

Velocity Clearing - Held NMS Stocks and Options Order Routing Public Report

3rd Quarter, 2022

July 2022

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
99.67	1.55	12.34	86.10	0.01

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
SPEEDROUTE (SPDR)	42.78	0.35	4.32	38.09	0.01	932.75	11.2760	7,625.65	11.2760	4,407.42	11.2760	12.5877	11.2760
NYSE ARCA (ARCX)	31.04	0.04	3.69	27.31	0.00	-61.58	-4.5990	-4,181.81	-4.5990	-1,809.10	-4.5990	-138.7321	-4.5990
CITADEL (CDRG)	6.16	0.04	0.67	5.45	0.00	-33.58	-4.2367	-576.47	-4.2367	-195.30	-4.2367	0.0000	-4.2367
CBOE (EDGX)	5.41	0.54	0.52	4.35	0.00	44.04	8.9343	131.43	8.9343	148.76	8.9343	0.0000	8.9343
INSTINET (INCA)	5.16	0.18	0.86	4.12	0.00	186.36	3.6685	752.52	3.6685	396.69	3.6685	0.0000	3.6685
GOLDMAN SACHS (GSVY)	2.83	0.09	0.54	2.21	0.00	317.22	7.7873	504.94	7.7873	234.44	7.7873	0.0000	7.7873
CODA MARKETS (CODA)	1.57	0.12	0.15	1.31	0.00	779.52	12.2739	96.84	12.2739	44.18	12.2739	0.0000	12.2739
CLEARPOOL (CPEM)	1.27	0.01	0.51	0.75	0.00	422.70	24.7886	14,088.44	24.7886	1,117.50	24.7886	0.0000	24.7886
JP MORGAN SECURITIES (JPMA)	1.22	0.00	0.35	0.87	0.00	14.66	6.4671	1,238.47	6.4671	502.77	6.4671	0.0000	6.4671
CBOE(BYX)	0.63	0.00	0.15	0.47	0.00	26.76	14.0090	897.25	14.0090	456.92	14.0090	0.0000	14.0090
CBOE(EDGA)	0.57	0.07	0.28	0.22	0.00	421.33	23.3112	1,896.77	23.3112	753.74	23.3112	0.0000	23.3112
TWO SIGMA (SOHO)	0.41	0.00	0.18	0.22	0.00	-0.76	-7.5000	-204.11	-7.5000	-477.44	-7.5000	-752.5863	-7.5000
VIRTU AMERICAS (VALR)	0.36	0.06	0.03	0.28	0.00	-1,195.22	-12.2370	-506.19	-12.2370	-1,052.07	-12.2370	0.0000	-12.2370
FOX RIVER	0.32	0.06	0.01	0.25	0.00	1.90	9.9995	0.51	9.9995	1.03	9.9995	0.0000	9.9995
NASDAQ (XNAS)	0.18	0.00	0.06	0.12	0.00	0.25	2.7998	62.74	2.7998	78.40	2.7998	0.0000	2.7998

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
JANE STREET (JNST)	0.08	0.01	0.02	0.06	0.00	-9.63	-4.0084	-13.19	-4.0084	-11.78	-4.0084	0.0000	-4.0084

Material Aspects:

SPEEDROUTE (SPDR):
Velocity Clearing LLC received an average rebate of \$0.0011276 per share this month.

NYSE ARCA (ARCX):
Velocity Clearing LLC received an average rebate of \$-0.0004599 per share this month.

CITADEL (CDRG):
Velocity Clearing LLC received an average rebate of \$-0.0004237 per share this month.

CBOE (EDGX):
Velocity Clearing LLC received an average rebate of -\$0.0003704 per share this month

INSTINET (INCA):
Velocity Clearing LLC received an average rebate of\$0.0003668 per share this month.

GOLDMAN SACHS (GSVV):
Velocity Clearing LLC received an average rebate of \$0.0007787 per share this month.

CODA MARKETS (CODA):
Velocity Clearing LLC received an average rebate of \$0.0012274 per share this month.

