

WallachBeth Capital 606 - Held NMS Stocks and Options Order Routing Public Report

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3rd Quarter, 2023

July 2023

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
0.0000	0.0000	0.0000	0.0000	0.0000

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)

July 2023

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
0.0000	0.0000	0.0000	0.0000	0.0000

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)

July 2023

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	0.13	49.21	50.65	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)
RSKY	51.82	0.00	49.32	54.04	0.00	0.0000	0.0000	334.0000	4.0701	227.0000	3.9748	0.0000	0.0000
DFIN	22.52	0.00	26.03	19.62	0.00	0.0000	0.0000	496.0000	2.8709	525.0000	2.8739	0.0000	0.0000
BCEX	6.99	0.00	5.71	8.08	0.00	0.0000	0.0000	385.0000	4.6062	294.0000	4.5898	0.0000	0.0000
WEXX	5.84	0.00	6.62	5.19	0.00	0.0000	0.0000	198.0000	11.9477	220.0000	11.9816	0.0000	0.0000
PTRPX	4.69	0.00	5.48	4.04	0.00	0.0000	0.0000	-135.0000	-1.7744	-123.0000	-1.7746	0.0000	0.0000
CASY	3.23	0.00	2.97	3.46	0.00	0.0000	0.0000	50.0000	0.2898	18.0000	0.2892	0.0000	0.0000
LKSK	1.15	0.00	1.37	0.96	0.00	0.0000	0.0000	144.0000	13.0689	29.0000	12.8580	0.0000	0.0000
DND	0.42	0.00	0.46	0.38	0.00	0.0000	0.0000	19.0000	2.2347	19.0000	2.2347	0.0000	0.0000
IAEC	0.42	0.00	0.46	0.38	0.00	0.0000	0.0000	12.0000	4.2914	12.0000	4.2914	0.0000	0.0000

Material Aspects:

RSKY:

Matrix is an electronic and floor options broker. WallachBeth Capital ISI routes are not held to Matrix to be executed in various market centers chosen by Matrix. Matrix charges WallachBeth ISI rates from \$0.05 per contract executed depending on the method of access and product, but WallachBeth ISI is generally charged \$0.05 per contract for low touch executions. In addition, WallachBeth ISI pays exchange, regulatory, market data and clearing fees related to executions through Matrix, and WallachBeth ISI is eligible to receive rebates based on its order volumes routed to Matrix.

DFIN:

Dash Financial Technologies LLC (DFIN), is an electronic options broker. WallachBeth Capital ISI routes are not held orders to DFIN to be executed in various market centers chosen by DFIN. DFIN charges WallachBeth ISI rates from \$0.05 per contract executed depending on the method of access and product, but WallachBeth ISI is generally charged \$0.05 per contract for low touch executions. In addition, WallachBeth ISI pays exchange, regulatory, market data and clearing fees related to executions through DFIN, and WallachBeth ISI is eligible to receive rebates based on its order volumes routed to DFIN.

BCEX:

BAML is an electronic options broker. WallachBeth Capital ISI routes held and not held orders to BAML to be executed in various market centers chosen by BAML. BAML charges WallachBeth ISI rates from \$0.05 per contract executed depending on the method of access and product, but WallachBeth ISI is generally charged \$0.05 per contract for low touch executions. In addition, WallachBeth ISI pays exchange, regulatory, market data and clearing fees related to executions through BAML, and WallachBeth ISI is eligible to receive rebates based on its order volumes routed to BAML.

WEXX:

WEXX, is an electronic options broker. WallachBeth Capital ISI routes are not held orders to WEXX to be executed in various market centers chosen by WEXX. WEXX charges WallachBeth ISI rates from \$0.05 per contract executed depending on the method of access and product, but WallachBeth ISI is generally charged \$0.05 per contract for low touch executions. In addition, WallachBeth ISI pays exchange, regulatory, market data and clearing fees related to executions through WEXX, and WallachBeth ISI is eligible to receive rebates based on its order volumes routed to WEXX.

PTRPX:

PTR is an options broker. PTR charges WallachBeth Capital \$0.05 for initiated crosses. Initiated crosses include both a buy and sell, generally resulting in an average charge of \$0.025 per contract. In instances where the initiated cross is not fully executed on both the buy and sell, PTR will still charge WallachBeth Capital the \$0.05 on the larger trade, resulting in potentially higher per contract charges. WallachBeth Capital pays no connectivity fees, has no payment for order flow arrangements with this venue, and does not receive rebates for providing liquidity, and does not have any arrangements other than those stated above. Additionally, in the case of Qualified Contingency Crosses, WallachBeth Capital are eligible to receive a portion of the pass-through rebates from the exchange to the floor broker.

