

Ally Invest Securities LLC - Held NMS Stocks and Options Order Routing Public Report

Generated on Wed Jul 06 2022 18:10:08 GMT-0400 (Eastern Daylight Time)

1st Quarter, 2021

January 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
100.00	29.71	5.47	51.72	13.09

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	47.28	47.47	47.65	46.45	49.94	14,062.44	22.0000	4,358.85	22.0000	12,252.31	30.0000	3,595.65	19.0756
G1 Execution Services, LLC	31.87	30.25	31.88	33.31	29.86	9,122.49	22.6714	2,842.62	22.7879	9,417.05	30.0000	1,696.03	27.5521
Virtu Americas, LLC	20.85	22.28	20.47	20.24	20.19	6,030.10	20.8073	1,856.58	22.0176	4,564.42	30.0000	508.01	23.9180
Apex Clearing Corporation	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.26	26.1000	0.00	0.0000	0.00	0.0000

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.

Apex Clearing Corporation:

Ally Invest Securities LLC received payment and was charged fees for certain equity orders routed to its clearing firm, Apex Clearing Corp., pursuant to an agreement between the parties.

January 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
100.00	27.37	9.54	50.95	12.14

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)
CITADEL SECURITIES LLC	49.01	47.00	51.32	47.82	56.70	90,400.41	19.9770	51,738.26	18.2941	95,288.88	26.6472	27,521.40	13.8175
G1 Execution Services, LLC	30.53	30.83	29.01	31.75	25.95	70,688.20	22.7704	38,038.02	23.2286	68,478.64	26.9650	14,046.93	26.6761
Virtu Americas, LLC	20.46	22.18	19.67	20.43	17.35	49,832.73	21.6347	23,505.28	21.7261	40,010.11	29.0199	3,216.45	23.4753
Apex Clearing Corporation	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.29	4.4376	0.00	0.0000	0.00	0.0000

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.

Apex Clearing Corporation:

Ally Invest Securities LLC received payment and was charged fees for certain equity orders routed to its clearing firm, Apex Clearing Corp., pursuant to an agreement between the parties.

January 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	6.06	10.21	53.26	30.46

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	43.26	35.67	37.69	41.96	48.89	38,188.00	49.9216	110,822.50	49.6008	123,893.00	49.1052	79,141.00	47.7959
Global Execution Brokers LP	29.59	35.52	37.26	30.47	24.29	31,474.58	45.9751	91,494.18	49.6803	145,722.33	50.2505	44,497.61	47.8017
Wolverine Execution Services, LLC	27.15	28.81	25.05	27.57	26.81	26,884.25	45.2079	56,849.25	45.7466	79,949.30	48.1509	39,816.15	48.1785
Apex Clearing Corporation	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.90	45.0000	0.00	0.0000	0.00	0.0000

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.

Apex Clearing Corporation:

Ally Invest Securities LLC received payment and was charged fees for certain option orders routed to its clearing firm, Apex Clearing Corp., pursuant to an agreement between the parties.

February 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
100.00	28.64	5.47	54.86	11.03

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	61.94	60.19	62.66	61.98	65.96	15,049.95	22.0000	5,311.87	22.0000	15,112.50	30.0000	3,057.03	18.8907
Virtu Americas, LLC	38.06	39.81	37.34	38.02	34.04	9,746.95	21.3525	2,812.48	21.4132	8,390.46	30.0000	907.27	24.6980

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)
Apex Clearing Corporation	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.00	18.0000	0.00	0.0000	0.00	0.0000

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.

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.

Apex Clearing Corporation:

Ally Invest Securities LLC received payment and was charged fees for certain equity orders routed to its clearing firm, Apex Clearing Corp., pursuant to an agreement between the parties.

February 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
100.00	25.95	9.50	54.05	10.50

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	62.86	60.14	63.22	62.69	70.17	128,363.17	21.4460	86,934.59	21.0583	146,853.60	29.1099	38,599.75	16.3594
Virtu Americas, LLC	37.14	39.86	36.78	37.31	29.83	90,180.47	21.8265	50,826.11	22.0622	77,930.07	29.7504	5,386.07	24.8312

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.

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.

February 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	4.79	9.71	54.11	31.39

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	43.60	35.82	37.95	42.05	49.23	35,110.50	49.9133	107,306.00	49.8543	138,951.00	49.8245	81,564.50	47.6233
Global Execution Brokers LP	29.03	35.58	37.19	30.10	23.66	29,154.53	47.6218	106,467.38	55.1888	152,406.75	53.1173	48,759.69	48.8937
Wolverine Execution Services, LLC	27.36	28.60	24.86	27.85	27.11	28,346.05	51.5130	72,835.10	57.0285	91,072.05	50.9383	46,285.71	49.7937

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.

March 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
100.00	23.26	4.42	61.19	11.14

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)
CITADEL SECURITIES LLC	42.83	41.73	42.64	42.45	47.30	11,682.83	22.0000	3,425.22	22.0000	11,015.09	30.0000	2,737.47	18.9191
G1 Execution Services, LLC	36.02	36.65	37.64	36.26	32.81	10,749.36	23.1489	3,575.70	24.0052	9,378.20	30.0000	2,023.98	27.0515
Virtu Americas, LLC	21.14	21.62	19.73	21.29	19.89	6,802.54	22.0652	1,970.99	22.7914	4,498.92	29.9999	530.25	23.1319
Apex Clearing Corporation	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.05	24.3000	0.00	0.0000	0.00	0.0000

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.

Apex Clearing Corporation:

Ally Invest Securities LLC received payment and was charged fees for certain equity orders routed to its clearing firm, Apex Clearing Corp., pursuant to an agreement between the parties.

March 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
100.00	21.39	6.72	62.94	8.96

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	43.31	41.80	42.92	42.50	52.90	64,542.08	21.4686	38,078.08	21.0612	68,785.96	28.9562	18,224.70	16.7752
G1 Execution Services, LLC	35.99	36.61	37.62	36.57	29.28	61,409.09	23.0654	33,129.82	23.5767	65,397.75	29.3622	11,784.14	28.3000

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)
Virtu Americas, LLC	20.69	21.59	19.46	20.93	17.83	35,567.95	21.4960	16,797.24	21.7204	30,379.07	29.6966	2,021.48	24.4000
Apex Clearing Corporation	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.92	9.0355	0.00	0.0000	0.00	0.0000

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.

Apex Clearing Corporation:

Ally Invest Securities LLC received payment and was charged fees for certain equity orders routed to its clearing firm, Apex Clearing Corp., pursuant to an agreement between the parties.

March 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	4.78	9.04	54.68	31.50

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	44.40	35.63	37.83	43.12	49.85	37,208.00	49.9182	117,973.00	49.8291	134,048.00	49.7445	74,612.50	45.5132
Wolverine Execution Services, LLC	28.42	28.77	25.17	29.44	27.51	29,093.45	46.5093	71,557.10	48.1176	84,306.20	48.2469	42,799.37	49.2995
Global Execution Brokers LP	27.18	35.60	37.00	27.44	22.64	30,866.30	47.2641	103,371.74	50.6357	140,107.26	49.3089	45,986.42	46.0159

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.

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.

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.