CLEARPOOL (CPEM):
Velocity Clearing LLC received an average rebate of \$0.0024789 per share this month.

JP MORGAN SECURITIES (JPMA):
Velocity Clearing LLC received an average rebate of \$0.0006467 per share this month.

CBOE(BYX):
Velocity Clearing LLC received an average rebate of \$0.0014009 per share this month.

CBOE(EDGA):
Velocity Clearing LLC received an average rebate of \$0.0023311 per share this month.

TWO SIGMA (SOHO):
Velocity Clearing LLC received an average rebate of -\$0.0007500 per share this month.

VIRTU AMERICAS (VALR):
Velocity Clearing LLC received an average rebate of -\$0.0012237 per share this month.

FOX RIVER:
Velocity Clearing LLC received an average rebate of \$0.0010000 per share this month.

NASDAQ (XNAS):
Velocity Clearing LLC received an average rebate of \$0.0002800 per share this month.

JANE STREET (JNST):
Velocity Clearing LLC received an average rebate of \$-0.0004008 per share this month.

July 2022

Non-S&P 500 Stocks
Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
99.39	1.22	13.30	85.46	0.02

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
SPEEDROUTE (SPDR)	36.97	0.17	2.88	33.90	0.02	8,215.79	11.2760	62,298.35	11.2760	37,682.76	11.2760	266.0641	11.2760
NYSE ARCA (ARCX)	22.68	0.04	2.42	20.22	0.00	-267.37	-4.5990	-17,936.94	-4.5990	-5,901.20	-4.5990	-1,994.1780	-4.5990
CITADEL (CDRG)	6.48	0.05	0.99	5.43	0.00	-702.80	-4.2367	-4,541.50	-4.2367	-4,634.49	-4.2367	0.0000	-4.2367
CODA MARKETS (CODA)	5.70	0.09	0.43	5.18	0.00	18,845.00	12.2739	4,125.73	12.2739	3,956.62	12.2739	0.0000	12.2739
INSTINET (INCA)	5.52	0.15	1.10	4.28	0.00	3,423.31	3.6685	22,021.79	3.6685	19,322.73	3.6685	0.0000	3.6685
CBOE (EDGX)	4.11	0.41	0.45	3.25	0.00	1,731.76	8.9343	2,054.36	8.9343	2,551.06	8.9343	0.0000	8.9343
CLEARPOOL (CPEM)	4.00	0.02	0.87	3.12	0.00	11,922.29	24.7886	63,523.50	24.7886	20,882.50	24.7886	0.2845	24.7886
JP MORGAN SECURITIES (JPMA)	3.11	0.02	0.89	2.21	0.00	1,256.34	6.4671	32,251.30	6.4671	28,619.61	6.4671	0.0000	6.4671
GOLDMAN SACHS (GSVV)	3.02	0.11	0.72	2.18	0.00	6,579.16	7.7873	19,675.42	7.7873	13,901.57	7.7873	0.0064	7.7873
CBOE(EDGA)	2.20	0.01	0.65	1.54	0.00	1,918.23	23.3112	18,422.84	23.3112	6,002.38	23.3112	0.0000	23.3112
NASDAQ (XNAS)	1.59	0.00	0.68	0.92	0.00	1.18	2.7998	3,134.35	2.7998	1,967.81	2.7998	0.0000	2.7998
JANE STREET (JNST)	1.59	0.00	0.27	1.31	0.00	-5.24	-4.0084	-2,352.92	-4.0084	-5,436.85	-4.0084	0.0000	-4.0084
CBOE(BYX)	1.43	0.04	0.59	0.81	0.00	1,082.33	14.0090	7,989.74	14.0090	13,352.96	14.0090	0.0000	14.0090
VIRTU AMERICAS (VALR)	0.75	0.02	0.15	0.58	0.00	-2,710.79	-12.2370	-5,425.85	-12.2370	-18,882.61	-12.2370	0.0000	-12.2370
TWO SIGMA (SOHO)	0.44	0.00	0.15	0.29	0.00	-4.08	-7.5000	-1,475.84	-7.5000	-1,066.70	-7.5000	-1,631.6010	-7.5000
FOX RIVER	0.32	0.08	0.07	0.17	0.00	55.38	9.9995	25.78	9.9995	39.62	9.9995	0.0000	9.9995
CBOE(BZX)	0.08	0.00	0.01	0.07	0.00	0.00	12.0474	89.53	12.0474	2,244.02	12.0474	0.0000	12.0474

