ALLEGHENY INVESTMENTS, LTD. - Held NMS Stocks and Options Order Routing Public Report Generated on Tue Oct 10 2023 09:18:15 GMT-4 EDT

3rd Quarter, 2023

July 2023

S&P 500 Stocks Summary

			Market Orders as %		Marketable Li	mit		Non-Marketable				
Total Non-Directed Non-Directed Orders			of Non-Directed	Orders as % of	Non-		Limit Orders a	Other Orders as % of				
Orders	ders as % of All Orders Total Market Orde		Orders	Limit Orders	Directed Orde	rs	Total Non-Marketable Limit Orders	Non-Directed	Orders Total Other Orders	Non-Directed Order	'S	
99	100.0	0 53	3 53.54	2:	2	22.22	1	2	22.22	2.00	2	

9	9 100.00	!	53 53	3.54	22 22	22	22	22.22	2	2.02									
enues enue - Non-		Non-Directed			Marketable Limit		Non-Marketab	le Non-Marketable			Net Payment Paid/Received for	Net Payment Paid/Received for Market Orders(cen	Net Payment Paid/Received for ts Marketable Limit	Net Payment Paid/Received for Marketable Limit Orders(cents per		Net Payment Paid/Received for Non-Marketable Limit Orders(cents	Net Payment Paid/Received for	Net Payment Paid/Received fo Other Orders(cer	
	w Non-Directed Orders		Market Orders	Market Orders(9		Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)		D) per hundred share		hundred shares)	Limit Orders(USD)		s) Other Orders(USD)		
(CDRG) w York Stock	35	23.	33	19 3	5.85	6	27.27	9 1	3.04	1 10	5.67	0	0	0	0	0	0	0	0
hange(NYSE)	30	20.0	00	0	0.00	0	0.00	30 4	3.48	0 (	0.00	0	0	0	0	0	0	0	0
TU Americas, (NITE)	23	15.	33	13 2	4.53	7	31.82	2	2.90	1 10	5.67	0	0	0	0	0	0	0	0
e Street Capital, (JNST)	21	14.0	00	12 2	2.64	5	22.73	4	5.80	0 (	0.00	0	0	0	0	0	0	0	0
SDAQ Execution vices, LLC(NSDQ						0								0				0	
Execution		11.			0.00		0.00		4.64										0
vices, LLC(ETMN tinet	1) 16	10.0	67	8 1	5.09	3	13.64	5	7.25	0 (	0.00	0	0	0	0	0	0	0	0
ckCross(BLKX) ne EDGX US nities	4	2.0	67	0	0.00	0	0.00	0	0.00	4 6	5.67	0	0	0	0	0	0	0	0
change(EDGX) oo Sigma	2	1.	33	0	0.00	0	0.00	2	2.90	0 (	0.00	0	0	0	0	0	0	0	0
curities, (SOHO)	1	0.0	67	0	0.00	1	4.55	0	0.00	0 (	0.00	0	0	0	0	0	0	0	0
S Securities, C(UBSS)	1	0.0	67	1	1.89	0	0.00	0	0.00	0 (	0.00	0	0	0	0	0	0	0	0
(0000)	-	0.1		•	1.03		0.00		3.00		3.50			•					·
y 2023																			
n-S&P 500 Stock mmary	s																		
tal Non Directed	Non-Directed Orders		Market Orders a	s % Total Marketabl	Marketable Limit e Orders as % of No		Non-Marketab Limit Orders as		Other Orders as	≅ of									
rders	as % of All Orders	Total Market Orde	ers Orders	Limit Orders 3.32	Directed Orders	Total Non-Marketable Limit Orders		Orders Total Other Order 3.55	ers Non-Directed O										
enue - Non- rected Order Flov tadel Securities		Non-Directed Orders(%)	Market Orders	Market Orders(9	Marketable Limit %) Orders	Marketable Limit Orders(%)	Non-Marketab Limit Orders	le Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment Paid/Received for Market Orders(USE	Paid/Received for Market Orders(cen D) per hundred share	ts Marketable Limit	Marketable Limit Orders(cents per hundred shares)	Paid/Received for Non-Marketable Limit Orders(USD)		Net Payment Paid/Received for s) Other Orders(USD)		nts
C(CDRG) RTU Americas.	86	36.0	60	73 4	1.95	6	46.15	4	9.30	3 6	0.00	0	0	0	0	0	0	0	0
C(NITE)	41	17.	45	38 2	1.84	3	23.08	0	0.00	0 (	0.00	0	0	0	0	0	0	0	0
Execution rvices, LLC(ETMN		14.0	04	30 1	7.24	2	15.38	1	2.33	0 (	0.00	0	0	0	0	0	0	0	0
SDAQ Execution rvices, LLC(NSDQ		13.0	62	0	0.00	0	0.00	32 7	4.42	0 (	0.00	0	0	0	0	0	0	0	0
ne Street Capital, (JNST)		12.				2	15.38		0.00									0	0
ne EDGX US	30		,,	10 1	0.03	•	13.30		2.00		5.00			•					·
iities hange(EDGX)	5	2.	13	0	0.00	0	0.00	5 1	1.63	0 (	0.00	0	0	0	0	0	0	0	0
o Sigma curities,																			
(SOHO) tinet	3	1.	28	3	1.72	0	0.00	0	0.00	0 (	0.00	0	0	0	0	0	0	0	0
ockCross(BLKX)	2	0.1	85	0	0.00	0	0.00	0	0.00	2 4	0.00	0	0	0	0	0	0	0	0
C(UBSS)	2	0.8	85	2	1.15	0	0.00	0	0.00	0 (	0.00	0	0	0	0	0	0	0	0
embers change(MEMX)	1	0.4	43	0	0.00	0	0.00	1	2.33	0 (	0.00	0	0	0	0	0	0	0	0
y 2023																			
tion Contracts																			
mmary			Market Orders a	s %	Marketable Limit		Non-Marketab	le											
ders	Non-Directed Orders as % of All Orders 0 0.00			Total Marketabl Limit Orders 0.00	Directed Orders	n- Total Non-Marketable Limit Orders 00	Limit Orders as Non-Directed (	s % of Orders Total Other Orde 0.00											
nues	. 0.00						-												
ilues														Net Payment		Net Payment			
enue - Non-		Non-Directed			Marketable Limit		Non-Marketab	le Non-Marketable			Net Payment Paid/Received for	Net Payment Paid/Received for Market Orders(cen		Paid/Received for Marketable Limit Orders(cents per		Paid/Received for Non-Marketable Limit Orders(cents	Net Payment Paid/Received for	Net Payment Paid/Received fo Other Orders(cer	

