

Ally Invest Securities LLC - 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
100.00	24.06	5.37	60.57	9.99

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)
CITADEL SECURITIES LLC	41.46	40.10	41.22	40.70	49.46	13,554.88	22.0000	4,447.84	22.0000	13,800.51	30.0000	4,058.31	18.7761
G1 Execution Services, LLC	34.92	35.01	35.72	35.61	30.09	11,961.10	22.8504	4,281.59	23.6276	12,477.03	30.0000	2,810.97	27.6705
Virtu Americas, LLC	23.62	24.89	23.06	23.69	20.44	8,633.84	21.0617	2,627.87	21.4212	7,703.41	29.9996	1,248.52	23.8373

Material Aspects:

CITADEL SECURITIES LLC:

Ally Invest Securities LLC received payment for certain equity orders routed to and executed by Citadel. Payment was based on order type, size and time of day.

G1 Execution Services, LLC:

Ally Invest Securities LLC received payment for certain equity orders routed to and executed by G1 Execution Services. Payment was based on order type and size.

Virtu Americas, LLC:

Ally Invest Securities LLC received payment for certain equity orders routed to and executed by Virtu. Payment was based on order type, size and time of day.

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
100.00	22.83	7.20	59.25	10.72

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)
CITADEL SECURITIES LLC	41.93	40.09	41.40	41.05	51.06	42,886.04	21.9830	25,582.34	17.1836	49,621.45	27.0992	15,198.19	15.2091
G1 Execution Services, LLC	34.85	35.08	36.05	35.61	29.32	40,215.28	23.0781	30,525.12	23.2433	46,580.12	27.6347	10,017.89	27.4813
Virtu Americas, LLC	23.22	24.83	22.56	23.34	19.62	27,653.63	21.7251	16,429.56	21.3141	27,368.60	29.2844	2,395.95	23.8334

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G1 Execution Services, LLC:

Ally Invest Securities LLC received payment for certain equity orders routed to and executed by G1 Execution Services. Payment was based on order type and size.

Virtu Americas, LLC:

Ally Invest Securities LLC received payment for certain equity orders routed to and executed by Virtu. Payment was based on order type, size and time of day.

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
100.00	6.08	9.09	53.48	31.34

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)
CITADEL SECURITIES LLC	43.81	35.50	37.65	42.49	49.47	31,734.00	49.8390	84,028.50	49.8150	97,218.50	49.5934	65,872.50	47.5061

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)
Global Execution Brokers LP	29.39	40.52	42.00	31.59	19.82	30,380.81	44.5990	89,929.08	48.6306	111,638.54	49.1947	40,087.99	49.0007
Wolverine Execution Services, LLC	26.80	23.98	20.35	25.92	30.72	18,520.15	43.4032	36,868.80	47.9800	54,136.80	48.3822	47,930.99	49.7163

Material Aspects:

CITADEL SECURITIES LLC:

Ally Invest Securities LLC received payment for certain option orders routed to and executed by Citadel. Payment was based on the underlying option security.

Global Execution Brokers LP:

Ally Invest Securities LLC received payment for certain option orders routed to and executed by Global Execution Brokers. Payment was based on the underlying option security and order type.

Wolverine Execution Services, LLC:

Ally Invest Securities LLC received payment for certain option orders routed to and executed by Wolverine. Payment was based on the underlying option security and order type.

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
100.00	24.26	4.99	60.53	10.22

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)
CITADEL SECURITIES LLC	41.49	42.43	43.67	39.78	48.38	13,595.72	22.0000	4,949.05	22.0000	15,010.07	30.0000	5,021.32	18.6021
G1 Execution Services, LLC	32.10	34.34	34.44	31.74	27.77	11,406.92	23.0634	3,503.13	23.4542	12,633.25	30.0000	2,363.27	27.2687
Virtu Americas, LLC	26.40	23.23	21.89	28.48	23.85	7,900.31	21.4758	1,976.01	20.9630	7,058.12	30.0000	1,000.68	24.2958

Material Aspects:

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G1 Execution Services, LLC:

Ally Invest Securities LLC received payment for certain equity orders routed to and executed by G1 Execution Services. Payment was based on order type and size.

