

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

Generated on Thu Jan 07 2021 01:53:03 GMT-0500 (Eastern Standard Time)

2nd Quarter, 2020

April 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	24.58	6.09	62.32	7.01

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 Execution Services	45.23	43.24	45.49	44.76	56.17	28,546.84	22.0000	11,570.99	22.0000	26,511.23	30.0000	11,780.74	19.4635
Virtu Americas, LLC	40.65	42.79	39.84	40.71	33.36	29,553.80	21.5086	9,055.50	21.5560	21,483.98	29.9997	6,959.07	23.2033
G1 Execution Services, LLC	14.12	13.97	14.67	14.54	10.47	8,342.79	20.0000	2,885.44	20.0000	8,834.96	30.0000	2,749.00	24.2424
Apex Clearing Corporation	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.01	18.0000	0.00	0.0000

Material Aspects:

Citadel Execution Services:

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

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.

 April 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	22.92	8.17	60.38	8.53

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 Execution Services	46.01	43.38	46.38	45.31	57.69	72,563.70	21.9681	35,333.63	12.2922	75,016.22	22.7505	20,765.51	12.6813
Virtu Americas, LLC	40.18	43.08	39.54	40.33	31.96	77,443.25	22.1750	48,693.16	21.2291	75,122.54	27.5469	8,477.60	23.2373
G1 Execution Services, LLC	13.81	13.55	14.07	14.36	10.35	20,820.59	19.9947	13,477.52	15.5420	24,807.47	23.1613	5,803.80	24.1881
Apex Clearing Corporation	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.00	10.0000	0.00	0.0000

Material Aspects:

Citadel Execution Services:

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

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.

April 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	4.42	7.05	51.77	36.76

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	38.55	30.41	32.79	37.65	41.89	24,415.00	49.6179	78,874.50	49.9010	106,691.50	49.6984	47,631.50	47.2319

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)
Execution Services													
Global Execution Brokers LP	31.11	40.80	42.19	33.05	25.10	86,176.73	46.9720	37,156.90	45.5287	140,723.32	50.3874	29,260.95	47.0267
Wolverine Execution Services, LLC	30.34	28.79	25.02	29.30	33.01	18,851.10	41.3764	45,341.05	46.1003	77,662.25	47.2953	42,461.19	48.0542

Material Aspects:

Citadel Execution Services:

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

May 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	23.93	5.67	61.79	8.61

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 Execution Services	42.05	40.11	42.38	41.70	49.73	24,163.06	22.0000	9,254.89	22.0000	26,182.72	30.0000	9,804.29	19.8916
Virtu Americas, LLC	34.94	36.58	33.53	35.08	30.31	22,870.72	21.9645	6,934.38	21.5847	17,355.79	29.9948	4,203.82	23.6461
G1 Execution Services, LLC	23.01	23.31	24.09	23.22	19.97	13,074.07	20.0000	4,843.65	20.0000	14,234.71	30.0000	4,773.04	25.2534

Material Aspects:

Citadel Execution Services:

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

May 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	22.07	8.34	59.30	10.29

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 Execution Services	42.77	40.15	42.40	41.91	53.62	56,712.63	21.8916	32,746.01	13.5131	65,594.76	24.2710	18,818.04	13.9060
Virtu Americas, LLC	33.95	36.47	33.21	34.25	27.49	55,435.92	22.0828	37,790.25	21.0761	57,579.59	27.9691	5,439.38	23.9252
G1 Execution Services, LLC	23.28	23.39	24.39	23.84	18.89	30,162.22	19.9865	22,340.61	16.0026	44,163.97	24.3849	10,022.58	24.2949
Apex Clearing Corporation	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.20	12.3571	0.00	0.0000

Material Aspects:

Citadel Execution Services:

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

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.

May 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	4.45	7.45	49.24	38.86

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 Execution Services	39.81	31.42	33.48	38.80	43.26	30,976.50	49.6442	73,447.50	49.8240	102,487.00	49.5458	53,006.00	46.2341
Global Execution Brokers LP	31.63	41.68	43.44	33.68	25.61	100,044.97	51.4725	37,304.37	46.3155	135,188.71	52.3158	34,592.86	50.4527
Wolverine Execution Services, LLC	28.57	26.91	23.08	27.52	31.13	23,351.15	45.1710	41,883.65	50.9391	73,670.15	51.2830	44,575.77	51.3161

Material Aspects:

Citadel Execution Services:

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

June 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	26.27	6.05	57.45	10.23

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 Execution Services	41.81	40.02	41.60	41.57	47.83	31,651.14	22.0000	9,055.90	22.0000	27,295.35	30.0000	12,913.68	20.3061
G1 Execution Services, LLC	29.95	30.09	30.78	30.59	25.56	20,128.52	20.0000	5,727.18	20.0000	19,874.82	30.0000	7,126.18	24.6056
Virtu	28.24	29.89	27.62	27.84	26.61	25,431.84	21.7590	6,747.22	22.4104	16,884.37	30.0000	5,052.36	18.1929

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)
Americas, LLC													

Material Aspects:

Citadel Execution Services:

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

Virtu Americas, LLC:

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

June 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	22.20	9.40	57.25	11.15

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 Execution Services	42.54	40.17	41.97	41.86	51.28	71,458.53	21.9765	52,246.50	15.2117	89,795.80	24.2525	28,131.25	14.1792
G1 Execution Services, LLC	29.77	30.05	30.98	30.73	23.23	49,996.07	19.9819	40,548.14	16.7174	75,495.80	24.6726	17,191.19	24.0577
Virtu Americas, LLC	27.69	29.78	27.05	27.41	25.48	59,826.65	22.2145	47,356.20	21.9432	64,079.30	27.9287	5,698.07	11.4666
Wolverine Securities LLC	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Apex Clearing Corporation	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.22	1.8000	0.00	0.0000

Material Aspects:

Citadel Execution Services:

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

Virtu Americas, LLC:

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

Wolverine Securities LLC:

Ally Invest Securities LLC received payment for certain equity orders routed to Wolverine. Payment was based on order type and size.

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.

June 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	4.50	8.01	50.21	37.28

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 Execution Services	38.05	30.62	32.68	37.39	40.99	30,627.50	49.7022	98,245.50	49.8832	124,039.00	49.5789	57,687.50	47.1018
Global Execution Brokers LP	31.35	40.47	42.32	33.30	25.28	126,361.99	53.7512	47,347.11	50.2399	189,340.72	55.9613	35,133.77	50.8044
Wolverine Execution Services, LLC	30.59	28.91	25.00	29.30	33.73	25,956.85	45.1235	68,039.60	54.9500	107,279.30	53.4507	57,366.58	53.0975

Material Aspects:

Citadel Execution Services:

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