

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

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1st Quarter, 2022

January 2022

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## 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:

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January 2022

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## 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:

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January 2022

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## 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	0.06	52.11	47.83	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	24.19	0.00	23.50	24.97	0.00	0.0000	0.0000	-3.4954	-0.0040	-3.4874	-0.0040	0.0000	0.0000
WEXX	14.82	0.00	14.69	14.98	0.00	0.0000	0.0000	-0.7901	-0.0472	-0.5098	-0.0472	0.0000	0.0000
DePaola	12.43	0.00	11.63	13.32	0.00	0.0000	0.0000	2.9022	0.0038	2.9972	0.0038	0.0000	0.0000
BAML Algo	11.76	0.00	13.28	10.12	0.00	0.0000	0.0000	8.6094	0.0604	12.4448	0.0604	0.0000	0.0000
Matrix Algos	9.68	0.00	11.52	7.68	0.00	0.0000	0.0000	2.5502	0.0280	2.7983	0.0280	0.0000	0.0000
DFIN	7.90	0.00	7.52	8.32	0.00	0.0000	0.0000	110.6446	0.2200	110.5016	0.2200	0.0000	0.0000
Tradezero	7.47	0.00	7.17	7.81	0.00	0.0000	0.0000	11.7230	0.0176	11.7265	0.0176	0.0000	0.0000
IAEC	3.67	0.00	3.53	3.84	0.00	0.0000	0.0000	8.2764	0.0242	8.2764	0.0242	0.0000	0.0000
IAEX	3.00	0.00	2.35	3.71	0.00	0.0000	0.0000	4.1452	0.0242	5.5972	0.0242	0.0000	0.0000
REDG	2.27	100.00	2.23	2.18	0.00	1.4288	0.1312	56.7322	0.1312	44.8678	0.1312	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

**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

**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

**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

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

**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

**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

**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

## February 2022

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### 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:

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## February 2022

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### 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:

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## February 2022

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### 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

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	1.10	52.41	46.50	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	27.51	0.00	26.57	29.22	0.00	0.0000	0.0000	-3.8228	-0.0040	-3.8029	-0.0040	0.0000	0.0000
DePaola	20.42	0.00	19.65	21.78	0.00	0.0000	0.0000	3.5427	0.0038	3.5313	0.0038	0.0000	0.0000
DFIN	14.43	0.00	11.43	18.15	0.00	0.0000	0.0000	121.8096	0.2200	122.3200	0.2200	0.0000	0.0000
Matrix Algos	11.73	61.54	13.20	8.89	0.00	0.5370	0.0280	2.1384	0.0280	0.7829	0.0280	0.0000	0.0000
BAML Algo	11.39	15.38	13.37	9.07	0.00	0.4578	0.0604	5.1412	0.0604	4.7239	0.0604	0.0000	0.0000
WEXX	4.22	0.00	5.48	2.90	0.00	0.0000	0.0000	-3.2488	-0.0472	-2.3912	-0.0472	0.0000	0.0000
IAEC	2.87	0.00	2.74	3.09	0.00	0.0000	0.0000	6.6066	0.0242	6.6066	0.0242	0.0000	0.0000
Tradezero	2.19	0.00	2.09	2.36	0.00	0.0000	0.0000	2.3760	0.0176	2.3760	0.0176	0.0000	0.0000
IAEX	1.69	0.00	1.45	2.00	0.00	0.0000	0.0000	1.6940	0.0242	1.9360	0.0242	0.0000	0.0000
REDG	1.52	23.08	1.13	1.45	0.00	6.4196	0.1312	5.9814	0.1312	9.9345	0.1312	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:  
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

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

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

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

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

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

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

March 2022

## 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:

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## March 2022

## 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:

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## March 2022

## 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	0.65	50.00	49.35	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	24.97	0.00	24.71	25.56	0.00	0.0000	0.0000	-4.9034	-0.0040	-4.8892	-0.0040	0.0000	0.0000
DFIN	16.45	0.00	16.38	16.73	0.00	0.0000	0.0000	243.4058	0.2200	243.9976	0.2200	0.0000	0.0000
DePaola	15.80	100.00	15.08	15.42	0.00	0.0004	0.0038	4.7201	0.0038	4.7193	0.0038	0.0000	0.0000
Matrix Algos	13.78	0.00	12.35	15.42	0.00	0.0000	0.0000	1.1595	0.0280	1.8410	0.0280	0.0000	0.0000
WEXX	9.36	0.00	8.58	10.28	0.00	0.0000	0.0000	-6.3932	-0.0472	-5.9406	-0.0472	0.0000	0.0000
BAML Algo	6.57	0.00	9.36	3.82	0.00	0.0000	0.0000	7.3072	0.0604	4.8103	0.0604	0.0000	0.0000
IAEC	4.68	0.00	4.68	4.74	0.00	0.0000	0.0000	12.2210	0.0242	12.2210	0.0242	0.0000	0.0000
TradeMas	3.19	0.00	3.38	3.03	0.00	0.0000	0.0000	8.2020	0.0240	8.2020	0.0240	0.0000	0.0000
REDG	3.06	0.00	2.99	3.16	0.00	0.0000	0.0000	73.4576	0.1312	77.4736	0.1312	0.0000	0.0000
IAEX	1.56	0.00	1.56	1.58	0.00	0.0000	0.0000	1.8116	0.0242	1.6984	0.0242	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

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

**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

**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

**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

**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

**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