

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

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3rd Quarter, 2021

July 2021

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 2021

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 2021

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	0.10	58.42	41.48	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)
WEXX	35.06	0.00	36.06	33.73	0.00	0.0000	0.0000	8.4861	0.0900	6.5745	0.0900	0.0000	0.0000
PTR-PHLX	15.09	0.00	12.45	18.85	0.00	0.0000	0.0000	-9.5289	-0.0097	-9.2840	-0.0097	0.0000	0.0000
Matrix Algos	12.70	0.00	18.41	4.68	0.00	0.0000	0.0000	-0.8455	-0.0145	-0.1022	-0.0145	0.0000	0.0000
IAEC	8.72	0.00	7.42	10.56	0.00	0.0000	0.0000	-13.2240	-0.0152	-13.2240	-0.0152	0.0000	0.0000
BAML Algo	8.52	0.00	9.21	7.56	0.00	0.0000	0.0000	-17.8286	-0.1362	-45.8613	-0.1362	0.0000	0.0000
Student Options	7.62	0.00	6.39	9.36	0.00	0.0000	0.0000	-8.8188	-0.0200	-11.2042	-0.0200	0.0000	0.0000
DePaola	4.28	0.00	3.67	5.16	0.00	0.0000	0.0000	-6.1164	-0.0164	-6.1164	-0.0164	0.0000	0.0000
REDG	2.69	100.00	1.88	3.60	0.00	-1.1310	-0.0145	-6.3420	-0.0145	-7.7920	-0.0145	0.0000	0.0000
TradeMas	2.14	0.00	1.79	2.64	0.00	0.0000	0.0000	-2.6732	-0.0250	-2.6732	-0.0250	0.0000	0.0000
Tradezero	1.89	0.00	1.62	2.28	0.00	0.0000	0.0000	-2.2900	-0.0200	-2.2900	-0.0200	0.0000	0.0000

Material Aspects:

WEXX:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to WEXX 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

Matrix Algos:

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

IAEC:

WallachBeth Capital pays exchange, regulatory, market data and clearing fees to IAEC 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

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

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

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

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

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

August 2021

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)
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Material Aspects:

August 2021

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)
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Material Aspects:

August 2021

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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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	61.55	38.45	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)
Matrix Algos	32.81	0.00	42.82	16.78	0.00	0.0000	0.0000	-1.7909	-0.0145	-0.6152	-0.0145	0.0000	0.0000
WEXX	12.82	0.00	11.36	15.14	0.00	0.0000	0.0000	4.5351	0.0900	3.7791	0.0900	0.0000	0.0000
PTR-PHLX	10.83	0.00	8.06	15.26	0.00	0.0000	0.0000	-7.5219	-0.0097	-7.1046	-0.0097	0.0000	0.0000
BAML Algo	10.24	0.00	10.48	9.86	0.00	0.0000	0.0000	-14.4154	-0.1362	-32.9468	-0.1362	0.0000	0.0000
Student Options	8.80	0.00	7.11	11.50	0.00	0.0000	0.0000	-9.6510	-0.0200	-10.0730	-0.0200	0.0000	0.0000
IAEC	6.41	0.00	5.21	8.33	0.00	0.0000	0.0000	-13.6940	-0.0152	-13.6940	-0.0152	0.0000	0.0000
TradeMas	5.96	0.00	4.84	7.75	0.00	0.0000	0.0000	-10.2525	-0.0250	-10.2525	-0.0250	0.0000	0.0000
DePaola	3.61	0.00	2.86	4.81	0.00	0.0000	0.0000	-7.6939	-0.0164	-8.0875	-0.0164	0.0000	0.0000
REDG	3.34	0.00	2.64	4.46	0.00	0.0000	0.0000	-9.5643	-0.0145	-9.5643	-0.0145	0.0000	0.0000
Tradezero	2.89	0.00	2.35	3.76	0.00	0.0000	0.0000	-12.7600	-0.0200	-12.7600	-0.0200	0.0000	0.0000

Material Aspects:

Matrix Algos:
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

WEXX:
WallachBeth Capital pays exchange, regulatory, market data and clearing fees to WEXX 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

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

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

IAEC:
WallachBeth Capital pays exchange, regulatory, market data and clearing fees to IAEC 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

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

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

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

September 2021

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:

September 2021

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:

September 2021

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	0.05	46.66	53.29	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)
PTR-PHLX	16.46	0.00	15.60	17.23	0.00	0.0000	0.0000	-16.2828	-0.0097	-16.2588	-0.0097	0.0000	0.0000
WEXX	13.63	0.00	11.29	15.70	0.00	0.0000	0.0000	5.8869	0.0900	7.5672	0.0900	0.0000	0.0000
Matrix Algos	13.58	100.00	13.62	13.46	0.00	-0.0036	-0.0145	-0.6724	-0.0145	-0.3513	-0.0145	0.0000	0.0000
TradeMas	13.04	0.00	13.97	12.23	0.00	0.0000	0.0000	-22.3275	-0.0250	-22.3175	-0.0250	0.0000	0.0000
Student Options	12.71	0.00	13.62	11.93	0.00	0.0000	0.0000	-10.1370	-0.0200	-10.2070	-0.0200	0.0000	0.0000
BAML Algo	11.35	0.00	10.71	11.93	0.00	0.0000	0.0000	-15.9858	-0.1362	-32.4524	-0.1362	0.0000	0.0000
IAEC	5.76	0.00	6.17	5.40	0.00	0.0000	0.0000	-7.5942	-0.0152	-7.5942	-0.0152	0.0000	0.0000
REDG	5.21	0.00	5.70	4.79	0.00	0.0000	0.0000	-20.5326	-0.0145	-20.2674	-0.0145	0.0000	0.0000
Tradezero	3.97	0.00	4.31	3.67	0.00	0.0000	0.0000	-5.4180	-0.0200	-5.3400	-0.0200	0.0000	0.0000
DePaola	3.26	0.00	3.03	3.47	0.00	0.0000	0.0000	-2.8739	-0.0164	-4.0219	-0.0164	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

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

Matrix Algos:
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

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

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

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

IAEC:
WallachBeth Capital pays exchange, regulatory, market data and clearing fees to IAEC 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

Tradezero:
WallachBeth Capital pays exchange, regulatory, market data and clearing fees to Tradezero 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