

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
2,170	100.00	1,348	61.95	37	1.70	1,144	5.24	677	31.13

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(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(CD)	1,114	48.75	719	53.22	13	33.33	22	10.19	360	53.02	0	0	0	0	0	0
VRTU Americas LLC(NT)	727	31.82	412	30.50	17	43.59	24	11.11	271	40.35	0	0	0	0	0	0
GI Execution Services, LLC(ETM)	105	4.60	81	6.00	4	10.26	14	3.24	13	1.91	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(NS)	93	3.98	89	6.59	2	5.13	0	0.00	0	0.00	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
New York Stock Exchange(NSE)	74	3.24	0	0.00	0	0.00	74	34.26	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(SHO)	61	2.67	39	2.89	1	2.56	0	0.00	21	3.09	0	0	0	0	0	0
UBS Securities, LLC(UBS)	16	0.70	7	0.52	0	0.00	0	0.00	9	1.33	0	0	0	0	0	0
Instinet BlockCross(BLKX)	6	0.26	4	0.30	0	0.00	0	0.00	2	0.29	0	0	0	0	0	0
Chae 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

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.

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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	100	2.62	3,713	9.74	704	18.46

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(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(CD)	1,874	49.15	1,246	51.23	87	54.04	278	15.85	411	55.51	0	0	0	0	0	0
VRTU Americas LLC(NT)	1,207	31.66	799	32.79	51	31.68	86	10.66	271	37.02	0	0	0	0	0	0
GI Execution Services, LLC(ETM)	261	6.31	0	0.00	1	0.62	260	32.22	0	0.00	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(NS)	207	5.00	0	0.00	0	0.00	207	25.65	0	0.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	183	4.42	164	6.73	10	6.33	5	0.63	4	0.51	0	0	0	0	0	0
New York Stock Exchange(NSE)	170	4.11	144	5.91	10	6.31	16	1.98	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(SHO)	72	1.74	0	0.00	0	0.00	72	8.92	0	0.00	0	0	0	0	0	0
UBS Securities, LLC(UBS)	68	1.64	60	2.46	1	0.62	4	0.50	3	0.41	0	0	0	0	0	0
Instinet BlockCross(BLKX)	41	0.99	12	0.49	0	0.00	0	0.00	29	3.96	0	0	0	0	0	0
UBS Securities, LLC(UBS)	28	0.69	12	0.49	0	0.00	2	0.25	14	1.91	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
1,198	100.00	800	66.78	52	4.34	346	28.88	0	0.00

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(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(CD)	645	50.87	419	52.38	21	39.62	205	49.40	0	0.00	0	0	0	0	0	0
Southern Capital Group(SUG)	290	22.87	248	31.00	15	28.30	27	6.51	0	0.00	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	150	12.54	87	10.25	12	22.64	65	15.66	0	0.00	0	0	0	0	0	0
Wolverine Execution Services LLC(WEX)	124	9.78	13	1.63	2	3.77	109	26.27	0	0.00	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	50	3.94	38	4.75	3	5.66	9	2.17	0	0.00	0	0	0	0	0	0

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November 2020

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1,662	100.00	1,205	72.50	48	2.89	1,155	6.92	294	17.60

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(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(CD)	932	50.35	670	55.60	26	52.00	33	11.21	203	67.22	0	0	0	0	0	0
VRTU Americas LLC(NT)	477	25.77	349	28.96	19	38.00	20	6.80	89	29.47	0	0	0	0	0	0
GI Execution Services, LLC(ETM)	128	6.92	0	0.00	1	2.00	127	43.20	0	0.00	0	0	0	0	0	0
New York Stock Exchange(NSE)	106	5.73	0	0.00	1	2.00	105	35.71	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(SHO)	83	4.48	79	6.56	2	4.00	2	0.68	0	0.00	0	0	0	0	0	0
Instinet BlockCross(BLKX)	22	1.43	82	6.80	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
Chae EDGX US Equities Exchange(EDGX)	8	0.43	0	0.00	0	0.00	0	0.00	8	2.65	0	0	0	0	0	0
UBS Securities, LLC(UBS)	7	0.38	0	0.00	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0
UBS Securities, LLC(UBS)	5	0.27	5	0.41	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0

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4,537	100.00	3,095	68.23	240	5.29	680	14.99	522	11.51

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(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(CD)	2,844	47.78	1,870	54.01	129	52.65	154	16.08	991	69.99	0	0	0	0	0	0
VRTU Americas LLC(NT)	1,186	24.17	957	30.95	77	31.43	10	10.33	54	8.84	0	0	0	0	0	0
Chae 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
NASDAQ Execution Services, LLC(NSDQ)	236	4.81	0	0.00	1	0.41	235	24.53	0	0.00	0	0	0	0	0	0
GI Execution Services, LLC(ETM)	218	4.44	206	6.66	11	4.49	1	0.10	0	0.00	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(NS)	212	4.32	181	5.85	17	6.94	14	1.46	0	0.00	0	0	0	0	0	0
UBS Securities, LLC(UBS)	93	1.85	14	0.45	1	0.41	0	0.00	76	12.44	0	0	0	0	0	0
Instinet BlockCross(BLKX)	89	1.81	0	0.00	0	0.00	0	0.00	89	14.57	0	0	0	0	0	0
New York Stock Exchange(NSE)	81	1.65	0	0.00	2	0.82	79	8.25	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(SHO)	76	1.55	64	2.07	7	2.86	4	0.42	1	0.16	0	0	0	0	0	0

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1,221	100.00	757	61.70	79	6.44	389	31.70	1	0.12

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(cents per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)	Net Payment Paid/Received for Other Orders(USD)
Citadel Securities LLC(CD)	624	47.71	354	47.03	40	51.95	230	48.12	0	0.00	0	0	0	0	0	0
Southern Capital Group(SUG)	344	26.30	262	34.79	30	38.96	10	10.50	2	26.69	0	0	0	0	0	0
Wolverine Execution Services LLC(WEX)	144	11.03	19	2.52	2	2.60	123	25.84	0	0.00	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	130	10.40	78	10.36	2	2.60	56	11.76	0	0.00	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	66	4.59	40	5.11	3	3.90	17	3.57	0	0.00	0	0	0	0	0	0

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December 2020

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