

ALLEGHENY INVESTMENTS, LTD. -  
Held NMS Stocks and Options Order  
Routing Public Report  
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2nd Quarter, 2022

April 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
122	100.00	96	78.69	2	1.64	22	18.03	2	1.64

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)	42	31.11	36	37.50	0	0.00	6	17.14	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	29	21.48	23	23.96	1	50.00	4	11.43	1	50.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	22	16.30	19	19.79	0	0.00	3	8.57	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	19	14.07	17	17.71	0	0.00	1	2.86	1	50.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	9	6.67	0	0.00	0	0.00	9	25.71	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	6	4.44	1	1.04	1	50.00	4	11.43	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	4	2.96	0	0.00	0	0.00	4	11.43	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	3	2.22	0	0.00	0	0.00	3	8.57	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEM)	1	0.74	0	0.00	0	0.00	1	2.86	0	0.00	0	0	0	0	0	0	0	0

April 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
266	100.00	264	99.25	0	0.00	2	0.75	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)
Citadel Securities LLC(CDRG)	87	30.74	86	32.58	0	0.00	1	5.26	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	64	22.61	64	24.24	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	55	19.43	55	20.83	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	53	18.73	53	20.08	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	13	4.59	0	0.00	0	0.00	13	68.42	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	4	1.41	0	0.00	0	0.00	4	21.05	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	3	1.06	3	1.14	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	3	1.06	3	1.14	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	1	0.35	0	0.00	0	0.00	1	5.26	0	0.00	0	0	0	0	0	0	0	0

April 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)
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May 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
88	100.00	73	82.95	0	0.00	15	17.05	0	0.00



NASDAQ Execution Services, LLC(NSDQ)																		
Two Sigma Securities, LLC(SOHO)																		
UBS Securities, LLC(UBSS)																		
New York Stock Exchange(NYSE)																		
Cboe EDGX US Equities Exchange(EDGX)																		
Members Exchange(MEM)																		
10	6.45	0	0.00	0	0.00	10	41.67	0	0.00	0	0	0	0	0	0	0	0	0
4	2.58	4	3.13	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0
4	2.58	0	0.00	0	0.00	4	16.67	0	0.00	0	0	0	0	0	0	0	0	0
2	1.29	0	0.00	1	100.00	1	4.17	0	0.00	0	0	0	0	0	0	0	0	0
1	0.65	0	0.00	0	0.00	1	4.17	0	0.00	0	0	0	0	0	0	0	0	0
1	0.65	0	0.00	0	0.00	1	4.17	0	0.00	0	0	0	0	0	0	0	0	0

June 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
344	100.00	334	97.09	0	0.00	10	2.91	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)
Citadel Securities LLC(CSRG)	113	30.71	106	31.74	0	0.00	7	31.82	0	0.00	0	0	0	0	0	0	0	0
GI Execution Services, LLC(ETMM)	89	24.18	89	26.65	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	70	19.02	68	20.36	0	0.00	2	9.09	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	65	17.66	65	19.46	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLK)	12	3.26	0	0.00	0	0.00	0	0.00	12	100.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	6	1.63	0	0.00	0	0.00	6	27.27	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	5	1.36	0	0.00	0	0.00	5	22.73	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	3	0.82	3	0.90	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	3	0.82	3	0.90	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEM)	2	0.54	0	0.00	0	0.00	2	9.09	0	0.00	0	0	0	0	0	0	0	0

June 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)
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