VANDERBILT SECURITIES, LLC - Held NMS Stocks and Options Order Routing Public Report
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3rd Quarter, 2022

July 2022

S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Market Orders	Marketable 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
4,659	100.00	4,659	100.00	0	0.00	0	0.00	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(%)	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 Marketable Limit Orders(USD per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD per hundred shares)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/ Received for Other Orders(USD per hundred shares)	Net Payment Paid/ Received for Other Orders(USD)
Citadel Securities LLC(CDRG)	188	30.59	83	37.18	17	28.33	17	28.33	71	2.69	4.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00
UBS Securities, LLC(UBSS)	99	26.70	65	29.15	13	30.15	6	22.22	15	4.57	2.50	51.35	0.00	0.00	0.00	0.00	0.00	0.00
IMC-Chicago, LLC(CHIC)	71	17.17	40	20.75	7	17.95	7	17.95	17	1.89	2.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC(WEXX)	29	16.28	19	20.43	2	11.76	2	11.76	5	2.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Citadel Securities GCS (UK) Limited(CDRU)	15	2.93	0	0.00	1	2.56	1	2.56	14	0.36	38.89	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna Capital Group(SUSQ)	14	0.64	0	0.00	2	0.86	2	0.86	12	0.71	9.25	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Citadel Securities LLC(CDRG)	15	0.32	0	0.75	0	0.00	0	0.00	15	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Material Aspects:
Citadel Securities LLC (CDRG):
Vandelft Securities, Lists of orders to their clearing firm, NFS. Vandelft Securities, LLC does not receive any payment for order flow, payment from any profit-sharing relationship, transaction fees or any transaction rebates from our clearing firm, National Financial Services. However, National Financial Services may receive such payments. Please refer to their 606 report for additional details.

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

Wolverine Execution Services, LLC(WEXX):
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Citadel Securities GCS (UK) Limited(CDRU):
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Susquehanna Capital Group(SUSQ):
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July 2022

Non-S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Market Orders	Marketable 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
4,763	100.00	4,763	100.00	0	0.00	0	0.00	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(%)	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 Marketable Limit Orders(USD per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD per hundred shares)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/ Received for Other Orders(USD per hundred shares)	Net Payment Paid/ Received for Other Orders(USD)
Citadel Securities LLC(CDRG)	1,086	29.23	1,745	35.88	75	27.69	75	27.69	76	14.89	16	4.63	0.00	0.00	0.00	0.00	0.00	0.00
UBS Securities, LLC(UBSS)	1,443	29.28	1,029	29.64	63	23.58	104	38.81	247	9.75	162	49.78	0.00	0.00	0.00	0.00	0.00	0.00
IMC-Chicago, LLC(CHIC)	1,000	19.31	1,038	24.89	52	19.83	52	19.83	110	1.68	3.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC(WEXX)	1,004	14.92	920	18.83	23	16.58	9	9.35	52	3.32	2.50	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Citadel Securities GCS (UK) Limited(CDRU)	472	6.53	0	0.00	0	0.00	0	0.00	472	10.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna Capital Group(SUSQ)	139	2.78	0	0.00	0	0.00	0	0.00	139	11.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Citadel Securities LLC(CDRG)	158	1.51	0	0.00	0	0.00	0	0.00	158	7.01	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Two Sigma Securities, LLC(SOHO)	5	0.42	0	0.00	0	0.00	0	0.00	5	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Material Aspects:
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Two Sigma Securities, LLC(SOHO):
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July 2022

Option Contracts

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Market Orders	Marketable 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
1,455	100.00	1,455	100.00	0	0.00	0	0.00	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(%)	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 Marketable Limit Orders(USD per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD per hundred shares)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/ Received for Other Orders(USD per hundred shares)	Net Payment Paid/ Received for Other Orders(USD)
Citadel Securities LLC(CDRG)	655	44.85	656	48.43	10	60.56	10	60.56	10	11.70	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna Capital Group(SUSQ)	241	16.70	241	21.90	17	20.68	16	19.88	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC(WEXX)	207	10.70	155	13.32	7	8.12	7	8.12	45	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna Capital Group(SUSQ)	207	15.33	188	16.28	10	17.24	9	15.52	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Morgan Stanley & Company LLC(MSCO)	47	3.48	50	2.16	1	1.72	1	1.72	0	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Material Aspects:
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Susquehanna Capital Group (SUSQ):
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Wolverine Execution Services LLC (WEXX):
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Dash Financial Technologies LLC (DASH):
Vandelft Securities, LLC does not receive any payment for order flow, payment from any profit-sharing relationship, transaction fees or any transaction rebates from our clearing firm, National Financial Services. However, National Financial Services may receive such payments. Please refer to their 606 report for additional details.

Morgan Stanley & Company LLC (MSCO):
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August 2022

S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Market Orders	Marketable 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
4,653	100.00	4,653	100.00	0	0.00	0	0.00	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(%)	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 Marketable Limit Orders(USD per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD per hundred shares)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/ Received for Other Orders(USD per hundred shares)	Net Payment Paid/ Received for Other Orders(USD)
Citadel Securities LLC(CDRG)	196	30.87	204	36.95	17	30.36	17	30.36	67	10.09	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
UBS Securities, LLC(UBSS)	127	30.08	102	21.98	15	30.28	15	30.28	67	8.83	157	95.50	0.00	0.00	0.00	0.00	0.00	0.00
IMC-Chicago, LLC(CHIC)	75	18.75	87	20.07	8	19.51	8	19.51	8	0.97	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC(WEXX)	29	8.05	20	11.32	2	6.25	2	6.25	7	0.57	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Citadel Securities GCS (UK) Limited(CDRU)	31	3.13	0	0.00	1	3.23	1	3.23	30	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna Capital Group(SUSQ)	28	2.80	0	0.00	0	0.00	0	0.00	28	19.32	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Citadel Securities LLC(CDRG)	5	1.00	0	0.00	0	0.00	0	0.00	5	11.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Two Sigma Securities, LLC(SOHO)	5	0.92	0	1.10	0	0.00	0	0.00	5	0.20	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna Capital Group(SUSQ)	3	0.72	0	0.00	0	0.00	0	0.00	3	4.83	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Citadel Securities LLC(CDRG)	2	0.43	0	0.00	0	0.00	0	0.00	2	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Material Aspects:
Citadel Securities LLC (CDRG):
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VIRTU Americas, LLC (NITE):
Vandelft Securities, LLC does not receive any payment for order flow, payment from any profit-sharing relationship, transaction fees or any transaction rebates from our clearing firm, National Financial Services. However, National Financial Services may receive such payments. Please refer to their 606 report for additional details.

G1 Execution Services, LLC (ETMM):
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NASDAQ Execution Services, LLC(NSDQ):
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Two Sigma Securities, LLC(SOHO):
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Instinet BlockCrossX(BLX):
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August 2022

Option Contracts

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Market Orders	Marketable 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
1,310	100.00	710	54.20	16	1.22	523	39.92	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(%)	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 Marketable Limit Orders(USD per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD per hundred shares)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/ Received for Other Orders(USD per hundred shares)	Net Payment Paid/ Received for Other Orders(USD)
Citadel Securities LLC(CDRG)	405	30.91	220	30.99	10	62.50	10	62.50	175	38.01	0	20.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna Capital Group(SUSQ)	252	19.23	137	19.30	2	12.50	2	12.50	113	24.55	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC(WEXX)	237	17.94	209	29.44	2	12.50	2	12.50	24	5.21	2	80.00	0.00	0.00	0.00	0.00	0.00	0.00
Citadel Securities GCS (UK) Limited(CDRU)	250	19.01	31	4.37	1	6.25	1	6.25	218	46.42	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna Capital Group(SUSQ)	76	5.80	0	0.00	1	6.25	1	6.25	75	5.50	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Material Aspects:
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Dash Financial Technologies LLC (DASH):
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Morgan Stanley & Company LLC (MSCO):
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September 2022

S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Market Orders	Marketable 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
4,435	100.00	4,435	100.00	0	0.00	0	0.00	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(%)	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 Marketable Limit Orders(USD per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD per hundred shares)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/ Received for Other Orders(USD per hundred shares)	Net Payment Paid/ Received for Other Orders(USD)
Citadel Securities LLC(CDRG)	188	32.48	499	37.18	9	28.75	9	28.75	5	5.77	0	29.50	0.00	0.00	0.00	0.00	0.00	0.00
UBS Securities, LLC(UBSS)	127	25.67	83	22.45	7	17.11	7	17.11	37	1.37	0	22.00	0.00	0.00	0.00	0.00	0.00	0.00
IMC-Chicago, LLC(CHIC)	107	21.63	83	24.60	5	21.61	5	21.61	19	1.03	0	1.00	0.00	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC(WEXX)	102	9.33	63	11.55	4	12.50	4	12.50	35	1.97	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Citadel Securities GCS (UK) Limited(CDRU)	31	3.00	0	0.00	1	3.23	1	3.23	30	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
New York Stock Exchange(NYSE)	29	3.20	0	0.00	0	0.00	0	0.00	29	28.45	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna Capital Group(SUSQ)	20	2.21	0	0.00	0	0.00	0	0.00	20	18.75	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Citadel Securities LLC(CDRG)	20	0.80	0	0.80	0	0.00	0	0.00	20	0.00	0	6.67	0.00	0.00	0.00	0.00	0.00	0.00
Two Sigma Securities, LLC(SOHO)	5	0.65	0	0.00	0	0.00	0	0.00	5	6.20	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Citadel Securities LLC(CDRG)	1	0.02	0	0.02	0	0.00	0	0.00	1	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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Citadel Securities GCS (UK) Equities Exchange(DOCU):
Vandelft Securities, LLC does not receive any payment for order flow, payment from any profit-sharing relationship, transaction fees or any transaction rebates from our clearing firm, National Financial Services. However, National Financial Services may receive such payments. Please refer to their 606 report for additional details.

New York Stock Exchange(NYSE):
Vandelft Securities, LLC does not receive any payment for order flow, payment from any profit-sharing relationship, transaction fees or any transaction rebates from our clearing firm, National Financial Services. However, National Financial Services may receive such payments. Please refer to their 606 report for additional details.

JANE STREET CAPITAL, LLC(JNPS):
Vandelft Securities, LLC does not receive any payment for order flow, payment from any profit-sharing relationship, transaction fees or any transaction rebates from our clearing firm, National Financial Services. However, National Financial Services may receive such payments. Please refer to their 606 report for additional details.

Members Exchange(MEMX):
Vandelft Securities, LLC does not receive any payment for order flow, payment from any profit-sharing relationship, transaction fees or any transaction rebates from our clearing firm, National Financial Services. However, National Financial Services may receive such payments. Please refer to their 606 report for additional details.

September 2022

Non-S&P 500 Stocks

Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Market Orders	Marketable 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
4,439	100.00	4,439	100.00	0	0.00	0	0.00	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(%)	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 Marketable Limit Orders(USD per hundred shares)	Net Payment Paid/ Received for Marketable Limit Orders(USD)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD per hundred shares)	Net Payment Paid/ Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/ Received for Other Orders(USD per hundred shares)	Net Payment Paid/ Received for Other Orders(USD)
Citadel Securities LLC(CDRG)	1,450	30.84	1,135	36.65	76	30.56	75	30.56	239	15.92	0	9.83	0.00	0.00	0.00	0.00	0.00	0.00
UBS Securities, LLC(UBSS)	1,179	26.74	1,002	23.53	102	41.06	102	41.06	75	10.27	170	62.76	0.00	0.00	0.00	0.00	0.00	0.00
IMC-Chicago, LLC(CHIC)	1,150	21.50	1,000	26.85	69	19.48	69	19.48	81	5.00	0	1.10	0.00	0.00	0.00	0.00	0.00	0.00
Citadel Securities GCS (UK) Limited(CDRU)	785	9.68	403	11.42	23	7.81	23	7.81	359	0.03	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Wolverine Execution Services, LLC(WEXX)	51	1.14	0	0.00	1	0.51	1	0.51	50	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Susquehanna Capital Group(SUSQ)	45	2.22	0	0.00	0	0.00	0	0.00	45	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Citadel Securities LLC(CDRG)	139	1.48	0	0.00	0	0.00	0	0.00	139	1.15	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
New York Stock Exchange(NYSE)	31	0.80	0	0.00	0	0.00	0	0.00	31	0.13	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Citadel Securities LLC(CDRG)	1	0.02	0	0.02	0	0.00	0	0.00	1	0.00	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00

Material Aspects:
Citadel Securities LLC (CDRG):
Vandelft Securities, Lists of orders to their clearing firm, NFS. Vandelft Securities, LLC does not receive any payment for order flow, payment from any profit-sharing relationship, transaction fees or any transaction rebates from our 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):
Vandelft Securities, LLC does not receive any payment for order flow, payment from any profit-sharing relationship, transaction fees or any transaction rebates from our clearing firm, National Financial Services. However, National Financial