

PERIOD: July – September 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		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	10.00%	90.00%	6.90%	89.66%	3.45%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/CAD		0.67%	5.92%	0.00%	0.00%	0.00%	0.00%	0.00%	0.59%	0.59%	0.00%	1.78%	91.12%	14.21%	69.39%	16.40%	93.33%	1.54%	5.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/CHF		0.13%	0.73%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.46%	97.81%	18.03%	63.95%	18.03%	98.54%	0.73%	0.73%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/JPY		0.11%	2.13%	0.43%	0.00%	0.43%	0.00%	0.64%	0.00%	0.21%	0.43%	2.98%	92.77%	26.48%	49.52%	24.00%	91.08%	5.40%	0.94%	0.23%	0.23%	0.70%	0.47%	0.23%	0.47%	0.00%	0.23%
AUD/NZD		0.00%	3.33%	0.00%	0.00%	0.00%	2.22%	1.11%	1.11%	1.11%	1.11%	3.33%	86.67%	14.38%	74.76%	10.86%	92.65%	5.88%	1.47%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/SGD		0.00%	10.71%	0.00%	0.00%	0.00%	0.00%	0.00%	14.29%	0.00%	0.00%	0.00%	75.00%	20.74%	54.07%	25.19%	79.41%	5.88%	0.00%	0.00%	2.94%	0.00%	0.00%	5.88%	0.00%	5.88%	
AUD/USD		1.21%	0.45%	0.18%	0.09%	0.00%	0.00%	0.54%	0.09%	0.00%	0.27%	2.26%	96.12%	16.74%	67.51%	15.74%	97.50%	1.82%	0.38%	0.00%	0.10%	0.10%	0.00%	0.00%	0.00%	0.10%	
BCH/USD		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	6.67%	93.33%	22.39%	47.76%	29.85%	85.00%	15.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
BCO/USD		0.07%	1.33%	0.19%	0.24%	0.48%	1.05%	2.00%	3.33%	7.60%	10.03%	39.02%	34.74%	23.60%	53.13%	23.27%	36.29%	38.80%	10.70%	7.04%	2.65%	1.49%	1.11%	0.53%	0.19%	0.34%	0.87%
BTC/USD		0.00%	4.73%	1.18%	1.18%	2.37%	0.00%	3.55%	4.14%	5.92%	7.69%	14.20%	55.03%	33.47%	18.81%	47.72%	55.60%	19.92%	5.81%	4.15%	5.81%	2.07%	2.07%	1.24%	0.00%	3.32%	
CAD/CHF		0.04%	1.40%	0.00%	0.35%	0.00%	0.70%	0.00%	0.70%	0.70%	0.70%	1.40%	94.44%	12.52%	75.41%	12.08%	97.82%	1.45%	0.00%	0.00%	0.00%	0.00%	0.00%	0.36%	0.00%	0.36%	
CAD/JPY		0.00%	8.16%	1.05%	0.26%	0.53%	0.26%	0.79%	0.53%	0.53%	1.84%	7.63%	78.02%	25.20%	51.06%	23.74%	87.43%	7.54%	0.28%	1.12%	1.12%	0.28%	0.28%	0.28%	0.28%	0.56%	0.84%
CAD/SGD		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	3.33%	93.33%	26.09%	46.09%	27.83%	81.25%	3.13%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	15.63%	
CH20/CHF		0.00%	No trade	No trade	No trade	No trade	No trade	No trade	No trade	No trade	No trade	No trade	0.00%	79.41%	20.59%	85.71%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	14.29%	
CHF/JPY		0.06%	11.07%	1.02%	0.61%	0.41%	0.61%	0.82%	1.43%	1.23%	3.48%	7.99%	71.31%	28.19%	48.47%	23.34%	76.73%	11.88%	3.47%	4.46%	0.50%	0.99%	0.74%	0.50%	0.25%	0.50%	
CHINA/HKD		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	25.00%	75.00%	0.00%	4.82%	91.57%	3.61%	0.00%	100.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