Material Aspects:

SPEEDROUTE (SPDR):

Velocity Clearing LLC received an average rebate of \$0.0011276 per share this month.

NYSE ARCA (ARCX):

Velocity Clearing LLC received an average rebate of \$-0.0004599 per share this month.

CITADEL (CDRG):

Velocity Clearing LLC received an average rebate of \$-0.0004237 per share this month.

CODA MARKETS (CODA):

Velocity Clearing LLC received an average rebate of \$0.0012274 per share this month.

INSTINET (INCA):
Velocity Clearing LLC received an average rebate of\$0.0003668 per share this month.

CBOE (EDGX):
Velocity Clearing LLC received an average rebate of -\$0.0003704 per share this month

CLEARPOOL (CPEM):
Velocity Clearing LLC received an average rebate of \$0.0024789 per share this month.

JP MORGAN SECURITIES (JPMA):
Velocity Clearing LLC received an average rebate of \$0.0006467 per share this month.

GOLDMAN SACHS (GSVV):
Velocity Clearing LLC received an average rebate of \$0.0007787 per share this month.

CBOE(EDGA):
Velocity Clearing LLC received an average rebate of \$0.0023311 per share this month.

NASDAQ (XNAS):
Velocity Clearing LLC received an average rebate of \$0.0002800 per share this month.

JANE STREET (JNST):
Velocity Clearing LLC received an average rebate of \$-0.0004008 per share this month.

CBOE(BYX):
Velocity Clearing LLC received an average rebate of \$0.0014009 per share this month.

VIRTU AMERICAS (VALR):
Velocity Clearing LLC received an average rebate of -\$0.0012237 per share this month.

TWO SIGMA (SOHO):
Velocity Clearing LLC received an average rebate of -\$0.0007500 per share this month.

FOX RIVER:
Velocity Clearing LLC received an average rebate of \$0.0010000 per share this month.

CBOE(BZX):
Velocity Clearing LLC received an average rebate of \$0.0012047 per share this month.

July 2022

Options
Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

Venues

Venue - Non- directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
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Material Aspects:

August 2022

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
99.59	2.02	13.45	84.53	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/Received for Market Orders(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)
SPEEDROUTE (SPDR)	41.77	0.26	4.20	37.31	0.00	604.53	11.8151	8,369.08	11.8151	4,367.66	11.8151	2.9814	11.8151
NYSE ARCA (ARCX)	33.78	0.05	3.63	30.10	0.00	-67.18	-3.6282	-2,631.77	-3.6282	-1,643.42	-3.6282	-236.3550	-3.6282
INSTINET (INCA)	7.40	0.16	1.99	5.25	0.00	102.97	4.2688	4,871.28	4.2688	1,317.50	4.2688	0.0000	4.2688
CBOE (EDGX)	3.52	0.63	0.44	2.45	0.00	-107.57	-5.1934	-1,049.06	-5.1934	-382.59	-5.1934	0.0000	-5.1934
CITADEL (CDRG)	2.53	0.00	0.26	2.27	0.00	-29.71	-5.8862	-492.08	-5.8862	-261.61	-5.8862	0.0000	-5.8862
GOLDMAN SACHS (GSV)	2.31	0.08	0.57	1.66	0.00	170.11	7.8615	1,063.01	7.8615	397.57	7.8615	0.0000	7.8615
CLEARPOOL (CPEM)	2.28	0.00	0.86	1.41	0.00	146.65	23.4662	20,279.57	23.4662	2,220.67	23.4662	0.0000	23.4662
CODA MARKETS (CODA)	1.43	0.13	0.13	1.17	0.00	755.44	8.1663	38.21	8.1663	12.20	8.1663	0.0000	8.1663
CBOE(BYX)	1.21	0.02	0.34	0.84	0.00	398.75	13.1876	2,422.13	13.1876	658.12	13.1876	0.0000	13.1876
JP MORGAN SECURITIES (JPMA)	1.16	0.00	0.32	0.84	0.00	0.22	1.7161	93.05	1.7161	33.56	1.7161	0.0000	1.7161
CBOE(EDGA)	0.87	0.37	0.32	0.18	0.00	3,235.91	19.7940	3,054.03	19.7940	838.90	19.7940	0.0000	19.7940
VIRTUS AMERICAS (VALR)	0.56	0.25	0.04	0.26	0.00	-3,273.33	-11.9472	-247.69	-11.9472	-329.90	-11.9472	0.0000	-11.9472
TWO SIGMA (SOHO)	0.52	0.00	0.25	0.27	0.00	-0.11	-7.5000	-14.41	-7.5000	-18.37	-7.5000	-4.4823	-7.5000
FOX RIVER	0.28	0.05	0.01	0.22	0.00	15.69	14.2821	5.20	14.2821	12.01	14.2821	0.0000	14.2821
JANE STREET (JNST)	0.21	0.02	0.03	0.16	0.00	-79.27	-4.2922	-29.18	-4.2922	-26.27	-4.2922	0.0000	-4.2922
NASDAQ (XNAS)	0.19	0.00	0.06	0.12	0.00	4.45	9.0128	154.64	9.0128	408.16	9.0128	0.0000	9.0128

Material Aspects:

SPEEDROUTE (SPDR):

Velocity Clearing LLC received an average rebate of \$0.0011815 per share this month.

NYSE ARCA (ARCX):

Velocity Clearing LLC received an average rebate of \$-0.0003628 per share this month.

INSTINET (INCA):

Velocity Clearing LLC received an average rebate of\$0.0004269 per share this month.

CBOE (EDGX):
Velocity Clearing LLC received an average rebate of -\$0.0005193 per share this month

CITADEL (CDRG):
Velocity Clearing LLC received an average rebate of \$-0.0005193 per share this month.

GOLDMAN SACHS (GSVV):
Velocity Clearing LLC received an average rebate of \$0.0007862 per share this month.

CLEARPOOL (CPEM):
Velocity Clearing LLC received an average rebate of \$0.0023466 per share this month.

CODA MARKETS (CODA):
Velocity Clearing LLC received an average rebate of \$0.0008166 per share this month.

CBOE(BYX):
Velocity Clearing LLC received an average rebate of \$0.0014120 per share this month.

JP MORGAN SECURITIES (JPMA):
Velocity Clearing LLC received an average rebate of \$0.0001716 per share this month.

CBOE(EDGA):
Velocity Clearing LLC received an average rebate of \$0.0019794 per share this month.

VIRTU AMERICAS (VALR):
Velocity Clearing LLC received an average rebate of -\$0.0011947 per share this month.

TWO SIGMA (SOHO):
Velocity Clearing LLC received an average rebate of -\$0.0007500 per share this month.

FOX RIVER:
Velocity Clearing LLC received an average rebate of \$0.0014282 per share this month.

JANE STREET (JNST):
Velocity Clearing LLC received an average rebate of \$-0.0004292 per share this month.

NASDAQ (XNAS):
Velocity Clearing LLC received an average rebate of \$0.0009013 per share this month.

