

PERIOD: July – September 2022		Round* 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										
INSTRUMENT			> 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	0.10%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.96%	5.68%	92.16%	5.02%	90.45%	4.53%	84.78%	8.70%	4.35%	0.00%	2.17%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
AUD/CAD	0.13%	3.96%	0.00%	0.13%	0.26%	0.06%	0.00%	0.32%	0.19%	0.38%	2.24%	92.46%	18.58%	64.07%	17.36%	95.76%	2.94%	0.75%	0.14%	0.00%	0.14%	0.07%	0.00%	0.00%	0.00%	0.00%	0.21%
AUD/CHF	0.15%	0.30%	0.00%	0.20%	0.30%	0.60%	0.00%	0.00%	0.20%	2.71%	1.02%	95.48%	18.43%	64.08%	17.49%	96.40%	2.65%	0.63%	0.00%	0.11%	0.00%	0.00%	0.11%	0.00%	0.00%	0.00%	0.11%
AUD/JPY	0.08%	1.53%	0.00%	0.06%	0.12%	0.15%	0.28%	0.46%	0.43%	1.04%	4.35%	91.57%	27.28%	46.37%	26.35%	93.56%	4.22%	0.63%	0.44%	0.25%	0.03%	0.44%	0.25%	0.03%	0.00%	0.13%	
AUD/NZD	0.32%	2.47%	0.67%	0.00%	0.00%	3.15%	0.00%	0.45%	1.35%	1.12%	3.60%	87.19%	12.05%	76.25%	11.70%	94.91%	2.55%	0.23%	0.46%	0.23%	0.23%	0.23%	0.46%	0.00%	0.00%	0.69%	
AUD/SGD	0.00%	4.46%	0.00%	0.00%	0.00%	0.00%	0.00%	9.82%	0.00%	0.89%	5.36%	79.46%	18.57%	62.69%	18.74%	78.76%	0.88%	3.54%	0.88%	1.77%	0.00%	0.00%	1.77%	1.77%	0.88%	9.73%	
AUD/USD	0.10%	0.51%	0.10%	0.05%	0.03%	0.08%	0.28%	0.10%	0.18%	0.46%	2.56%	95.64%	16.93%	66.39%	16.68%	95.68%	2.19%	0.75%	0.21%	0.10%	0.18%	0.13%	0.23%	0.05%	0.13%	0.34%	
BCO/USD	0.04%	0.60%	0.16%	0.31%	0.36%	0.68%	1.18%	2.39%	6.36%	10.32%	39.83%	37.83%	22.28%	55.67%	22.05%	38.00%	40.25%	10.44%	5.81%	2.45%	1.17%	0.68%	0.39%	0.20%	0.15%	0.47%	
CAD/CHF	0.07%	0.88%	0.00%	0.34%	0.14%	0.68%	0.27%	0.48%	0.20%	0.48%	2.24%	94.29%	19.98%	60.63%	19.39%	96.99%	2.31%	0.14%	0.21%	0.00%	0.28%	0.00%	0.00%	0.00%	0.00%	0.07%	
CAD/JPY	0.02%	2.51%	0.28%	0.10%	0.09%	0.12%	0.43%	0.28%	0.40%	1.32%	6.20%	88.27%	30.83%	39.73%	29.44%	90.87%	6.22%	1.06%	0.55%	0.54%	0.20%	0.11%	0.15%	0.06%	0.15%	0.08%	
CAD/SGD	0.00%	1.05%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.31%	0.52%	4.97%	92.15%	26.53%	45.49%	27.99%	95.04%	1.99%	1.24%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	1.74%	
CH20/CHF	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	100.00%	7.69%	83.97%	8.33%	84.62%	7.69%	7.69%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
CHF/JPY	0.38%	11.17%	0.40%	0.40%	0.20%	0.50%	1.34%	0.69%	1.09%	1.89%	7.15%	75.19%	25.52%	53.16%	21.32%	82.00%	9.45%	2.97%	2.61%	0.95%	0.83%	0.30%	0.18%	0.24%	0.00%	0.48%	
CHINAHK/USD	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	16.67%	83.33%	0.00%	1.53%	96.16%	2.30%	0.00%	88.89%	0.00%	11.11%	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%	1.44%	0.72%	0.00%	3.60%	19.42%	17.22%	70.63%	12.14%	79.59%	15.31%	2.04%	2.04%	1.02%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