CASY:

Casey Securities LLC (CASEY) is an options broker. CASY charges WallachBeth Capital \$0.05 for initiated crosses. Initiated crosses include both a buy and sell, generally resulting in an average charge of \$0.025 per contract. In instances where the initiated cross is not fully executed on both the buy and sell, CASY will still charge WallachBeth Capital the \$0.05 on the larger trade, resulting in potentially higher per contract charges. WallachBeth Capital pays no connectivity fees, has no payment for order flow arrangements with this venue, and does not receive rebates for providing liquidity, and does not have any arrangements other than those stated above.

LKSK:

August 2023

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	0.57	50.29	49.14	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)
RSKY	50.24	16.67	47.78	52.59	0.00	0.0000	3.1350	242.0000	4.0598	461.0000	4.0897	0.0000	0.0000
CASY	9.64	66.67	5.83	11.85	0.00	0.0000	0.2788	63.0000	0.2897	60.0000	0.2892	0.0000	0.0000
DFIN	9.52	0.00	10.00	9.27	0.00	0.0000	0.0000	743.0000	2.8860	581.0000	2.8838	0.0000	0.0000
PTRPX	7.95	0.00	9.17	7.11	0.00	0.0000	0.0000	-144.0000	-1.7728	-141.0000	-1.7726	0.0000	0.0000
BCEX	6.63	16.67	8.33	5.17	0.00	2.0000	4.5196	403.0000	4.6042	207.0000	4.5955	0.0000	0.0000
WEXX	5.90	0.00	7.50	4.74	0.00	0.0000	0.0000	640.0000	12.0980	307.0000	12.0552	0.0000	0.0000
LKSK	1.20	0.00	0.83	1.51	0.00	0.0000	0.0000	65.0000	13.0616	249.0000	13.0918	0.0000	0.0000
IAEC	0.72	0.00	1.39	0.22	0.00	0.0000	0.0000	146.0000	4.3137	108.0000	4.3183	0.0000	0.0000

Material Aspects:

RSKY:

Matrix is an electronic and floor options broker. WallachBeth Capital ISI routes are not held to Matrix to be executed in various market centers chosen by Matrix. Matrix charges WallachBeth ISI rates from \$0.05 per contract executed depending on the method of access and product, but WallachBeth ISI is generally charged \$0.05 per contract for low touch executions. In addition, WallachBeth ISI pays exchange, regulatory, market data and clearing fees related to executions through Matrix, and WallachBeth ISI is eligible to receive rebates based on its order volumes routed to Matrix.

CASY:

Casey Securities LLC (CASEY) is an options broker. CASY charges WallachBeth Capital \$0.05 for initiated crosses. Initiated crosses include both a buy and sell, generally resulting in an average charge of \$0.025 per contract. In instances where the initiated cross is not fully executed on both the buy and sell, CASY will still charge WallachBeth Capital the \$0.05 on the larger trade, resulting in potentially higher per contract charges. WallachBeth Capital pays no connectivity fees, has no payment for order flow arrangements with this venue, and does not receive rebates for providing liquidity, and does not have any arrangements other than those stated above.

DFIN:

Dash Financial Technologies LLC (DFIN), is an electronic options broker. WallachBeth Capital ISI routes are not held orders to DFIN to be executed in various market centers chosen by DFIN. DFIN charges WallachBeth ISI rates from \$0.05 per contract executed depending on the method of access and product, but WallachBeth ISI is generally charged \$0.05 per contract for low touch executions. In addition, WallachBeth ISI pays exchange, regulatory, market data and clearing fees related to executions through DFIN, and WallachBeth ISI is eligible to receive rebates based on its order volumes routed to DFIN.

PTRPX:

PTR is an options broker. PTR charges WallachBeth Capital \$0.05 for initiated crosses. Initiated crosses include both a buy and sell, generally resulting in an average charge of \$0.025 per contract. In instances where the initiated cross is not fully executed on both the buy and sell, PTR will still charge WallachBeth Capital the \$0.05 on the larger trade, resulting in potentially higher per contract charges. WallachBeth Capital pays no connectivity fees, has no payment for order flow arrangements with this venue, and does not receive rebates for providing liquidity, and does not have any arrangements other than those stated above. Additionally, in the case of Qualified Contingency Crosses, WallachBeth Capital are eligible to receive a portion of the pass-through rebates from the exchange to the floor broker.

BCEX:

BAML is an electronic options broker. WallachBeth Capital ISI routes held and not held orders to BAML to be executed in various market centers chosen by BAML. BAML charges WallachBeth ISI rates from \$0.05 per contract executed depending on the method of access and product, but WallachBeth ISI is generally charged \$0.05 per contract for low touch executions. In addition, WallachBeth ISI pays exchange, regulatory, market data and clearing fees related to executions through BAML, and WallachBeth ISI is eligible to receive rebates based on its order volumes routed to BAML.