August 2022

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
99.32	1.44	15.35	83.19	0.01

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
SPEEDROUTE (SPDR)	32.73	0.20	3.27	29.25	0.01	14,164.82	11.8151	108,646.11	11.8151	53,495.00	11.8151	233.3255	11.8151
NYSE ARCA (ARCX)	29.32	0.04	3.00	26.28	0.00	-424.06	-3.6282	-15,976.54	-3.6282	-9,425.45	-3.6282	-3,783.8920	-3.6282

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
INSTINET (INCA)	8.40	0.15	1.90	6.36	0.00	3,576.81	4.2688	36,619.93	4.2688	18,867.83	4.2688	0.0000	4.2688
CODA MARKETS (CODA)	4.14	0.10	0.39	3.65	0.00	16,050.06	8.1663	2,933.23	8.1663	2,907.27	8.1663	0.0000	8.1663
CLEARPOOL (CPEM)	4.05	0.01	0.91	3.13	0.00	13,221.83	23.4662	85,609.50	23.4662	37,445.10	23.4662	0.0000	23.4662
CITADEL (CDRG)	3.76	0.03	0.77	2.97	0.00	-1,066.16	-5.8862	-11,099.72	-5.8862	-11,995.78	-5.8862	0.0000	-5.8862
JP MORGAN SECURITIES (JPMA)	3.24	0.01	1.03	2.19	0.00	140.17	1.7161	5,598.31	1.7161	3,860.82	1.7161	0.0000	1.7161
CBOE (EDGX)	3.12	0.46	0.48	2.19	0.00	-6,502.32	-5.1934	-20,649.23	-5.1934	-10,679.54	-5.1934	0.0000	-5.1934
GOLDMAN SACHS (GSVV)	2.47	0.13	0.77	1.57	0.00	9,022.40	7.8615	29,468.56	7.8615	16,964.01	7.8615	0.0000	7.8615
CBOE(EDGA)	2.44	0.03	0.62	1.79	0.00	2,539.25	19.7940	18,093.56	19.7940	6,902.20	19.7940	0.0000	19.7940
NASDAQ (XNAS)	1.72	0.00	0.78	0.94	0.00	38.34	9.0128	13,187.47	9.0128	7,766.00	9.0128	0.0000	9.0128
JANE STREET (JNST)	1.35	0.00	0.27	1.08	0.00	-109.35	-4.2922	-7,088.27	-4.2922	-8,823.32	-4.2922	0.0000	-4.2922
CBOE(BYX)	1.28	0.02	0.50	0.75	0.00	1,108.00	13.1876	9,898.46	13.1876	12,981.22	13.1876	0.0000	13.1876
VIRTU AMERICAS (VALR)	1.00	0.18	0.28	0.54	0.00	-5,870.43	-11.9472	-4,225.39	-11.9472	-16,540.85	-11.9472	0.0000	-11.9472
TWO SIGMA (SOHO)	0.58	0.02	0.32	0.24	0.00	-18.00	-7.5000	-143.42	-7.5000	-45.04	-7.5000	-31.9930	-7.5000
FOX RIVER	0.31	0.07	0.06	0.18	0.00	931.23	14.2821	425.51	14.2821	682.62	14.2821	0.0000	14.2821
CBOE(BZX)	0.10	0.00	0.01	0.09	0.00	0.15	14.1204	286.39	14.1204	3,711.66	14.1204	0.0000	14.1204

Material Aspects:

SPEEDROUTE (SPDR):

Velocity Clearing LLC received an average rebate of \$0.1111815 per share this month.

NYSE ARCA (ARCX):

Velocity Clearing LLC received an average rebate of \$-0.0003628 per share this month.

INSTINET (INCA):

Velocity Clearing LLC received an average rebate of \$0.0004269 per share this month.

CODA MARKETS (CODA):

Velocity Clearing LLC received an average rebate of \$0.0008166 per share this month.

CLEARPOOL (CPEM):

Velocity Clearing LLC received an average rebate of \$0.0023466 per share this month.

CITADEL (CDRG):

Velocity Clearing LLC received an average rebate of \$-0.0005193 per share this month.

JP MORGAN SECURITIES (JPMA):

Velocity Clearing LLC received an average rebate of \$0.0001716 per share this month.