CORN/USD	0.51%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.81%	0.00%	0.00%	1.61%	97.58%	3.72%	91.62%	4.66%	98.71%	1.29%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
DE10YB/EUR	0.20%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	4.62%	16.92%	30.77%	47.69%	13.10%	76.01%	10.89%	51.85%	31.48%	12.96%	3.70%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
DE30/EUR	2.48%	0.19%	0.05%	0.06%	0.08%	0.24%	0.34%	0.67%	1.95%	4.86%	15.69%	75.88%	20.84%	58.16%	21.00%	74.66%	15.57%	4.92%	2.06%	1.09%	0.45%	0.37%	0.24%	0.16%	0.07%	0.41%	
ESPIX/EUR	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	20.00%	80.00%	0.00%	3.40%	95.24%	1.36%	0.00%	0.00%	50.00%	0.00%	0.00%	50.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
EU50/EUR	0.00%	0.39%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.78%	10.98%	87.84%	6.44%	86.32%	7.25%	92.33%	6.27%	1.05%	0.35%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
EUR/AUD	0.29%	0.45%	0.02%	0.03%	0.13%	0.25%	0.10%	0.21%	0.28%	1.12%	6.06%	91.33%	33.42%	33.03%	33.55%	92.09%	6.08%	1.03%	0.32%	0.16%	0.11%	0.03%	0.01%	0.00%	0.01%	0.12%	
EUR/CAD	0.05%	6.28%	0.94%	0.42%	1.56%	0.33%	0.66%	0.90%	0.57%	1.65%	5.52%	81.17%	23.97%	55.26%	20.78%	92.67%	5.06%	0.71%	0.38%	0.33%	0.05%	0.11%	0.11%	0.00%	0.16%	0.22%	
EUR/CHF	0.07%	0.85%	0.00%	0.10%	0.10%	0.60%	0.30%	0.40%	0.15%	0.30%	2.75%	94.45%	18.67%	62.64%	18.69%	96.51%	2.59%	0.55%	0.05%	0.20%	0.10%	0.00%	0.00%	0.00%	0.00%	0.00%	
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%	2.63%	93.42%	3.95%	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%	1.30%	0.03%	0.00%	0.09%	0.25%	0.06%	0.13%	0.60%	0.63%	3.07%	93.83%	17.62%	64.86%	17.52%	95.77%	2.36%	0.73%	0.38%	0.06%	0.13%	0.10%	0.03%	0.00%	0.00%	0.45%	
EUR/JPY	0.28%	2.81%	0.24%	0.16%	0.24%	0.88%	0.63%	0.94%	1.22%	1.71%	5.91%	85.23%	25.52%	50.49%	23.99%	89.95%	6.68%	1.45%	0.56%	0.33%	0.22%	0.15%	0.11%	0.04%	0.07%	0.43%	
EUR/NOK	0.00%	10.42%	1.04%	3.13%	2.08%	4.17%	3.13%	6.25%	5.21%	20.83%	28.13%	15.63%	21.92%	54.11%	23.97%	32.38%	28.57%	13.33%	6.67%	3.81%	3.81%	3.81%	1.90%	0.95%	0.00%	4.76%	
EUR/NZD	0.11%	9.51%	2.38%	0.30%	1.49%	1.78%	0.89%	1.34%	2.08%	2.23%	12.33%	65.68%	15.26%	71.68%	13.06%	78.82%	14.24%	3.30%	1.04%	0.52%	0.69%	0.52%	0.17%	0.00%	0.00%	0.69%	
EUR/PLN	0.26%	8.77%	1.75%	0.00%	0.00%	0.00%	0.00%	3.51%	3.51%	12.28%	7.02%	63.16%	14.84%	71.09%	14.06%	81.48%	5.56%	1.85%	1.85%	3.70%	3.70%	0.00%	0.00%	1.85%	0.00%	0.00%	
EUR/SEK	0.00%	4.92%	0.00%	3.28%	0.00%	0.00%	0.00%	3.28%	6.56%	9.84%	16.39%	24.59%	31.15%	13.53%	65.83%	20.84%	18.09%	11.70%	15.96%	9.57%	0.00%	2.13%	2.13%	0.00%	6.38%	0.00%	34.04%
EUR/SGD	0.00%	34.15%	0.00%	0.00%	1.22%	5.49%	0.61%	2.44%	4.88%	0.61%	4.88%	45.73%	30.31%	47.13%	22.55%	68.85%	16.39%	2.46%	0.00%	0.82%	3.28%	2.46%	0.00%	0.00%	0.00%	5.74%	
