

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

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3rd Quarter, 2020

July 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	23.00	5.41	61.30	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	42.01	40.15	40.88	41.36	50.66	15,620.33	22.0000	5,940.81	22.0000	15,715.07	30.0000	6,128.08	19.6194
G1 Execution Services, LLC	29.78	29.93	31.38	30.38	25.01	10,633.59	20.0000	3,602.15	20.0000	13,165.04	30.0000	4,061.05	25.8164
Virtu Americas, LLC	28.21	29.92	27.74	28.26	24.33	11,562.19	21.2271	3,228.61	20.8422	11,101.96	30.0000	2,298.10	23.5892

### Material Aspects:

Citadel Execution Services:

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.

July 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	22.59	8.06	57.54	11.82

#### 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	42.73	40.11	41.55	41.59	54.15	66,267.41	21.9200	35,126.82	15.0015	68,454.39	25.4821	22,567.51	14.1637
G1 Execution Services, LLC	29.75	30.10	31.10	30.69	23.56	44,864.64	19.9881	28,199.08	17.1299	56,437.71	25.0324	12,659.53	25.2973
Virtu Americas, LLC	27.52	29.79	27.35	27.72	22.29	52,652.00	22.0244	33,661.63	21.4729	49,865.21	28.3150	4,935.41	23.2964
Wolverine Securities LLC	0.00	0.00	0.00	0.00	0.00	0.00	0.0000	0.00	0.0000	0.06	20.0000	0.00	0.0000

#### Material Aspects:

Citadel Execution Services:

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.

Wolverine Securities LLC:

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

## July 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	4.72	7.23	47.78	40.26

#### 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	38.60	30.62	32.75	37.92	41.40	28,764.50	49.7544	86,384.00	49.8934	102,373.50	49.7200	55,324.00	47.7652

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)
Wolverine Execution Services, LLC	31.50	28.89	24.88	30.34	34.37	23,785.00	43.9121	50,943.80	48.1916	78,114.15	47.3233	58,861.75	48.5662
Global Execution Brokers LP	29.90	40.49	42.37	31.74	24.23	99,240.56	48.5310	38,126.70	43.9420	132,419.66	48.3675	37,070.46	49.4801

#### Material Aspects:

Citadel Execution Services:

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.

## August 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	25.64	5.83	57.31	11.23

#### 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	41.61	40.99	41.37	40.90	46.83	13,345.79	22.0000	4,932.43	22.0000	12,741.20	30.0000	4,635.99	19.3886
G1 Execution Services, LLC	35.18	35.22	36.38	35.69	31.83	10,166.56	20.0000	3,197.61	20.0000	11,048.51	30.0000	3,620.53	26.0672
Virtu Americas, LLC	23.21	23.79	22.25	23.41	21.34	8,126.13	21.5411	2,392.50	21.0946	6,849.02	29.9999	1,301.19	24.6458

#### Material Aspects:

Citadel Execution Services:

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.

## August 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	24.14	7.96	56.05	11.84

#### 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	42.40	40.51	41.62	41.10	52.91	54,685.44	21.9796	29,973.20	15.5743	51,953.14	25.4645	17,555.18	14.4831
G1 Execution Services, LLC	34.79	35.45	36.19	35.71	28.11	45,166.07	19.9884	28,164.76	17.1107	49,601.84	25.9538	11,297.44	25.2753
Virtu Americas, LLC	22.81	24.04	22.20	23.18	18.98	34,758.72	21.6638	22,113.94	21.0630	29,843.72	28.5280	2,924.94	23.7849

#### Material Aspects:

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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.

## August 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	5.18	7.23	45.84	41.74

#### 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	43.20	35.29	37.07	42.49	46.02	36,105.50	49.8729	92,867.00	49.8714	106,441.50	49.7346	66,991.00	47.1008
Global Execution Brokers LP	29.90	40.47	42.02	31.53	24.70	96,544.04	48.6427	44,177.50	46.4498	116,994.70	50.1968	37,946.74	47.7281
Wolverine Execution Services, LLC	26.90	24.24	20.91	25.98	29.28	22,057.60	43.3241	39,928.05	47.6326	60,456.20	49.0911	48,781.82	49.9297

#### Material Aspects:

Citadel Execution Services:

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.

## September 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	27.48	5.95	56.92	9.66

#### 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	42.26	40.82	41.38	41.74	49.95	14,411.68	22.0000	5,275.47	22.0000	14,327.60	30.0000	3,938.81	19.4492
G1 Execution Services, LLC	35.92	35.87	36.85	36.59	31.56	12,143.56	22.5347	4,230.14	23.2487	12,341.92	30.0000	3,008.15	27.0016
Virtu Americas, LLC	21.82	23.31	21.77	21.66	18.49	8,181.38	20.8634	2,246.11	20.9792	6,744.82	30.0000	1,133.13	23.6136

#### Material Aspects:

Citadel Execution Services:

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.

## September 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	24.96	7.85	56.67	10.51

#### 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	42.91	40.97	41.84	41.87	53.97	48,363.00	21.9822	25,564.86	16.2974	43,427.69	27.0410	16,301.90	16.9456
G1 Execution Services, LLC	35.57	35.67	36.71	36.62	28.89	45,114.43	23.0382	31,154.11	23.0952	44,900.34	27.0188	12,687.15	27.3619
Virtu Americas, LLC	21.51	23.36	21.44	21.52	17.13	31,597.92	21.8843	16,734.31	21.1805	24,019.12	29.0609	2,453.68	23.6725

#### Material Aspects:

Citadel Execution Services:

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.

## September 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
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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	5.80	7.05	45.24	41.91

#### 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	43.14	35.41	37.39	42.31	46.07	37,742.50	49.7325	88,400.50	49.7748	105,402.50	49.4311	65,966.50	47.2370
Global Execution Brokers LP	30.48	40.48	41.98	32.38	25.11	96,152.13	47.6671	38,222.77	44.9294	117,577.02	49.1212	40,179.49	46.9069
Wolverine Execution Services, LLC	26.38	24.11	20.63	25.32	28.82	22,580.65	42.5352	38,708.85	47.5995	61,699.65	47.1101	49,296.37	49.2575

#### Material Aspects:

##### Citadel Execution Services:

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.