

PERIOD: April – June 2022																											
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		59.48%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	6.45%	93.55%	7.35%	81.99%	10.66%	95.56%	4.44%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/CAD		0.06%	2.27%	1.14%	0.38%	0.00%	0.38%	1.14%	1.14%	1.14%	3.41%	1.89%	87.12%	15.09%	69.24%	15.67%	97.81%	1.46%	0.73%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/CHF		0.09%	1.55%	0.52%	0.00%	0.00%	0.00%	1.03%	1.03%	1.03%	4.64%	90.21%	17.09%	68.37%	14.54%	92.73%	5.45%	1.21%	0.61%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/JPY		0.24%	1.01%	0.29%	0.00%	0.14%	0.00%	0.00%	0.14%	0.58%	1.30%	4.91%	91.63%	20.66%	60.73%	18.60%	93.43%	4.49%	1.12%	0.32%	0.16%	0.00%	0.32%	0.16%	0.00%	0.00%	0.00%
AUD/NZD		2.72%	6.11%	0.00%	0.76%	0.00%	0.76%	0.00%	0.76%	0.76%	2.29%	4.58%	83.97%	14.25%	68.34%	17.41%	94.38%	2.50%	0.00%	2.50%	0.00%	0.00%	0.63%	0.00%	0.00%	0.00%	0.00%
AUD/SGD		0.00%	4.92%	0.00%	0.00%	0.00%	1.64%	6.56%	1.64%	4.92%	9.84%	3.28%	67.21%	29.76%	48.78%	21.46%	86.36%	6.82%	0.00%	4.55%	0.00%	0.00%	0.00%	0.00%	0.00%	2.27%	0.00%
AUD/USD		1.51%	0.10%	0.10%	0.20%	0.00%	0.10%	0.20%	0.00%	0.20%	0.69%	2.67%	95.76%	16.12%	68.41%	15.48%	97.23%	2.16%	0.21%	0.31%	0.00%	0.00%	0.10%	0.00%	0.00%	0.00%	0.00%
BCU/USD		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.03%	1.52%	0.00%	12.12%	13.64%	69.70%	35.29%	33.16%	31.55%	81.36%	11.86%	3.39%	1.69%	1.69%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BCO/USD		0.05%	0.74%	0.45%	0.51%	0.83%	1.02%	1.50%	3.49%	7.07%	9.05%	39.25%	36.08%	21.99%	56.04%	21.96%	34.40%	39.94%	9.93%	7.82%	2.88%	1.73%	0.99%	0.61%	0.54%	0.45%	0.70%
BTC/USD		0.00%	10.17%	2.12%	1.69%	2.12%	2.97%	2.97%	2.97%	6.36%	6.78%	16.95%	44.92%	35.33%	13.02%	51.65%	42.32%	21.16%	8.70%	7.83%	4.06%	4.64%	2.61%	0.87%	1.16%	1.16%	5.51%
CAD/CHF		0.00%	0.00%	0.00%	4.76%	2.38%	0.00%	0.79%	0.00%	0.00%	0.79%	1.59%	89.68%	14.77%	71.51%	13.72%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CAD/JPY		0.06%	1.03%	1.03%	1.03%	1.29%	1.03%	0.51%	0.77%	0.26%	0.51%	3.86%	88.69%	23.42%	55.09%	21.49%	93.56%	5.04%	0.56%	0.28%	0.00%	0.28%	0.28%	0.00%	0.00%	0.00%	0.00%
CAD/SGD		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.45%	96.55%	23.98%	55.65%	20.87%	92.31%	7.69%	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%	0.00%	0.00%	100.00%	17.95%	71.79%	10.26%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CHF/JPY		0.17%	9.18%	2.85%	2.22%	0.00%	1.27%	0.95%	1.58%	0.63%	3.16%	5.06%	73.10%	26.51%	52.10%	21.39%	90.59%	5.49%	1.96%	1.18%	0.78%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CHNAH/HKD		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	11.11%	88.89%	0.00%	3.96%	91.63%	4.41%	0.00%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CNS0/USD		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	7.69%	92.31%	14.34%	75.00%	10.66%	79.31%	20.69%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CORN/USD		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	2.63%	92.98%	4.39%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