CBOE (EDGX):

Velocity Clearing LLC received an average rebate of -\$0.0005193 per share this month

GOLDMAN SACHS (GSVV):

Velocity Clearing LLC received an average rebate of \$0.0007862 per share this month.

CBOE(EDGA):
Velocity Clearing LLC received an average rebate of \$0.0019794 per share this month.

NASDAQ (XNAS):
Velocity Clearing LLC received an average rebate of \$0.0009013 per share this month.

JANE STREET (JNST):
Velocity Clearing LLC received an average rebate of \$-0.0004292 per share this month.

CBOE(BYX):
Velocity Clearing LLC received an average rebate of \$0.0013188 per share this month.

VIRTU AMERICAS (VALR):
Velocity Clearing LLC received an average rebate of \$-0.0011947 per share this month.

TWO SIGMA (SOHO):
Velocity Clearing LLC received an average rebate of \$-0.0007500 per share this month.

FOX RIVER:
Velocity Clearing LLC received an average rebate of \$0.0014282 per share this month.

CBOE(BZX):
Velocity Clearing LLC received an average rebate of \$0.0014120 per share this month.

August 2022

Options
Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

Venues

Venue - Non- directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)

Material Aspects:

September 2022

S&P 500 Stocks
Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
99.60	1.92	12.28	85.79	0.00

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
SPEEDROUTE (SPDR)	48.58	0.31	4.46	43.80	0.00	858.71	11.8278	9,309.75	11.8278	5,451.05	11.8278	9.3064	11.8278
NYSE ARCA (ARCX)	30.25	0.04	2.90	27.30	0.00	-57.51	-4.5112	-2,155.20	-4.5112	-1,541.46	-4.5112	-245.8448	-4.5112
INSTINET (INCA)	5.02	0.12	1.46	3.45	0.00	87.14	3.5002	4,247.57	3.5002	1,074.37	3.5002	0.0000	3.5002
CBOE (EDGX)	2.89	0.44	0.41	2.04	0.00	-33.35	-3.7941	-788.82	-3.7941	-145.84	-3.7941	0.0000	-3.7941
CITADEL (CDRG)	2.31	0.00	0.20	2.11	0.00	-20.39	-6.0101	-291.30	-6.0101	-419.65	-6.0101	0.0000	-6.0101
JP MORGAN SECURITIES (JPMA)	2.27	0.00	0.54	1.73	0.00	6.79	2.4607	276.43	2.4607	110.38	2.4607	0.0000	2.4607
CLEARPOOL (CPEM)	1.84	0.02	0.69	1.13	0.00	1,902.06	24.1971	15,799.82	24.1971	2,557.21	24.1971	0.0000	24.1971
GOLDMAN SACHS (GSVV)	1.81	0.12	0.37	1.32	0.00	1,686.70	7.5751	986.24	7.5751	2,175.64	7.5751	0.0000	7.5751
CODA MARKETS (CODA)	1.49	0.12	0.13	1.24	0.00	858.02	12.7508	64.69	12.7508	73.03	12.7508	0.0000	12.7508
CBOE(EDGA)	0.88	0.38	0.25	0.25	0.00	4,848.88	18.8051	1,744.71	18.8051	886.93	18.8051	0.0000	18.8051
CBOE(BYX)	0.67	0.00	0.23	0.44	0.00	19.56	14.9194	1,294.14	14.9194	697.32	14.9194	0.0000	14.9194
VIRTU AMERICAS (VALR)	0.58	0.30	0.05	0.23	0.00	-2,133.78	-6.0000	-193.37	-6.0000	-457.12	-6.0000	0.0000	-6.0000
TWO SIGMA (SOHO)	0.48	0.02	0.40	0.06	0.00	-1.78	-7.5000	-12.33	-7.5000	-5.58	-7.5000	-3.3338	-7.5000
JANE STREET (JNST)	0.35	0.01	0.06	0.28	0.00	-36.80	-4.4849	-46.65	-4.4849	-73.83	-4.4849	0.0000	-4.4849
NASDAQ (XNAS)	0.32	0.00	0.11	0.21	0.00	5.49	14.0719	343.64	14.0719	610.13	14.0719	0.0000	14.0719
FOX RIVER	0.26	0.05	0.01	0.20	0.00	45.59	5.2178	12.71	5.2178	32.99	5.2178	0.0000	5.2178

Material Aspects:

SPEEDROUTE (SPDR):

Velocity Clearing LLC received an average rebate of \$0.0011828 per share this month.

