

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

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4th Quarter, 2020

October 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
-	-	-	-	-

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:

October 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
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Venues

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Material Aspects:

October 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
-	-	-	-	-

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)
BCEX	28.85	0.00	30.52	26.76	0.00	0.0000	0.0000	-4,606.0000	-5.8500	-3,639.0000	-5.8500	0.0000	0.0000
31559	14.70	0.00	12.21	17.81	0.00	0.0000	0.0000	492.0000	0.5300	473.0000	0.5300	0.0000	0.0000
143625	8.87	0.00	7.99	9.97	0.00	0.0000	0.0000	-574.0000	-0.5500	-574.0000	-0.5500	0.0000	0.0000
REDG	8.27	0.00	14.72	0.22	0.00	0.0000	0.0000	115.0000	4.2500	5.0000	4.2500	0.0000	0.0000
ZERO	7.67	0.00	6.73	8.85	0.00	0.0000	0.0000	-526.0000	-0.9500	-545.0000	-0.9500	0.0000	0.0000
STUDENT	5.68	0.00	5.12	6.38	0.00	0.0000	0.0000	-559.0000	-2.5000	-559.0000	-2.5000	0.0000	0.0000
BZXL	5.13	0.00	4.22	6.27	0.00	0.0000	0.0000	134.0000	2.5800	175.0000	2.5800	0.0000	0.0000
WALL	4.29	0.00	3.86	4.82	0.00	0.0000	0.0000	-407.0000	-2.1300	-407.0000	-2.1300	0.0000	0.0000
BAML Algo	3.04	0.00	2.96	3.14	0.00	0.0000	0.0000	-534.0000	-4.1600	-236.0000	-4.1600	0.0000	0.0000
PTR-PHLX	2.99	0.00	2.51	3.58	0.00	0.0000	0.0000	61.0000	0.6000	60.0000	0.6000	0.0000	0.0000

Material Aspects:

BCEX:

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

31559:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to 31,559 and receives exchange rebates as credits where applicable WallachBeth Capital also receives incremental pricing benefits if certain volume thresholds are met

143625:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to 143,625 and receives exchange rebates as credits where applicable WallachBeth Capital also receives incremental pricing benefits if certain volume thresholds are met

REDG:

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

ZERO:

TRADEZERO AMERICA INC. - ZERO: Wallach Beth (WB) pays exchange, regulatory, market data and clearing fees to TradeZero and receives exchange rebates as credits where applicable WB also receives incremental pricing benefits if certain volume thresholds are met

STUDENT:

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

BZXL:

VOLANT LIQUIDITY LLC - BZXL: Wallach Beth (WB) pays exchange, regulatory, market data and clearing fees to Volant and receives exchange rebates as credits where applicable WB also receives incremental pricing benefits if certain volume thresholds are met

WALL:

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

BAML Algo:

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

PTR-PHLX:

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

November 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
-	-	-	-	-

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:

November 2020

Non-S&P 500 Stocks

Summary

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Material Aspects:

November 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

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BAML Algo	21.62	0.00	24.41	18.36	0.00	0.0000	0.0000	-2,881.0000	-4.1600	-1,941.0000	-4.1600	0.0000	0.0000
PTR-PHLX	20.62	0.00	18.62	22.96	0.00	0.0000	0.0000	770.0000	0.6000	769.0000	0.6000	0.0000	0.0000
DePaola	16.98	0.00	15.78	18.36	0.00	0.0000	0.0000	-613.0000	-0.5100	-613.0000	-0.5100	0.0000	0.0000
TradeMas	16.11	0.00	15.29	17.07	0.00	0.0000	0.0000	-1,220.0000	-2.1300	-1,227.0000	-2.1300	0.0000	0.0000
Volant SMART	10.28	0.00	9.99	10.62	0.00	0.0000	0.0000	1,617.0000	11.0500	1,216.0000	11.0500	0.0000	0.0000
Student Options	6.63	0.00	6.04	7.32	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Matrix Algos	4.51	0.00	6.91	1.72	0.00	0.0000	0.0000	-7.0000	-1.4700	-5.0000	-1.4700	0.0000	0.0000
Tradezero	1.59	0.00	1.36	1.87	0.00	0.0000	0.0000	-135.0000	-1.3500	-232.0000	-1.3500	0.0000	0.0000
IAEX	1.33	0.00	1.23	1.43	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
XFA P-Coast	0.33	0.00	0.37	0.29	0.00	0.0000	0.0000	-473.0000	-10.2900	-334.0000	-10.2900	0.0000	0.0000

Material Aspects:

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

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

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

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

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

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

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

Tradezero:
TRADEZERO AMERICA INC. - ZERO: Wallach Beth (WB) pays exchange, regulatory, market data and clearing fees to TradeZero and receives exchange rebates as credits where applicable WB also receives incremental pricing benefits if certain volume thresholds are met

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

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

December 2020

S&P 500 Stocks

Summary

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Material Aspects:

December 2020

Non-S&P 500 Stocks

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Material Aspects:

December 2020

Options

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PTR-PHLX	21.79	0.00	19.91	24.19	0.00	0.0000	0.0000	698.0000	0.6000	698.0000	0.6000	0.0000	0.0000
DePaola	18.00	0.00	16.04	20.51	0.00	0.0000	0.0000	-576.0000	-0.5100	-576.0000	-0.5100	0.0000	0.0000
BAML Algo	17.57	0.00	18.69	16.12	0.00	0.0000	0.0000	-1,361.0000	-4.1600	-1,528.0000	-4.1600	0.0000	0.0000
Student Options	12.54	0.00	11.06	14.43	0.00	0.0000	0.0000	-5,957.0000	-12.7800	-6,215.0000	-12.7800	0.0000	0.0000
TradeMas	9.19	0.00	8.19	10.47	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Matrix Algos	7.20	0.00	12.50	0.42	0.00	0.0000	0.0000	-35.0000	-1.4700	-2.0000	-1.4700	0.0000	0.0000
Tradezero	5.77	0.00	5.09	6.65	0.00	0.0000	0.0000	-983.0000	-1.3500	-983.0000	-1.3500	0.0000	0.0000
IAEX	5.28	0.00	4.65	6.08	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Volant SMART	2.42	0.00	3.65	0.85	0.00	0.0000	0.0000	320.0000	11.0500	47.0000	11.0500	0.0000	0.0000

Material Aspects:

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

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