DE10Y/EUR		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	50.00%	50.00%	9.30%	81.40%	9.30%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
DE30/EUR		2.27%	0.26%	0.00%	0.06%	0.26%	0.38%	0.38%	0.96%	2.11%	5.08%	16.78%	73.73%	22.74%	56.38%	20.87%	74.83%	16.47%	5.40%	1.46%	0.87%	0.52%	0.14%	0.07%	0.00%	0.03%	0.21%
ESPIX/EUR		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	50.00%	50.00%	0.00%	1.27%	97.45%	1.27%	0.00%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETH/USD		0.19%	5.58%	0.47%	0.47%	3.26%	4.65%	4.19%	4.65%	5.58%	13.95%	14.88%	42.33%	39.89%	10.39%	49.72%	41.42%	17.16%	11.57%	7.09%	4.85%	2.99%	1.49%	2.24%	2.24%	1.49%	7.46%
EU50/EUR		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.83%	0.83%	6.61%	91.74%	7.18%	86.65%	6.17%	90.38%	8.65%	0.00%	0.96%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/AUD		2.93%	1.54%	0.00%	0.17%	0.17%	0.68%	0.34%	1.37%	1.54%	2.05%	8.70%	83.45%	28.60%	47.10%	24.30%	92.77%	6.63%	0.60%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/CAD		0.12%	1.76%	0.00%	0.00%	1.01%	0.00%	0.00%	0.76%	0.50%	2.02%	8.06%	85.89%	23.03%	54.00%	22.97%	93.43%	5.81%	0.51%	0.25%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/CHF		0.00%	2.23%	0.45%	0.00%	0.89%	0.45%	4.02%	0.89%	1.34%	1.34%	5.36%	83.04%	16.87%	65.51%	17.62%	96.58%	1.28%	0.43%	0.43%	0.00%	0.43%	0.00%	0.00%	0.85%	0.00%	0.00%
EUR/DKK			Not Traded	Not Traded	Not Traded	Not Traded	Not Traded	Not Traded	Not Traded	Not Traded	Not Traded	Not Traded		0.00%	100.00%	0.00%	Not Traded	Not Traded	Not Traded	Not Traded	Not Traded	Not Traded	Not Traded	Not Traded	Not Traded	Not Traded	Not Traded
EUR/GBP		0.93%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.65%	99.35%	13.88%	72.89%	13.23%	99.55%	0.45%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/JPY		0.13%	0.09%	0.04%	0.00%	0.00%	0.31%	0.26%	0.22%	0.31%	0.73%	5.82%	92.17%	17.77%	64.07%	18.15%	96.02%	3.00%	0.60%	0.13%	0.09%	0.04%	0.09%	0.00%	0.00%	0.04%	0.00%
EUR/NOK		0.00%	0.00%	0.00%	8.33%	8.33%	8.33%	8.33%	0.00%	8.33%	8.33%	33.33%	16.67%	10.81%	71.17%	18.02%	30.00%	25.00%	10.00%	5.00%	0.00%	5.00%	5.00%	5.00%	5.00%	20.00%	0.00%
