

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

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1st Quarter, 2021

January 2021

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
2,293	100.00	1,571	68.81	57	2.50	99	4.29	559	24.49

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	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)
Citadel Securities LLC(CDRO)	1,188	50.90	835	53.25	23	41.07	25	18.12	305	53.32	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	697	29.88	448	28.57	25	44.64	13	9.42	211	36.89	0	0	0	0	0	0	0	0
JANE STREET CAPITAL LLC(JNST)	153	6.56	145	9.25	3	5.36	5	3.62	0	0.00	0	0	0	0	0	0	0	0
GI Execution Services, LLC(IETM)	98	4.20	87	5.65	3	5.36	0	0.00	8	1.40	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	55	2.38	0	0.00	0	0.00	55	39.86	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SIGS)	52	2.23	36	2.30	2	3.57	0	0.00	14	2.45	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	39	1.67	17	1.08	0	0.00	1	0.72	21	3.67	0	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	20	0.86	0	0.00	0	0.00	20	14.49	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	19	0.81	0	0.00	0	0.00	19	13.77	0	0.00	0	0	0	0	0	0	0	0
Infinet BlockCross(BLCK)	13	0.56	0	0.00	0	0.00	0	0.00	13	2.27	0	0	0	0	0	0	0	0

Material Aspects:

Pursuant to Rule 606 (a)(1)(v) - 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.

January 2021

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
6,735	100.00	4,513	67.01	272	4.04	1,234	18.32	716	10.63

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	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)
Citadel Securities LLC(CDRO)	3,167	44.01	2,387	52.89	129	47.60	322	20.55	329	38.93	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	1,964	27.71	1,313	29.69	102	37.64	201	12.83	378	44.73	0	0	0	0	0	0	0	0
JANE STREET CAPITAL LLC(JNST)	487	6.77	419	9.28	27	9.95	41	2.62	0	0.00	0	0	0	0	0	0	0	0
GI Execution Services, LLC(IETM)	225	3.13	212	4.70	6	2.21	6	0.38	1	0.12	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	394	5.48	1	0.02	2	0.74	391	24.95	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SIGS)	119	1.65	103	2.28	1	0.37	13	0.83	2	0.24	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	94	1.31	71	1.57	1	0.37	16	1.02	6	0.71	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	91	1.28	0	0.00	0	0.00	91	5.81	0	0.00	0	0	0	0	0	0	0	0

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January 2021

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
1,266	100.00	799	63.11	75	5.92	391	30.88	1	0.08

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	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)
Citadel Securities LLC(CDRO)	648	48.78	399	49.94	37	49.33	211	46.48	1	100.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSG)	328	24.68	269	33.67	26	34.67	33	7.27	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	156	11.74	17	2.13	2	2.67	137	30.18	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	139	10.46	78	9.51	5	6.67	68	12.78	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCC)	58	4.36	38	4.76	5	6.67	15	3.30	0	0.00	0	0	0	0	0	0	0	0

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February 2021

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
2,065	100.00	1,469	71.14	42	2.03	149	7.22	405	19.61

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	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)
Citadel Securities LLC(CDRO)	1,069	48.50	748	50.95	17	40.48	31	11.19	273	65.47	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	519	23.55	363	24.73	14	33.33	18	6.50	124	29.74	0	0	0	0	0	0	0	0
JANE STREET CAPITAL LLC(JNST)	180	8.17	170	11.58	3	7.14	7	2.53	0	0.00	0	0	0	0	0	0	0	0
GI Execution Services, LLC(IETM)	96	4.36	0	0.00	1	2.38	95	34.30	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	86	3.90	70	4.77	4	9.52	6	2.17	6	1.44	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	71	3.22	68	4.63	1	2.38	0	0.00	2	0.48	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SIGS)	54	2.45	49	3.34	2	4.76	3	1.08	0	0.00	0	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	47	2.13	0	0.00	0	0.00	47	16.97	0	0.00	0	0	0	0	0	0	0	0
Infinet BlockCross(BLCK)	12	0.54	0	0.00	0	0.00	0	0.00	12	2.88	0	0	0	0	0	0	0	0

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6,323	100.00	4,259	67.36	313	4.95	1,124	17.78	627	9.92

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	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)
Citadel Securities LLC(CDRO)	2,990	43.93	2,302	53.84	117	37.50	234	15.73	337	46.18	0	0	0	0	0	0	0	0
VIRTU Americas LLC(NITE)	1,608	23.63	983	22.99	135	43.27	205	13.78	285	39.04	0	0	0	0	0	0	0	0
JANE STREET CAPITAL LLC(JNST)	644	9.46	534	12.49	29	9.29	81	5.44	0	0.00	0	0	0	0	0	0	0	0
GI Execution Services, LLC(IETM)	387	5.69	0	0.00	1	0.32	386	25.94	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	249	3.66	179	4.19	8	2.56	59	3.97	3	0.41	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	79	1.16	0	0.00	0	0.00	79	5.31	0	0.00	0	0	0	0	0	0	0	0

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1,115	100.00	685	57.47	85	8.52	435	39.01	0	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	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)
Citadel Securities LLC(CDRO)	524	45.80	267	45.64	45	48.39	212	45.89	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSG)	282	24.65	218	37.26	34	35.05	30	6.49	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	146	12.76	7	1.20	0	0.00	139	30.09	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	136	11.89</																