

VANDEBILT SECURITIES, LLC - Held NMS Stocks and Options Order Routing Public Report

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4th Quarter, 2020

October 2020

S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
2,174	100.00	1,348	61.99	37	1.70	1,144	5.24	877	31.11

Venue	Non-Directed Order Flow	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)
Cloudf Securities LLC(CDF)	1,114	48.75	719	53.22	13	31.33	22	10.19	360	53.02	0	0	0	0	0	0	0	0
VRTU Americas LLC(NITE)	727	31.82	412	30.50	0	43.59	24	11.11	274	40.35	0	0	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	105	4.60	81	6.00	4	10.26	7	3.24	13	1.93	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	91	3.98	89	6.55	2	5.13	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	87	3.81	0	0.00	2	5.13	85	39.35	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	74	3.24	0	0.00	0	0.00	74	34.26	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SHND)	63	2.67	39	2.89	1	2.56	0	0.00	21	3.09	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	6	0.26	7	0.52	0	0.00	0	0.00	0	1.33	0	0	0	0	0	0	0	0
InStreet BlockCross(BLCK)	6	0.26	4	0.30	0	0.00	0	0.00	2	0.28	0	0	0	0	0	0	0	0
Eboe EDGX US Equities Exchange(EDGX)	4	0.18	0	0.00	0	0.00	4	1.85	0	0.00	0	0	0	0	0	0	0	0

Material Aspects: Pursuant to Rule 606 (a)(1)(iv) - Vanderbilt Securities, LLC, its parent companies, subsidiaries/affiliates, officers, directors, and employees do not receive payment for order flow or have a profit-sharing relationship with any venue listed immediately above. This includes but is not limited to incentives or disincentives for volume thresholds, volume tiered payments or minimum amount of order flow to a venue.

October 2020

Non-S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
3,813	100.00	2,427	63.65	160	4.20	2,627	68.92	704	18.45

Venue	Non-Directed Order Flow	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)
Cloudf Securities LLC(CDF)	1,872	45.25	1,246	51.13	87	54.04	128	15.86	411	56.15	0	0	0	0	0	0	0	0
VRTU Americas LLC(NITE)	1,207	29.18	799	32.79	51	31.68	86	10.66	271	37.02	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	261	6.31	0	0.00	1	0.62	260	32.22	0	0.00	0	0	0	0	0	0	0	0
Eboe EDGX US Equities Exchange(EDGX)	207	5.00	0	0.00	0	0.00	207	25.45	0	0.00	0	0	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	183	4.42	164	6.73	10	6.21	5	0.62	4	0.55	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	170	4.11	144	5.91	10	6.21	16	1.98	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	72	1.74	0	0.00	0	0.00	72	8.92	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SHND)	68	1.64	60	2.46	1	0.62	4	0.50	3	0.41	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	41	0.99	12	0.49	0	0.00	0	0.00	29	3.96	0	0	0	0	0	0	0	0
InStreet BlockCross(BLCK)	28	0.68	12	0.49	0	0.00	2	0.25	14	1.91	0	0	0	0	0	0	0	0

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October 2020

Option Contracts Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
1,190	100.00	800	66.79	52	4.31	346	29.88	0	0.00

Venue	Non-Directed Order Flow	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)
Cloudf Securities LLC(CDF)	645	50.87	419	52.38	21	39.62	205	49.40	0	0.00	0	0	0	0	0	0	0	0
BurgessHanna Capital Group(BHCG)	290	22.87	248	31.00	15	28.30	37	6.51	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	159	12.54	83	10.21	12	22.64	85	15.66	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	124	9.78	13	1.63	2	1.77	109	26.27	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCD)	50	3.94	38	4.75	3	5.66	9	2.17	0	0.00	0	0	0	0	0	0	0	0

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November 2020

S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
1,642	100.00	1,205	72.50	48	2.89	1,155	69.92	294	17.89

Venue	Non-Directed Order Flow	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)
Cloudf Securities LLC(CDF)	932	50.35	670	55.60	26	52.00	33	11.22	203	67.23	0	0	0	0	0	0	0	0
VRTU Americas LLC(NITE)	472	25.77	349	28.34	18	38.00	20	6.80	88	29.47	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	128	6.92	0	0.00	1	2.00	127	43.20	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	106	5.73	0	0.00	1	2.00	105	35.71	0	0.00	0	0	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	83	4.48	79	6.56	2	4.00	3	0.68	0	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	82	4.43	83	6.80	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SHND)	23	1.24	20	1.66	1	2.00	0	0.00	2	0.66	0	0	0	0	0	0	0	0
InStreet BlockCross(BLCK)	8	0.43	0	0.00	0	0.00	0	0.00	8	2.65	0	0	0	0	0	0	0	0
Eboe EDGX US Equities Exchange(EDGX)	7	0.38	0	0.00	0	0.00	7	2.38	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	5	0.27	5	0.41	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

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4,531	100.00	3,095	68.27	240	5.29	3,280	72.49	522	11.51

Venue	Non-Directed Order Flow	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)
Cloudf Securities LLC(CDF)	2,344	47.78	1,670	54.01	129	52.65	154	16.08	391	63.99	0	0	0	0	0	0	0	0
VRTU Americas LLC(NITE)	1,186	24.17	957	30.95	77	31.43	118	10.23	54	8.84	0	0	0	0	0	0	0	0
Eboe EDGX US Equities Exchange(EDGX)	316	6.44	0	0.00	0	0.00	316	32.99	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	236	4.83	0	0.00	1	0.41	235	24.53	0	0.00	0	0	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	218	4.44	206	6.66	11	4.49	1	0.10	0	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(INST)	212	4.32	183	5.85	17	6.94	14	1.46	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	93	1.85	14	0.45	1	0.41	0	0.00	76	12.44	0	0	0	0	0	0	0	0
InStreet BlockCross(BLCK)	89	1.83	0	0.00	0	0.00	0	0.00	88	14.57	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	81	1.65	0	0.00	2	0.82	79	8.25	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SHND)	76	1.55	64	2.07	7	2.86	4	0.42	1	0.16	0	0	0	0	0	0	0	0

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1,227	100.00	757	61.70	79	6.44	389	31.70	2	0.15

Venue	Non-Directed Order Flow	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	
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