CNS/USD		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	5.26%	0.00%	0.00%	15.79%	78.95%	11.59%	84.15%	4.27%	100.00%	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%	100.00%	4.48%	90.76%	4.78%	100.00%	0.00%	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%	7.14%	0.00%	0.00%	0.00%	14.29%	28.57%	50.00%	24.14%	63.79%	12.07%	14.29%	42.86%	28.57%	14.29%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
DE30/EUR		0.23%	0.27%	0.09%	0.03%	0.18%	0.18%	0.36%	0.84%	1.65%	4.93%	15.41%	76.05%	21.82%	57.87%	20.31%	77.49%	15.21%	4.20%	1.81%	0.71%	0.16%	0.06%	0.06%	0.10%	0.06%	0.13%
ESP/JPY		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	25.00%	0.00%	25.00%	50.00%	0.00%	4.26%	93.62%	2.13%	0.00%	50.00%	0.00%	50.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
ETH/USD		0.00%	2.90%	0.00%	1.66%	0.83%	0.83%	2.49%	2.90%	4.56%	6.64%	14.52%	62.66%	40.64%	13.66%	45.70%	56.46%	22.14%	7.75%	3.32%	2.95%	1.48%	2.58%	1.11%	0.37%	0.00%	1.85%
EU50/EUR		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.92%	95.08%	6.82%	87.92%	5.26%	95.74%	4.26%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/AUD		0.13%	1.65%	0.00%	0.00%	0.24%	0.94%	0.00%	0.24%	0.00%	0.71%	4.01%	92.22%	28.36%	46.62%	25.02%	93.85%	5.08%	0.53%	0.27%	0.00%	0.00%	0.00%	0.00%	0.00%	0.27%	
EUR/CAD		0.03%	5.44%	1.06%	0.15%	1.21%	0.30%	0.45%	0.60%	0.91%	1.06%	5.74%	83.08%	20.91%	59.79%	19.30%	94.27%	4.09%	0.33%	0.33%	0.16%	0.49%	0.16%	0.00%	0.00%	0.16%	0.00%
EUR/CHF		0.06%	1.20%	0.00%	0.30%	0.00%	0.60%	0.30%	0.00%	0.90%	0.60%	2.40%	93.69%	21.62%	59.55%	18.83%	97.93%	2.07%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/DKK		0.00%	No trade	No trade	No trade	No trade	No trade	No trade	No trade	No trade	No trade	No trade	0.00%	100.00%	0.00%	No trade	No trade	No trade	No trade	No trade	No trade	No trade	No trade	No trade	No trade	No trade	No trade
EUR/GBP		0.03%	1.91%	0.00%	0.00%	0.15%	0.15%	0.15%	0.15%	0.59%	0.59%	3.23%	93.10%	17.28%	65.87%	16.85%	94.88%	2.86%	1.51%	0.45%	0.15%	0.00%	0.15%	0.00%	0.00%	0.00%	0.00%
EUR/JPY		0.20%	1.97%	0.05%	0.05%	0.16%	0.27%	0.38%	0.49%	0.93%	5.96%	88.68%	18.70%	62.64%	18.67%	91.95%	5.86%	0.88%	0.38%	0.16%	0.11%	0.00%	0.00%	0.22%	0.11%	0.33%	
EUR/NOK		0.00%	2.78%	2.78%	0.00%	2.78%	5.56%	5.56%	11.11%	8.33%	25.00%	25.00%	11.11%	23.08%	53.85%	23.08%	19.44%	33.33%	8.33%	11.11%	2.78%	0.00%	5.56%	2.78%	8.33%	0.00%	8.33%
EUR/NZD		0.13%	5.67%	4.26%	0.00%	0.71%	0.71%	0.00%	2.13%	3.55%	2.13%	9.93%	70.92%	18.77%	65.51%	15.71%	74.58%	16.10%	4.24%	2.54%	1.69%	0.85%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/PLN		0.00%	13.04%	0.00%	0.00%	0.00%	4.35%	0.00%	0.00%	0.00%	8.70%	8.70%	65.22%	21.90%	58.10%	20.00%	61.90%	23.81%	4.76%	0.00%	9.52%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