WEXX:

WEXX is an electronic options broker. WallachBeth Capital ISI routes are not held orders to WEXX to be executed in various market centers chosen by WEXX. WEXX charges WallachBeth ISI rates from \$0.05 per contract executed depending on the method of access and product, but WallachBeth ISI is generally charged \$0.05 per contract for low touch executions. In addition, WallachBeth ISI pays exchange, regulatory, market data and clearing fees related to executions through WEXX, and WallachBeth ISI is eligible to receive rebates based on its order volumes routed to WEXX.

LKSK:

LKSK is an options broker. LKSK charges WallachBeth Capital \$.15 for initiated crosses. Initiated crosses include both a buy and sell, generally resulting in an average charge of \$0.075 per contract. In instances where the initiated cross is not fully executed on both the buy and sell, LKSK will still charge WallachBeth Capital the \$.15 on the larger trade, resulting in potentially higher per contract charges. WallachBeth Capital pays no connectivity fees, has no payment for order flow arrangements with this venue, and does not receive rebates for providing liquidity, and does not have any arrangements other than those stated above.

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.

September 2023

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
0.0000	0.0000	0.0000	0.0000	0.0000

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)

September 2023

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
0.0000	0.0000	0.0000	0.0000	0.0000

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)

September 2023

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	0.33	56.49	43.19	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)
RSKY	47.00	0.00	54.22	39.00	0.00	0.0000	0.0000	501.0000	4.1075	241.0000	4.0858	0.0000	0.0000
DFIN	22.07	100.00	25.32	17.89	0.00	0.0000	2.5858	642.0000	2.8772	548.0000	2.8807	0.0000	0.0000
CASY	9.54	0.00	2.56	17.60	0.00	0.0000	0.0000	14.0000	0.2894	56.0000	0.2891	0.0000	0.0000
PTRPX	6.68	0.00	3.84	9.97	0.00	0.0000	0.0000	-124.0000	-1.7762	-395.0000	-1.7773	0.0000	0.0000
BCEX	6.13	0.00	5.88	6.45	0.00	0.0000	0.0000	318.0000	4.6046	189.0000	4.5953	0.0000	0.0000
WEXX	5.72	0.00	5.88	5.57	0.00	0.0000	0.0000	433.0000	12.0820	112.0000	11.9158	0.0000	0.0000
IAEC	0.68	0.00	0.51	0.88	0.00	0.0000	0.0000	25.0000	4.3056	41.0000	4.3065	0.0000	0.0000
DND	0.54	0.00	0.51	0.59	0.00	0.0000	0.0000	3.0000	2.2085	3.0000	2.2085	0.0000	0.0000
LKSK	0.27	0.00	0.26	0.29	0.00	0.0000	0.0000	5.0000	12.8195	2.0000	12.5143	0.0000	0.0000

Material Aspects:

RSKY:

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CASY:

Casey Securities LLC (CASEY) is an options broker. CASY charges WallachBeth Capital \$.05 for initiated crosses. Initiated crosses include both a buy and sell, generally resulting in an average charge of \$0.025 per contract. In instances where the initiated cross is not fully executed on both the buy and sell, CASY will still charge WallachBeth Capital the \$.05 on the larger trade, resulting in potentially higher per contract charges. WallachBeth Capital pays no connectivity fees, has no payment for order flow arrangements with this venue, and does not receive rebates for providing liquidity, and does not have any arrangements other than those stated above.

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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.

DND:

DND is an options broker. DND charges WallachBeth Capital \$.05 for initiated crosses. Initiated crosses include both a buy and sell, generally resulting in an average charge of \$0.025 per contract. In instances where the initiated cross is not fully executed on both the buy and sell, DND will still charge WallachBeth Capital the \$.05 on the larger trade, resulting in potentially higher per contract charges. WallachBeth Capital pays no connectivity fees, has no payment for order flow arrangements with this venue, and does not receive rebates for providing liquidity, and does not have any arrangements other than those stated above.

LKSK:

LKSK is an options broker. LKSK charges WallachBeth Capital \$.15 for initiated crosses. Initiated crosses include both a buy and sell, generally resulting in an average charge of \$0.075 per contract. In instances where the initiated cross is not fully executed on both the buy and sell, LKSK will still charge WallachBeth Capital the \$.15 on the larger trade, resulting in potentially higher per contract charges. WallachBeth Capital pays no connectivity fees, has no payment for order flow arrangements with this venue, and does not receive rebates for providing liquidity, and does not have any arrangements other than those stated above.