EUR/NZD		0.10%	2.73%	0.00%	0.00%	0.55%	1.09%	0.00%	0.55%	2.19%	3.83%	12.02%	77.65%	18.81%	61.87%	19.32%	83.51%	15.96%	0.53%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/PLN		0.00%	12.50%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	12.50%	12.50%	12.50%	50.00%	9.20%	78.16%	12.64%	54.55%	27.27%	0.00%	18.18%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/SEK		1.33%	18.75%	0.00%	0.00%	0.00%	6.25%	0.00%	6.25%	6.25%	12.50%	12.50%	37.50%	21.33%	54.67%	24.00%	11.11%	33.33%	16.67%	16.67%	0.00%	0.00%	5.56%	0.00%	5.56%	0.00%	11.11%
EUR/SGD		0.00%	2.33%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	9.30%	18.60%	69.77%	28.48%	53.64%	17.88%	81.48%	14.81%	0.00%	0.00%	0.00%	0.00%	0.00%	3.70%	0.00%	0.00%	0.00%
EUR/USD		0.14%	0.17%	0.01%	0.03%	0.03%	0.04%	0.10%	0.20%	0.27%	0.37%	3.16%	95.60%	17.39%	65.83%	16.78%	96.96%	2.46%	0.37%	0.12%	0.01%	0.01%	0.00%	3.00%	0.00%	0.00%	0.06%
FR40/EUR		14.60%	0.00%	0.00%	0.00%	0.00%	0.00%	0.53%	0.53%	2.14%	13.90%	82.89%	10.04%	79.23%	10.74%	88.50%	10.00%	1.50%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/AUD		0.00%	2.63%	0.58%	0.58%	1.17%	1.46%	2.05%	0.88%	1.75%	2.05%	9.06%	77.78%	26.78%	49.10%	24.12%	87.01%	9.42%	1.95%	0.32%	0.65%	0.00%	0.65%	0.00%	0.00%	0.00%	0.00%
GBP/CAD		0.04%	1.56%	0.00%	0.00%	0.00%	0.31%	0.31%	0.31%	1.56%	1.56%	5.94%	88.44%	22.66%	55.74%	21.60%	95.08%	3.61%	1.31%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/CHF		0.00%	0.65%	0.00%	1.73%	0.43%	0.22%	0.22%	0.65%	0.87%	3.25%	91.77%	16.36%	68.06%	15.58%	95.23%	4.09%	0.45%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.23%	0.00%	
GBP/JPY		0.15%	1.12%	0.05%	0.11%	0.11%	0.16%	0.37%	0.43%	1.01%	2.08%	10.12%	84.44%	31.16%	36.95%	31.89%	87.82%	9.06%	1.51%	0.73%	0.47%	0.16%	0.00%	0.05%	0.10%	0.00%	0.10%
GBP/NZD		0.00%	4.27%	0.00%	0.00%	0.61%	0.00%	0.61%	1.22%	3.05%	1.83%	9.76%	78.66%	25.35%	54.25%	20.40%	84.85%	9.09%	4.55%	0.76%	0.76%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/PLN		0.00%	0.00%	0.00%	0.00%	0.00%	7.14%	0.00%	14.29%	0.00%	7.14%	21.43%	50.00%	28.00%	40.00%	32.00%	56.25%	12.50%	6.25%	12.50%	0.00%	6.25%	0.00%	0.00%	0.00%	6.25%	0.00%
GBP/SGD		0.00%	0.00%	0.00%	0.00%	0.00%	2.70%	0.00%	0.00%	2.70%	10.81%	83.78%	32.74%	43.36%	23.89%	85.19%	3.70%	7.41%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.70%
GBP/USD		0.84%	0.13%	0.00%	0.04%	0.04%	0.09%	0.22%	0.40%	0.54%	0.99%	3.96%	93.75%	20.46%	60.68%	18.87%	96.10%	3.02%	0.54%	0.05%	0.24%	0.00%	0.05%	0.00%	0.00%	0.00%	0.00%
HKD/JPY		0.00%	13.79%	3.45%	0.00%	0.00%	6.90%	3.45%	3.45%	10.34%	17.24%	37.93%	3.45%	31.52%	48.91%	19.57%	5.56%	22.22%	22.22%	16.67%	5.56%	5.56%	0.00%	11.11%	5.56%	0.00%	5.56%
IN50/USD		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	22.22%	77.78%	29.35%	47.83%	22.83%	80.95%	9.52%	9.52%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
JP25/USD		14.93%	0.00%	3.33%	0.00%	0.00%	0.00%	0.00%	40.00%	0.00%	33.33%	23.33%	0.00%	13.57%	74.66%	1											