

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
100.00	0.00	31.26	12.60	56.14

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)
BOFA SECURITIES INC. - BCEX	37.64	0.00	78.61	71.60	7.20	0.0000	0.0000	-6,279.0000	-21.9400	-4,702.0000	-21.9400	-307.0000	-21.9400
MATRIX EXECUTIONS - REDG	15.24	0.00	0.00	0.00	27.15	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	665.0000	7.4900
PTR	15.24	0.00	0.00	1.23	26.87	0.0000	0.0000	0.0000	0.0000	0.0000	-0.3100	-301.0000	-0.3100
STUDENT	11.35	0.00	0.00	0.00	20.22	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-1,040.0000	-2.5000
VOLANT LIQUIDITY LLC - BZXL	9.02	0.00	20.90	19.75	0.00	0.0000	0.0000	1,459.0000	22.0000	984.0000	22.0000	0.0000	0.0000
DEPAOLA	5.29	0.00	0.00	0.00	9.42	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-540.0000	-2.0000
TRADEZERO AMERICA INC. - ZERO	3.89	0.00	0.00	3.70	6.09	0.0000	0.0000	0.0000	0.0000	-10.0000	-1.0000	-847.0000	-1.0000
WALL STREET ACCESS - WALL	1.09	0.00	0.00	0.00	1.94	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	-104.0000	-5.0000
TJM CBOE	0.93	0.00	0.00	2.47	1.11	0.0000	0.0000	0.0000	0.0000	-165.0000	-15.0000	-165.0000	-15.0000
XFA CBOE	0.31	0.00	0.50	1.23	0.00	0.0000	0.0000	-110.0000	-11.0000	-110.0000	-11.0000	0.0000	0.0000

Material Aspects:

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

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

PTR:

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

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

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

DEPAOLA:

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

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

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

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

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

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
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

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:

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	60.96	38.43	0.60

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)
BOFA SECURITIES INC. - BCEX	36.51	0.00	35.57	38.56	0.00	0.0000	0.0000	-7,403.0000	-15.9900	-5,070.0000	-15.9900	0.0000	0.0000
MATRIX EXECUTIONS - REDG	31.08	0.00	37.55	21.32	0.00	0.0000	0.0000	109.0000	3.5000	62.0000	3.5000	0.0000	0.0000
STUDENT	10.12	0.00	7.91	12.54	80.00	0.0000	0.0000	-457.0000	-2.5000	-458.0000	-2.5000	-36.0000	-2.5000
PTR	6.99	0.00	4.94	10.34	0.00	0.0000	0.0000	173.0000	0.4700	202.0000	0.4700	0.0000	0.0000
VOLANT LIQUIDITY LLC - BZXL	3.98	0.00	5.14	2.19	0.00	0.0000	0.0000	985.0000	19.5500	194.0000	19.5500	0.0000	0.0000
WALL STREET ACCESS - WALL	3.37	0.00	2.57	4.39	20.00	0.0000	0.0000	-259.0000	-2.8200	-268.0000	-2.8200	-2.0000	-2.8200
TRADEZERO AMERICA INC. - ZERO	3.13	0.00	2.57	4.08	0.00	0.0000	0.0000	-867.0000	-1.1300	-867.0000	-1.1300	0.0000	0.0000
DEPAOLA	2.65	0.00	2.17	3.45	0.00	0.0000	0.0000	-257.0000	-2.5000	-257.0000	-2.5000	0.0000	0.0000
DASH FINANCIAL LLC - DFIN	1.57	0.00	1.19	2.19	0.00	0.0000	0.0000	-2.0000	-0.7500	-2.0000	-0.7500	0.0000	0.0000
TJM CBOE	0.60	0.00	0.40	0.94	0.00	0.0000	0.0000	-55.0000	-13.9900	-195.0000	-13.9900	0.0000	0.0000

Material Aspects:

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

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

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

PTR:

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

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 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

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

DEPAOLA:

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

DASH FINANCIAL LLC - DFIN:

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

TJM CBOE:

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

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
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:

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	62.59	37.41	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)
BOFA SECURITIES INC. - BCEX	55.35	0.00	57.00	52.59	0.00	0.0000	0.0000	-4,651.0000	-5.8500	-3,106.0000	-5.8500	0.0000	0.0000
MATRIX EXECUTIONS - REDG	16.21	0.00	23.62	3.81	0.00	0.0000	0.0000	135.0000	4.2500	17.0000	4.2500	0.0000	0.0000
VOLANT LIQUIDITY LLC - BZXL	7.44	0.00	2.93	14.99	0.00	0.0000	0.0000	39.0000	2.5800	200.0000	2.5800	0.0000	0.0000
PTR	6.42	0.00	5.37	8.17	0.00	0.0000	0.0000	282.0000	0.5300	173.0000	0.5300	0.0000	0.0000
WALL STREET ACCESS - WALL	6.42	0.00	5.05	8.72	0.00	0.0000	0.0000	-456.0000	-2.1300	-460.0000	-2.1300	0.0000	0.0000
STUDENT	3.87	0.00	3.09	5.18	0.00	0.0000	0.0000	-221.0000	-2.5000	-221.0000	-2.5000	0.0000	0.0000
DEPAOLA	2.65	0.00	2.12	3.54	0.00	0.0000	0.0000	-167.0000	-0.5500	-167.0000	-0.5500	0.0000	0.0000
TRADEZERO AMERICA INC. - ZERO	1.63	0.00	0.81	3.00	0.00	0.0000	0.0000	-459.0000	-0.9500	-541.0000	-0.9500	0.0000	0.0000

Material Aspects:

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

MATRIX EXECUTIONS - REDG:

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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

PTR:

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

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

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:

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

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