NYSE ARCA (ARCX):

Velocity Clearing LLC received an average rebate of \$-0.0004511 per share this month.

INSTINET (INCA):

Velocity Clearing LLC received an average rebate of \$0.0003500 per share this month.

CBOE (EDGX):

Velocity Clearing LLC received an average rebate of -\$0.0003794 per share this month

CITADEL (CDRG):

Velocity Clearing LLC received an average rebate of \$-0.0006010 per share this month.

JP MORGAN SECURITIES (JPMA):

Velocity Clearing LLC received an average rebate of \$0.0002461 per share this month.

CLEARPOOL (CPEM):

Velocity Clearing LLC received an average rebate of \$0.0024197 per share this month.

GOLDMAN SACHS (GSVV):
Velocity Clearing LLC received an average rebate of \$0.0007575 per share this month.

CODA MARKETS (CODA):
Velocity Clearing LLC received an average rebate of \$0.0012751 per share this month.

CBOE(EDGA):
Velocity Clearing LLC received an average rebate of \$0.0018805 per share this month.

CBOE(BYX):
Velocity Clearing LLC received an average rebate of \$0.0014919 per share this month.

VIRTU AMERICAS (VALR):
Velocity Clearing LLC received an average rebate of -\$0.0006000 per share this month.

TWO SIGMA (SOHO):
Velocity Clearing LLC received an average rebate of -\$0.0007500 per share this month.

JANE STREET (JNST):
Velocity Clearing LLC received an average rebate of \$-0.0004485 per share this month.

NASDAQ (XNAS):
Velocity Clearing LLC received an average rebate of \$0.0014072 per share this month.

FOX RIVER:
Velocity Clearing LLC received an average rebate of \$0.0005218 per share this month.

September 2022

Non-S&P 500 Stocks Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
99.36	1.76	14.23	83.99	0.02

Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
SPEEDROUTE (SPDR)	37.73	0.19	3.44	34.08	0.02	12,767.33	11.8278	90,467.45	11.8278	50,774.48	11.8278	189.7698	11.8278
NYSE ARCA (ARCX)	28.01	0.17	2.38	25.46	0.00	-300.63	-4.5112	-10,331.97	-4.5112	-7,100.17	-4.5112	-2,803.2434	-4.5112
INSTINET (INCA)	6.43	0.11	1.57	4.75	0.00	2,225.17	3.5002	24,170.56	3.5002	11,459.37	3.5002	0.0000	3.5002
CODA MARKETS (CODA)	4.51	0.11	0.48	3.93	0.00	24,143.49	12.7508	4,485.92	12.7508	2,980.10	12.7508	0.0000	12.7508
CITADEL (CDRG)	3.91	0.03	0.67	3.20	0.00	-1,461.42	-6.0101	-8,300.55	-6.0101	-10,628.49	-6.0101	0.0000	-6.0101
CLEARPOOL (CPEM)	3.17	0.01	0.78	2.38	0.00	10,690.72	24.1971	62,157.52	24.1971	23,100.74	24.1971	0.0000	24.1971
JP MORGAN SECURITIES (JPMA)	2.70	0.00	0.77	1.92	0.00	88.58	2.4607	6,874.07	2.4607	5,211.17	2.4607	0.0000	2.4607

