%	0.00%	0.00%	0.00%	0.00%	1.41%	1.41%	0.00%	0.00%	1.41%			
GBP/USD	0.11%	0.05%	0.01%	0.00%	0.02%	0.03%	0.03%	0.06%	0.10%	0.26%	1.88%	97.56%	20.75%	61.69%	17.56%	98.21%	1.33%	0.26%	0.07%	0.03%	0.01%	0.02%	0.01%	0.01%	0.05%			
HKD/JPY	0.00%	8.89%	0.00%	0.00%	0.00%	2.22%	2.22%	2.22%	6.67%	33.33%	22.22%	16.19%	64.03%	19.78%	29.09%	38.18%	20.00%	3.64%	0.00%	3.64%	0.00%	0.00%	0.00%	3.64%	1.82%			
IN00/USD	0.00%	0.00%	0.00%	0.77%	0.80%	0.27%	0.53%	2.14%	6.42%	10.54%	70.59%	31.69%	39.07%	25.4%	72.46%	20.00%	3.49%	0.58%	0.29%	0.58%	0.29%	0.00%	0.00%	0.00%	0.00%			
JP225/USD	0.00%	0.64%	1.55%	0.00%	0.90%	1.93%	0.00%	29.64%	0.00%	33.25%	32.09%	0.00%	13.85%	74.21%	11.94%	0.00%	29.30%	34.83%	0.00%	31.39%	0.00%	0.60%	1.05%	0.00%	2.09%			
JP225Y/JPY	0.00%	0.00%	3.39%	0.00%	1.69%	0.00%	0.00%	15.25%	0.00%	49.15%	30.51%	0.00%	11.94%	76.72%	11.34%	0.00%	39.29%	30.38%	0.00%	21.43%	0.00%	1.79%	0.00%	0.00%	7.14%			
NAS100/USD	0.41%	0.31%	0.09%	0.15%	0.25%	0.39%	0.74%	1.36%	2.74%	6.47%	18.85%	68.64%	37.50%	24.96%	37.54%	69.59%	18.23%	6.36%	2.55%	1.15%	0.64%	0.38%	0.23%	0.14%	0.08%			
NATGAS/USD	0.02%	0.00%	0.02%	0.00%	0.02%	0.00%	0.02%	0.00%	0.16%	0.85%	98.93%	9.93%	79.58%	10.50%	99.11%	0.76%	0.08%	0.02%	0.00%	0.02%	0.00%	0.00%	0.00%	0.00%	0.00%			
NLS0/EUR	0.18%	34.59%	2.63%	4.26%	0.13%	3.13%	13.16%	18.30%	12.78%	0.38%	10.53%	0.13%	20.80%	57.40%	10.70%	0.00%	11.84%	0.36%	11.84%	21.53%	12.20%	2.99%	0.36%	3.71%	3.59%			
NZD/CAD	0.06%	0.00%	0.00%	0.00%	0.00%	0.32%	0.22%	0.32%	0.11%	0.54%	98.49%	17.02%	66.38%</															