Virtu Americas, LLC:

Ally Invest Securities LLC received payment for certain equity orders routed to and executed by Virtu. Payment was based on order type, size and time of day.

November 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
100.00	24.97	6.64	57.34	11.05

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)
CITADEL SECURITIES LLC	42.66	42.30	43.54	40.95	51.85	62,392.61	21.9987	27,991.60	16.0956	58,410.41	25.9227	18,333.87	15.1283
G1 Execution Services, LLC	32.94	34.94	35.58	32.94	26.82	53,857.24	23.2021	31,413.43	22.8566	57,182.40	26.7518	11,847.92	27.1287
Virtu Americas, LLC	24.40	22.77	20.88	26.11	21.33	35,283.41	22.0451	15,885.75	21.0836	31,512.28	28.5918	2,501.29	24.1314

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Virtu Americas, LLC:

Ally Invest Securities LLC received payment for certain equity orders routed to and executed by Virtu. Payment was based on order type, size and time of day.

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
100.00	6.21	9.37	53.78	30.64

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)
CITADEL SECURITIES LLC	43.16	35.45	37.38	42.04	48.45	34,959.50	49.8809	93,421.50	49.7908	103,838.50	49.5791	65,176.00	47.8374
Global Execution Brokers LP	30.53	40.58	42.09	33.15	20.36	34,695.40	47.9722	93,110.75	49.3851	135,437.32	52.4990	36,985.58	49.3227
Wolverine Execution Services, LLC	26.31	23.97	20.52	24.81	31.18	22,433.65	45.7689	46,028.40	49.9104	60,966.10	49.9186	46,480.58	49.8794

Material Aspects:

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December 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
100.00	21.37	4.18	62.46	12.00

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)
CITADEL SECURITIES LLC	40.39	41.39	42.61	39.24	43.83	13,031.90	22.0000	3,594.73	22.0000	12,063.01	30.0000	2,899.52	20.0685

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)
G1 Execution Services, LLC	38.23	37.38	37.76	39.16	35.05	11,008.18	22.5507	3,607.29	22.7935	9,784.18	30.0000	1,998.57	27.5379
Virtu Americas, LLC	21.38	21.23	19.63	21.60	21.12	6,597.28	21.1830	1,644.32	21.0128	4,768.92	30.0000	688.80	24.6097

Material Aspects:

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December 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
100.00	22.91	6.43	58.45	12.21

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)
CITADEL SECURITIES LLC	41.95	41.47	43.15	40.37	49.75	70,613.12	20.5779	35,475.37	17.5106	68,947.47	26.7991	21,784.57	14.7510
G1 Execution Services, LLC	37.47	37.31	37.36	38.73	31.79	70,141.82	22.9110	39,435.90	23.0303	71,519.56	27.4222	14,299.24	27.3979
Virtu Americas, LLC	20.58	21.21	19.50	20.90	18.45	40,708.42	21.7754	18,627.55	21.2725	32,269.48	28.9996	3,229.79	24.9445

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December 2020

Options

Summary

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100.00	5.88	9.34	53.41	31.36

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)
CITADEL SECURITIES LLC	43.82	35.53	37.71	42.59	49.30	40,927.00	49.7847	108,211.50	49.5837	114,170.00	49.3051	70,535.00	47.2011
Global Execution Brokers LP	29.23	38.47	40.03	31.16	21.00	35,489.64	47.5344	100,632.18	51.0321	147,117.25	53.1033	43,743.60	50.7002
Wolverine Execution Services, LLC	26.95	26.00	22.26	26.26	29.70	26,263.45	46.4988	51,884.45	52.5178	76,154.45	51.8767	45,025.75	51.2839

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