S	&P	500	Sto	ck

Summary																			
Total Non-Direc	ted Non-Directed	Orders	Market Orders a of Non-Directed	as % I Total Marketable	Marketable Limit Orders as % of Non	<b>.</b>	Non-Marketable Limit Orders as		Other Orders as %	of									
Orders	as % of All Ord	ders Total Market O	rders Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Non-Directed O	rders Total Other Order	Non-Directed Orde	rs									
	74	100.00	33 4	14.59	4 5.4	11	37 5	0.00	0 0.0	0									
Venues																			
														Net Payment		Net Payment			
											Net Payment	Net Payment Paid/Received for	Net Payment	Paid/Received for Marketable Limit	Net Payment Paid/Received for	Paid/Received for Non-Marketable	Net Payment	Net Payment Paid/Received for	
Venue - Non-		Non-Directed			Marketable Limit		Non-Marketable	Non-Marketable				Market Orders(cents		Orders(cents per	Non-Marketable	Non-Marketable Limit Orders(cents		Other Orders(cents	
directed Order	Flow Non-Directed	Orders Orders(%)	Market Orders	Market Orders(%)	) Orders	Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(US	D) per hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares	Other Orders(USD)	per hundred shares)	
New York Stock																			
Exchange(NYSE NASDAO Execu		70	38.67	0 0.	.00	0	0.00	70 49.	55	0 0.	.00	0 0		0	0	0	)	0	
Services, LLC(NS		40	22.10	0 0.	.00	0	0.00	40 28	37	0 0.	.00	0 0		0	0	0	)	0	
Citadel Securiti	es																		
LLC(CDRG) VIRTU Americas		27	14.92	14 42	.42	4	57.14	9 6.	38	0 0.	.00	0 0		0	0	0	)	0	
LLC(NITE)	,	22	12.15	13 39	.39	1	14.29	8 5	57	0 0	.00	0 0		0	0	0	)	0	
Jane Street Cap	ital,											-		-	-	-			
LLC(JNST)		9	4.97	5 15	.15	1	14.29	3 2	13	0 0.	.00	0 0		0	0	0	) (	0	
G1 Execution Services, LLC(ET	rana)	8	4.42	1 3.	.03	1	14.29	6 4.	26	0 0.	.00	0 0		0	0	0	)	0	
Choe EDGX US	,	Ü	4.42		.03	•	14.25	-		0.	.00			•				,	
Equities																			
Exchange(EDGX Members	()	3	1.66	0 0	.00	0	0.00	3 2.	13	0 0.	.00	0 0		0	0	0		0	
Exchange(MEM	IX)	1	0.55	0 0.	.00	0	0.00	1 0.	71	0 0.	.00	0 0		0	0	0	)	0	
Two Sigma				_				-		-		-						-	
Securities,		1	0.55	0 0.	.00	0	0.00	1 0.	71	0 0.	00	0 0		0	0	0	)	0	
LLC(SOHO)		1	0.55	0 0.	.00	U	0.00	1 0.	/1	U U.	.00	0 0		U	U	U	,	, ,	
August 2023																			
Non-S&P 500 St	tocks																		
Summary																			
			Market Orders a	as %	Marketable Limit		Non-Marketable			_									
Total Non-Direct Orders		Orders ders Total Market O	of Non-Directed	Total Marketable Limit Orders	Orders as % of Non	Total Non-Marketable Limit Orders	Limit Orders as 9	% of rders Total Other Order	Other Orders as %										
Olueis	206	100.00	192 9	93.20	2 0.9	97	12	5.83	0 0.0	0									