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)
CBOE (EDGX)	2.65	0.35	0.44	1.87	0.00	-1,483.82	-3.7941	-13,114.49	-3.7941	-3,739.15	-3.7941	0.0000	-3.7941
CBOE(EDGA)	2.04	0.04	0.57	1.43	0.00	3,662.41	18.8051	18,096.89	18.8051	7,182.53	18.8051	0.0000	18.8051
GOLDMAN SACHS (GSVV)	1.87	0.10	0.53	1.24	0.00	8,338.91	7.5751	25,059.95	7.5751	16,628.40	7.5751	0.0000	7.5751
NASDAQ (XNAS)	1.82	0.00	0.83	0.98	0.00	17.78	14.0719	21,247.99	14.0719	12,054.61	14.0719	0.0000	14.0719
JANE STREET (JNST)	1.45	0.01	0.26	1.19	0.00	-47.70	-4.4849	-4,154.85	-4.4849	-9,689.24	-4.4849	0.0000	-4.4849
CBOE(BYX)	1.21	0.02	0.47	0.73	0.00	3,422.37	14.9194	8,626.26	14.9194	12,168.08	14.9194	0.0000	14.9194
VIRTU AMERICAS (VALR)	1.14	0.41	0.33	0.41	0.00	-7,327.59	-6.0000	-4,879.23	-6.0000	-10,175.84	-6.0000	0.0000	-6.0000
TWO SIGMA (SOHO)	0.93	0.14	0.64	0.15	0.00	-74.34	-7.5000	-157.19	-7.5000	-17.74	-7.5000	-20.8435	-7.5000
FOX RIVER	0.34	0.08	0.06	0.20	0.00	3,441.53	5.2178	1,634.80	5.2178	2,095.57	5.2178	0.0000	5.2178
CBOE(BZX)	0.09	0.00	0.01	0.08	0.00	0.00	10.1279	168.99	10.1279	2,002.57	10.1279	0.0000	10.1279

Material Aspects:

SPEEDROUTE (SPDR):

Velocity Clearing LLC received an average rebate of \$0.0011828 per share this month.

NYSE ARCA (ARCX):

Velocity Clearing LLC received an average rebate of \$-0.0004511 per share this month.

INSTINET (INCA):

Velocity Clearing LLC received an average rebate of \$0.0003500 per share this month.

CODA MARKETS (CODA):

Velocity Clearing LLC received an average rebate of \$0.0012751 per share this month.

CITADEL (CDRG):

Velocity Clearing LLC received an average rebate of \$-0.0006010 per share this month.

CLEARPOOL (CPEM):

Velocity Clearing LLC received an average rebate of \$0.0024197 per share this month.

JP MORGAN SECURITIES (JPMA):

Velocity Clearing LLC received an average rebate of \$0.0002461 per share this month.

CBOE (EDGX):

Velocity Clearing LLC received an average rebate of -\$0.0003794 per share this month

CBOE(EDGA):

Velocity Clearing LLC received an average rebate of \$0.0018805 per share this month.

GOLDMAN SACHS (GSVV):

Velocity Clearing LLC received an average rebate of \$0.0007575 per share this month.

NASDAQ (XNAS):

Velocity Clearing LLC received an average rebate of \$0.0014072 per share this month.

JANE STREET (JNST):

Velocity Clearing LLC received an average rebate of \$-0.0004485 per share this month.

CBOE(BYX):

Velocity Clearing LLC received an average rebate of \$0.0014919 per share this month.

VIRTU AMERICAS (VALR):

Velocity Clearing LLC received an average rebate of -\$0.0006000 per share this month.

TWO SIGMA (\$OHO):
Velocity Clearing LLC received an average rebate of -\$0.0007500 per share this month.

FOX RIVER:
Velocity Clearing LLC received an average rebate of \$0.0005218 per share this month.

CBOE(BZX):
Velocity Clearing LLC received an average rebate of \$0.0010128 per share this month.

September 2022

Options
Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

Venues

Venue - Non- directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit Orders (%)	Other Orders (%)	Net Payment Paid/Received for Market Orders(USD)	Net Payment Paid/ Received for Market Orders(cents per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/ Received for Non- Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non- Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(cents per hundred shares)

Material Aspects: