

WallachBeth Capital - Held NMS Stocks and Options Order Routing Public Report

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3rd Quarter, 2020

July 2020

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

Venues

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

Material Aspects:

July 2020

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

Venues

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

Material Aspects:

July 2020

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
0.00	0.00	0.00	0.00	0.00

Venues

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

Material Aspects:

August 2020

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	2.33	54.33	43.34	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
CODA	37.42	0.00	38.91	37.56	0.00	0.0000	0.0000	-27.0000	-2.5100	-15.0000	-2.5100	0.0000	0.0000
ATMC	30.87	0.00	32.68	30.24	0.00	0.0000	0.0000	-16.0000	-0.6500	-8.0000	-0.6500	0.0000	0.0000
SPDR	28.75	0.00	28.40	30.73	0.00	-59.0000	-16.5700	-162.0000	-16.5700	-106.0000	-16.5700	0.0000	0.0000
CPEM	2.96	100.00	0.00	1.46	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

CODA:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to CODA and receives exchange rebates as credits where applicable WallachBeth Capital also receives incremental pricing benefits if certain volume thresholds are met

ATMC:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to ATMC – Cowen and receives exchange rebates as credits where applicable

SPDR:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to SPDR – SpeedRoute and receives exchange rebates as credits where applicable

CPEM:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to CPEM – Clearpool and receives exchange rebates as credits where applicable

August 2020

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	3.69	50.23	44.23	1.85

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
CODA	38.77	0.00	37.37	45.22	0.00	0.0000	0.0000	-47.0000	-2.5100	-27.0000	-2.5100	0.0000	0.0000
SPDR	25.00	0.00	27.26	21.39	100.00	-375.0000	-16.5700	-5,676.0000	-16.5700	-3,864.0000	-16.5700	-702.0000	-16.5700
ATMC	24.46	0.00	27.26	24.35	0.00	0.0000	0.0000	-249.0000	-0.6500	-195.0000	-0.6500	0.0000	0.0000
CPEM	10.85	100.00	6.74	8.52	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
EDGX	0.92	0.00	1.38	0.52	0.00	0.0000	0.0000	-21.0000	-16.5700	-1.0000	-16.5700	0.0000	0.0000

Material Aspects:

CODA:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to CODA and receives exchange rebates as credits where applicable WallachBeth Capital also receives incremental pricing benefits if certain volume thresholds are met

SPDR:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to SPDR – SpeedRoute and receives exchange rebates as credits where applicable

ATMC:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to ATMC – Cowen and receives exchange rebates as credits where applicable

CPEM:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to CPEM – Clearpool and receives exchange rebates as credits where applicable

EDGX:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to EDGX and receives exchange rebates as credits where applicable

August 2020

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	0.00	90.32	9.68	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
GEBB	100.00	0.00	100.00	100.00	0.00	0.0000	0.0000	-1,362.0000	-14.8525	-89.0000	-14.8525	0.0000	0.0000

Material Aspects:

GEBB:

Wallach Beth (WB) pays exchange, regulatory, market data and clearing fees to GEBB – Susquhanna and receives exchange rebates as credits where applicable WB also receives incremental pricing benefits if certain volume thresholds are met

September 2020

S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	0.72	50.44	48.09	0.75

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
CODA	32.12	0.00	32.06	33.16	0.00	0.0000	0.0000	369.0000	5.4990	201.0000	5.4990	0.0000	0.0000
SPDR	31.24	20.69	27.40	34.46	93.33	-1.0000	-1.8820	-255.0000	-1.8820	-144.0000	-1.8820	-12.0000	-1.8820
ATMC	29.24	0.00	32.56	26.66	0.00	0.0000	0.0000	-1,345.0000	-7.2490	-682.0000	-7.2490	0.0000	0.0000
CDRG	4.25	0.00	5.05	3.53	0.00	0.0000	0.0000	-3,655.0000	-70.6487	0.0000	0.0000	0.0000	0.0000
MAXM	1.57	0.00	2.78	0.36	0.00	0.0000	0.0000	-214.0000	-7.0000	-35.0000	-7.0000	0.0000	0.0000
CPEM	1.35	79.31	0.15	1.35	6.67	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
EDGX	0.22	0.00	0.00	0.47	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	-1.8820	0.0000	0.0000

Material Aspects:

CODA:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to CODA and receives exchange rebates as credits where applicable WallachBeth Capital also receives incremental pricing benefits if certain volume thresholds are met

SPDR:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to SPDR – SpeedRoute and receives exchange rebates as credits where applicable

ATMC:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to ATMC – Cowen and receives exchange rebates as credits where applicable

CDRG:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to CDRG – Citadel and receives exchange rebates as credits where applicable

MAXM:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to MAXM and receives exchange rebates as credits where applicable WallachBeth Capital also receives incremental pricing benefits if certain volume thresholds are met

CPEM:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to CPEM – Clearpool and receives exchange rebates as credits where applicable

EDGX:
WallachBeth Capital pays exchange, regulatory, market data and clearing fees to EDGX and receives exchange rebates as credits where applicable

September 2020

Non-S&P 500 Stocks

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	2.02	56.74	31.11	10.13

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
ATMC	35.85	0.00	37.24	47.30	0.00	0.0000	0.0000	-5,679.0000	-7.2490	-3,089.0000	-7.2490	0.0000	0.0000
SPDR	29.97	32.85	25.12	16.41	98.19	-18.0000	-1.8820	-401.0000	-1.8820	-128.0000	-1.8820	-166.0000	-1.8820
CODA	14.71	0.00	14.63	20.59	0.00	0.0000	0.0000	473.0000	5.4990	237.0000	5.4990	0.0000	0.0000
CPEM	9.36	67.15	7.15	12.10	1.81	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
MAXM	6.94	0.00	11.16	1.94	0.00	0.0000	0.0000	-2,946.0000	-7.0000	-1,035.0000	-7.0000	0.0000	0.0000
CDRG	2.63	0.00	3.82	1.47	0.00	0.0000	0.0000	-4,441.0000	-54.9950	-671.0000	-31.1661	0.0000	0.0000
EDGX	0.55	0.00	0.87	0.19	0.00	0.0000	0.0000	-1.0000	-1.8820	-1.0000	-1.8820	0.0000	0.0000

Material Aspects:

ATMC:
WallachBeth Capital pays exchange, regulatory, market data and clearing fees to ATMC – Cowen and receives exchange rebates as credits where applicable

SPDR:
WallachBeth Capital pays exchange, regulatory, market data and clearing fees to SPDR – SpeedRoute and receives exchange rebates as credits where applicable

CODA:
WallachBeth Capital pays exchange, regulatory, market data and clearing fees to CODA and receives exchange rebates as credits where applicable WallachBeth Capital also receives incremental pricing benefits if certain volume thresholds are met

CPEM:
WallachBeth Capital pays exchange, regulatory, market data and clearing fees to CPEM – Clearpool and receives exchange rebates as credits where applicable

MAXM:
WallachBeth Capital pays exchange, regulatory, market data and clearing fees to MAXM and receives exchange rebates as credits where applicable WallachBeth Capital also receives incremental pricing benefits if certain volume thresholds are met

CDRG:
WallachBeth Capital pays exchange, regulatory, market data and clearing fees to CDRG – Citadel and receives exchange rebates as credits where applicable

EDGX:
WallachBeth Capital pays exchange, regulatory, market data and clearing fees to EDGX and receives exchange rebates as credits where applicable

September 2020

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	0.00	84.95	15.05	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
CDRG	83.10	0.00	86.65	63.08	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
GEBB	16.90	0.00	13.35	36.92	0.00	0.0000	0.0000	-753.0000	-19.6500	-477.0000	-19.6500	0.0000	0.0000

Material Aspects:

CDRG:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to CDRG – Citadel and receives exchange rebates as credits where applicable

GEBB:

Wallach Beth (WB) pays exchange, regulatory, market data and clearing fees to GEGB – Susquhanna and receives exchange rebates as credits where applicable WB also receives incremental pricing benefits if certain volume thresholds are met