EUR/USD	0.56%	0.26%	0.01%	0.03%	0.07%	0.09%	0.11%	0.15%	0.25%	0.72%	3.97%	94.34%	21.32%	57.65%	21.02%	94.59%	4.00%	0.66%	0.27%	0.16%	0.08%	0.08%	0.03%	0.01%	0.02%	0.09%	
FR40/EUR	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.36%	0.73%	1.82%	13.87%	83.21%	11.46%	78.92%	9.62%	86.09%	11.30%	1.74%	0.43%	0.43%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
GBP/AUD	0.04%	16.84%	3.15%	1.84%	0.92%	0.82%	1.36%	1.31%	1.60%	2.13%	7.91%	62.11%	25.28%	54.78%	19.93%	74.95%	10.83%	2.34%	2.58%	1.05%	0.86%	0.74%	0.68%	0.74%	0.68%	4.55%	
GBP/CAD	0.02%	9.50%	0.48%	0.88%	1.23%	1.44%	0.57%	0.83%	1.62%	1.62%	5.47%	76.37%	26.39%	49.16%	24.44%	84.03%	6.10%	1.73%	0.71%	0.85%	0.85%	0.95%	0.52%	0.09%	0.43%	2.32%	
GBP/CHF	0.12%	2.34%	0.17%	0.26%	0.48%	0.87%	0.56%	0.39%	0.26%	1.47%	4.89%	88.31%	23.80%	54.75%	21.46%	91.21%	5.76%	0.77%	0.34%	0.58%	0.34%	0.24%	0.10%	0.10%	0.10%	0.48%	
GBP/JPY	0.08%	1.05%	0.17%	0.23%	0.18%	0.29%	0.28%	0.62%	1.09%	2.40%	10.31%	83.73%	31.99%	36.23%	31.78%	85.21%	9.97%	2.30%	0.78%	0.56%	0.26%	0.32%	0.06%	0.14%	0.06%	0.35%	
GBP/NZD	0.04%	17.08%	1.02%	0.68%	2.32%	1.50%	0.89%	1.91%	1.23%	3.55%	11.48%	58.33%	30.78%	46.87%	22.35%	76.58%	13.17%	2.73%	1.32%	2.45%	0.28%	0.09%	0.19%	0.00%	1.41%	1.79%	
GBP/PLN	0.00%	0.00%	2.00%	1.00%	2.00%	2.00%	1.00%	1.00%	1.00%	11.00%	25.00%	49.00%	22.17%	45.68%	32.15%	46.21%	25.52%	12.41%	8.97%	1.38%	2.76%	0.69%	0.69%	0.69%	0.00%	0.69%	
GBP/SGD	0.00%	39.39%	2.02%	0.34%	2.69%	3.37%	2.69%	5.39%	4.38%	4.04%	6.40%	29.29%	45.98%	20.90%	33.13%	54.67%	7.94%	7.48%	7.94%	0.93%	4.21%	9.35%	0.47%	0.93%	2.80%	3.27%	
GBP/USD	0.03%	0.47%	0.04%	0.07%	0.09%	0.15%	0.24%	0.32%	0.48%	1.31%	5.35%	91.50%	21.57%	57.01%	21.41%	92.87%	5.07%	1.01%	0.35%	0.15%	0.16%	0.09%	0.05%	0.04%	0.03%	0.19%	
HKD/JPY	0.00%	18.85%	0.00%	3.28%	2.46%	4.10%	18.03%	0.82%	9.02%	16.39%	22.13%	4.92%	27.98%	53.67%	18.35%	10.00%	27.50%	10.00%	13.75%	3.75%	8.75%	10.00%	2.50%	1.25%	0.00%	12.50%	
JP225/USD	0.15%	0.00%	0.90%	0.00%	1.80%	1.80%	0.00%	18.92%	0.00%	37.84%	38.74%	0.00%	8.27%	84.20%	7.53%	0.00%	43.56%	36.63%	0.00%	13.86%	0.00%	0.99%	2.97%	0.00%	0.99%	0.99%	
JP225/JPY	0.00%	0.00%	1.82%	0.00%	0.00%	0.00%	0.00%	30.91%	0.00%	40.00%	27.27%	0.00%	11.83%	79.78%	8.39%	0.00%	25.64%	35.90%	0.00%	38.46%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	
NAS100/USD	0.95%	0.59%	0.13%	0.18%	0.19%	0.38%	0.66%	1.13%	2.38%	5.78%	17.11%	71.46%	31.78%	36.63%	31.60%	71.95%	16.97%	5.45%	2.20%	1.18%	0.57%	0.36%	0.24%	0.17%	0.13%	0.78%	
NATGAS/USD	0.07%	0.07%	0.09%	0.00%	0.00%	0.02%	0.26%	0.26%	0.20%	0.84%	4.43%	93.83%	10.62%	78.96%	10.43%	94.73%	3.97%	0.70%	0.29%	0.13%	0.02%	0.02%	0.07%	0.00%	0.00%	0.07%	
NL25/EUR	0.10%	17.44%	1.74%	4.07%	1.16%	2.91%	11.63%	15.70%	16.86%	0.58%	25.00%	2.91%	17.06%	66.07%													