

ALLEGHENY INVESTMENTS, LTD. -  
Held NMS Stocks and Options Order  
Routing Public Report  
Generated on Tue Apr 12 2022  
01:54:28 GMT-4 EDT

1st Quarter, 2022

January 2022

S&P 500 Stocks  
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
154	100.00	132	85.71	1	0.65	16	10.39	5	3.25

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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(CDRG)	72	32.73	60	45.45	0	0.00	11	13.41	1	20.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	49	22.27	0	0.00	0	0.00	49	59.76	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	39	17.73	33	25.00	1	100.00	1	1.22	4	80.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	29	13.18	27	20.45	0	0.00	2	2.44	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	15	6.82	0	0.00	0	0.00	15	18.29	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	7	3.18	6	4.55	0	0.00	1	1.22	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	4	1.82	4	3.03	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	3	1.36	0	0.00	0	0.00	3	3.66	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	2	0.91	2	1.52	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

January 2022

Non-S&P 500  
Stocks  
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
309	100.00	292	94.50	1	0.32	10	3.24	6	1.94

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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(CDRG)	143	42.56	131	44.86	0	0.00	8	21.62	4	66.67	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	81	24.11	78	26.71	0	0.00	1	2.70	2	33.33	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	65	19.35	64	21.92	1	100.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	23	6.85	0	0.00	0	0.00	23	62.16	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	16	4.76	16	5.48	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	3	0.89	0	0.00	0	0.00	3	8.11	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	2	0.60	0	0.00	0	0.00	2	5.41	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	2	0.60	2	0.68	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1	0.30	1	0.34	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

January 2022

Option Contracts Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
0	0.00	0	0.00	0	0.00	0	0.00	0	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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)
---------------------------------	---------------------	------------------------	---------------	------------------	-------------------------	----------------------------	-----------------------------	--------------------------------	--------------	-----------------	--	---	--	---	--	---	---	--

February 2022

S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
163	100.00	143	87.73	1	0.61	19	11.66	0	0.00

Venues





NASDAQ Execution Services, LLC(NSDQ)	24	13.19	0	0.00	0	0.00	24	28.24	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	16	8.79	14	14.89	0	0.00	2	2.35	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	4	2.20	0	0.00	0	0.00	4	4.71	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEM X)	2	1.10	0	0.00	0	0.00	2	2.35	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1	0.55	1	1.06	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

March 2022

Non-S&P 500 Stocks Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Total Market Orders	Market Orders as % of Non-Directed Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non-Directed Orders	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
307	100.00	296	96.42	3	0.98	7	2.28	1	0.33

Venues

Venue - Non-directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other 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(CDRG)	118	28.99	115	38.85	3	100.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	80	19.66	0	0.00	0	0.00	80	75.47	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	71	17.44	71	23.99	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	65	15.97	64	21.62	0	0.00	0	0.00	1	50.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	37	9.09	37	12.50	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	15	3.69	0	0.00	0	0.00	15	14.15	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	7	1.72	0	0.00	0	0.00	7	6.60	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	5	1.23	5	1.69	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEM X)	4	0.98	0	0.00	0	0.00	4	3.77	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	4	0.98	4	1.35	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

March 2022

Option Contracts Summary