EUR/SEK		0.00%	4.35%	0.00%	0.00%	0.00%	0.00%	13.04%	8.70%	0.00%	13.04%	8.70%	17.39%	30.43%	26.09%	14.84%	63.23%	21.94%	17.65%	2.94%	2.94%	5.88%	0.00%	0.00%	5.88%	0.00%	61.76%
EUR/SGD		0.00%	29.41%	0.00%	0.00%	0.00%	7.35%	0.00%	1.47%	4.41%	0.00%	2.94%	54.41%	37.99%	37.99%	24.02%	90.70%	4.65%	0.00%	0.00%	0.00%	2.33%	0.00%	0.00%	0.00%	2.33%	
EUR/USD		1.08%	0.36%	0.05%	0.03%	0.01%	0.13%	0.10%	0.24%	0.25%	0.75%	3.91%	94.16%	19.39%	62.10%	18.51%	95.53%	3.29%	0.60%	0.24%	0.11%	0.04%	0.11%	0.01%	0.01%	0.00%	0.06%
FR40/EUR		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.37%	0.74%	0.37%	3.31%	20.59%	74.63%	18.40%	71.31%	10.28%	91.45%	6.58%	1.97%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
GBP/AUD		0.00%	21.01%	2.17%	2.66%	0.97%	0.72%	0.97%	1.93%	1.69%	2.17%	7.25%	58.45%	26.64%	51.93%	21.43%	64.26%	10.51%	5.41%	4.50%	2.40%	0.90%	2.10%	0.90%	0.60%	1.20%	7.21%
GBP/CAD		0.36%	12.13%	0.92%	0.92%	0.92%	0.69%	0.46%	1.14%	1.83%	1.37%	7.55%	72.08%	26.42%	47.04%	26.54%	80.41%	6.61%	5.69%	0.91%	0.46%	1.14%	0.68%	1.37%	0.46%	0.23%	2.05%
GBP/CHF		0.02%	1.70%	0.28%	0.14%	0.42%	0.42%	0.57%	0.00%	0.28%	0.99%	2.69%	92.49%	17.30%	66.29%	16.41%	94.63%	2.99%	0.60%	0.15%	0.75%	0.45%	0.45%	0.00%	0.00%	0.00%	0.00%
GBP/JPY		0.12%	2.82%	0.38%	0.38%	0.00%	0.31%	0.38%	1.19%	1.38%	1.50%	10.20%	81.48%	30.81%	39.21%	29.98%	82.77%	9.07%	3.22%	1.35%	0.90%	0.32%	0.77%	0.13%	0.51%	0.06%	0.90%
GBP/NZD		0.00%	20.41%	2.96%	0.89%	2.37%	0.59%	1.18%	1.18%	1.78%	2.66%	11.83%	54.14%	34.18%	41.66%	24.17%	74.90%	9.21%	3.35%	1.67%	4.60%	0.42%	0.00%	0.84%	0.42%	1.26%	3.35%
GBP/PLN		0.00%	2.86%	0.00%	0.00%	0.00%	0.00%	2.86%	0.00%	8.57%	8.57%	28.57%	25.93%	41.48%	32.59%	52.27%	11.36%	13.64%	9.09%	4.55%	2.27%	2.27%	0.00%	0.00%	0.00%	2.27%	0.00%
GBP/SGD		0.00%	33.72%	1.16%	2.33%	4.65%	0.00%	6.88%	2.33%	4.65%	0.00%	6.98%	37.21%	40.38%	15.96%	43.66%	55.91%	9.68%	1.08%	16.13%	4.30%	1.08%	6.45%	2.15%	0.00%	1.08%	2.15%
GBP/USD		0.26%	0.88%	0.15%	0.07%	0.41%	0.18%	0.29%	0.66%	0.70%	0.88%	4.35%	91.41%	19.89%	60.40%	19.71%	92.45%	4.78%	0.93%	0.41%	0.48%	0.15%	0.22%	0.22%	0.07%	0.07%	0.22%
HKDJ/JPY		0.00%	24.00%	4.00%	4.00%	0.00%	4.00%	12.00%	0.00%	4.00%	12.00%	20.00%	16.00%	22.94%	49.54%	27.52%	6.67%	23.33%	16.67%	3.33%	3.33%	6.67%	3.33%	6.67%	6.67%	3.33%	20.00%
JP25/USD		0.00%	0.00%	0.00%	0.00%	7.14%	0.00%	0.00%	21.43%	0.00%	35.71%	35.71%	0.00%	9.79%	77.62%	12.59%	0.00%	44.44%	50.00%	0.00%	5.56%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
JP25/JPY		0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	42.86%	0.00%	28.57%	28.57%	0.00%	7.18%	90.26%	2.56%	0.00%	40.00%	20.00%	0.00%	40.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
LTC/USD		0.00%	0.00%	0.00%	0.00%																						