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

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2nd Quarter, 2021

April 2021

S&P 500 Stocks
Summary

Total Non-Directed Orders	Non-Directed Orders as % of Total 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
2,000	100.00	1,400	70.00	0	0.00	600	30.00	0	0.00

Venue

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(per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(per hundred shares)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/ Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(per hundred shares)
PROSPECT(PROS)	1,000	50.00	1,000	71.43	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CITADEL SECURITIES LLC(CDRG)	400	20.00	280	20.00	0	0.00	120	20.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
VIRTU AMERICAS, LLC(NITE)	200	10.00	140	10.00	0	0.00	60	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
DRW SECURITIES, LLC(DRWT)	200	10.00	140	10.00	0	0.00	60	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
UBS SECURITIES LLC(UBSS)	200	10.00	140	10.00	0	0.00	60	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
UBS SECURITIES LLC(UBSS)	200	10.00	140	10.00	0	0.00	60	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
WOLVERINE TRADING, LLC(WEWI)	200	10.00	140	10.00	0	0.00	60	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
WELLINGTON MANAGEMENT(WELL)	200	10.00	140	10.00	0	0.00	60	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Market Makers

CSS LLC - Citadel Securities LLC (CDRG)
VANDERBILT SECURITIES, LLC (VMS) - Vanderbilt Securities, LLC does not receive any payment for order flow, payment from any profit-sharing relationship, transaction fees or any transaction rebates from any clearing firm, National Financial Services. However, National Financial Services may receive such payments. Please refer to their 606 report for additional details.

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April 2021

Non-S&P 500 Stocks
Summary

Total Non-Directed Orders	Non-Directed Orders as % of Total 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
5,000	100.00	4,250	85.00	125	2.50	1,125	22.50	200	4.00

Venue

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(per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(per hundred shares)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/ Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(per hundred shares)
PROSPECT(PROS)	2,000	40.00	1,800	42.35	125	100.00	75	6.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
VIRTU AMERICAS, LLC(NITE)	1,000	20.00	850	20.00	0	0.00	150	13.33	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
DRW SECURITIES, LLC(DRWT)	500	10.00	425	10.00	0	0.00	75	6.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
UBS SECURITIES LLC(UBSS)	500	10.00	425	10.00	0	0.00	75	6.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
WOLVERINE TRADING, LLC(WEWI)	500	10.00	425	10.00	0	0.00	75	6.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
WELLINGTON MANAGEMENT(WELL)	500	10.00	425	10.00	0	0.00	75	6.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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April 2021

Option Contracts
Summary

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3,000	100.00	2,700	90.00	0	0.00	300	10.00	0	0.00

Venue

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(per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(per hundred shares)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/ Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(per hundred shares)
PROSPECT(PROS)	1,500	50.00	1,500	55.56	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
VIRTU AMERICAS, LLC(NITE)	300	10.00	300	11.11	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
SUSQUEHANNA PACIFIC(SPHX)	300	10.00	300	11.11	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CITADEL SECURITIES LLC(CDRG)	300	10.00	300	11.11	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
DRW SECURITIES, LLC(DRWT)	300	10.00	300	11.11	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
UBS SECURITIES LLC(UBSS)	300	10.00	300	11.11	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
WOLVERINE TRADING, LLC(WEWI)	300	10.00	300	11.11	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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May 2021

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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
2,000	100.00	1,300	65.00	100	5.00	600	30.00	0	0.00

Venue

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(per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(per hundred shares)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/ Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(per hundred shares)
PROSPECT(PROS)	1,000	50.00	1,000	76.92	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
VIRTU AMERICAS, LLC(NITE)	400	20.00	300	23.08	0	0.00	100	16.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CITADEL SECURITIES LLC(CDRG)	200	10.00	200	15.38	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
DRW SECURITIES, LLC(DRWT)	200	10.00	100	7.69	0	0.00	100	16.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
UBS SECURITIES LLC(UBSS)	200	10.00	100	7.69	0	0.00	100	16.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
WOLVERINE TRADING, LLC(WEWI)	200	10.00	100	7.69	0	0.00	100	16.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
WELLINGTON MANAGEMENT(WELL)	200	10.00	100	7.69	0	0.00	100	16.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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May 2021

Non-S&P 500 Stocks
Summary

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5,000	100.00	4,250	85.00	125	2.50	1,125	22.50	200	4.00

Venue

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(per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(per hundred shares)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/ Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(per hundred shares)
PROSPECT(PROS)	2,000	40.00	1,800	42.35	125	100.00	75	6.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
VIRTU AMERICAS, LLC(NITE)	1,000	20.00	850	20.00	0	0.00	150	13.33	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
DRW SECURITIES, LLC(DRWT)	500	10.00	425	10.00	0	0.00	75	6.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
UBS SECURITIES LLC(UBSS)	500	10.00	425	10.00	0	0.00	75	6.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
WOLVERINE TRADING, LLC(WEWI)	500	10.00	425	10.00	0	0.00	75	6.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
WELLINGTON MANAGEMENT(WELL)	500	10.00	425	10.00	0	0.00	75	6.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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May 2021

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Summary

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3,000	100.00	2,700	90.00	0	0.00	300	10.00	0	0.00

Venue

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(per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(per hundred shares)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/ Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(per hundred shares)
PROSPECT(PROS)	1,500	50.00	1,500	55.56	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
VIRTU AMERICAS, LLC(NITE)	300	10.00	300	11.11	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
SUSQUEHANNA PACIFIC(SPHX)	300	10.00	300	11.11	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
CITADEL SECURITIES LLC(CDRG)	300	10.00	300	11.11	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
DRW SECURITIES, LLC(DRWT)	300	10.00	300	11.11	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
UBS SECURITIES LLC(UBSS)	300	10.00	300	11.11	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
WOLVERINE TRADING, LLC(WEWI)	300	10.00	300	11.11	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Market Makers

CSS LLC - Citadel Securities LLC (CDRG)
VANDERBILT SECURITIES, LLC (VMS) - Vanderbilt Securities, LLC does not receive any payment for order flow, payment from any profit-sharing relationship, transaction fees or any transaction rebates from any clearing firm, National Financial Services. However, National Financial Services may receive such payments. Please refer to their 606 report for additional details.

VIRTU Americas, LLC (NITE)
VANDERBILT SECURITIES, LLC (VMS) - Vanderbilt Securities, LLC does not receive any payment for order flow, payment from any profit-sharing relationship, transaction fees or any transaction rebates from any clearing firm, National Financial Services. However, National Financial Services may receive such payments. Please refer to their 606 report for additional details.

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UBS Securities, LLC (UBSS)
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WOLVERINE TRADING, LLC (WEWI)
VANDERBILT SECURITIES, LLC (VMS) - Vanderbilt Securities, LLC does not receive any payment for order flow, payment from any profit-sharing relationship, transaction fees or any transaction rebates from any clearing firm, National Financial Services. However, National Financial Services may receive such payments. Please refer to their 606 report for additional details.

WELLINGTON MANAGEMENT(WELL)
VANDERBILT SECURITIES, LLC (VMS) - Vanderbilt Securities, LLC does not receive any payment for order flow, payment from any profit-sharing relationship, transaction fees or any transaction rebates from any clearing firm, National Financial Services. However, National Financial Services may receive such payments. Please refer to their 606 report for additional details.

June 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
2,000	100.00	1,300	65.00	100	5.00	600	30.00	0	0.00

Venue

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(per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Marketable Limit Orders(per hundred shares)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non-Marketable Limit Orders(per hundred shares)	Net Payment Paid/ Received for Other Orders(USD)	Net Payment Paid/ Received for Other Orders(per hundred shares)
PROSPECT(PROS)	800	40.00	800	61.54	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
VIRTU AMERICAS, LLC(NITE)	300	15.00	300	23.08	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
DRW SECURITIES, LLC(DRWT)	200	10.00	200	15.38	0	0.00	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
UBS SECURITIES LLC(UBSS)	200	10.00	100	7.69	0	0.00	100	16.67	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
WOLVERINE TRADING, LL