Venues														N-4 D		N-4 P			
												Net Payment	Net Payment	Net Payment Paid/Received for	Net Payment	Net Payment Paid/Received for		Net Payment	
											Net Payment	Paid/Received for	Paid/Received for	Marketable Limit	Paid/Received for	Non-Marketable	Net Payment	Paid/Received for	
Venue - Non-	Flam Non Diseased	Non-Directed Orders Orders(%)	Market Orders	Market Orders(%)	Marketable Limit	Mandanable Harle Orders(%)	Non-Marketable Limit Orders		Other Orders	Other Orders(%)	Paid/Received for	Market Orders(cents	Marketable Limit	Orders(cents per	Non-Marketable Limit Orders(USD)	Limit Orders(cents	Paid/Received for	Other Orders(cents	
directed Order Citadel Securiti	Flow Non-Directed	Orders Orders(%)	Market Orders	Market Orders(%)	) Orders	Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(US	D) per hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per nunarea snares	Other Orders(USD)	per hundred shares)	
LLC(CDRG)		76	30.04	74 38	.54	1	50.00	1 1.	59	0 0.	.00	0 0		0	0	0	)	0	
Jane Street Cap	ital,																		
LLC(JNST) VIRTU Americas		48	18.97	48 25	.00	0	0.00	0 0.	00	0 0.	.00	0 0		0	0	0	)	0	
LLC(NITE)	,	42	16.60	41 21	35	0	0.00	1 1	59	0 0	.00	0 0		0	0	0	)	0	
NASDAQ Execut	tion	-				-		-		-		-		-	-	-			
Services, LLC(NS	SDQ)	35	13.83	0 0	.00	0	0.00	35 59.	32	0 0.	.00	0 0		0	0	0		0	
G1 Execution Services, LLC(ET	(MM)	26	10.28	25 13.	.02	1	50.00	0 0.	n	0 0.	.00	0 0		0	0	0	)	0	
New York Stock																			
Exchange(NYSE	)	16	6.32	0 0.	.00	0	0.00	16 27	12	0 0.	.00	0 0		0	0	0	) (	0	
Choe EDGX US Equities																			
Exchange(EDGX	()	3	1.19	0 0.	.00	0	0.00	3 5.	08	0 0.	.00	0 0		0	0	0	)	0	
Members																			
Exchange(MEM Two Sigma	IX)	3	1.19	0 0.	.00	0	0.00	3 5.	08	0 0.	.00	0 0		0	0	0	)	0	
Securities,																			
LLC(SOHO)		3	1.19	3 1	.56	0	0.00	0 0.	00	0 0.	.00	0 0		0	0	0	)	0	
UBS Securities,										_									
LLC(UBSS)		1	0.40	1 0	1.52	0	0.00	0 0.	00	0 0.	.00	0 0		0	0	0	)	0	
August 2023																			
Option Contrac	te																		
Summary	-																		
			Market Orders a		Marketable Limit		Non-Marketable												
	ted Non-Directed	Orders ders Total Market O		Total Marketable			Limit Orders as		Other Orders as %										
Orders	as % of All Ord	ders Total Market O 0.00		Limit Orders 0.00	Directed Orders 0 0.0	Total Non-Marketable Limit Orders		rders Total Other Order 0.00	Non-Directed Orde 0 0.0										
	-		-		- 0.0	<del></del>	ū		_ 0.0	-									
Venues																			
												Net Payment	Net Payment	Net Payment Paid/Received for	Net Payment	Net Payment Paid/Received for		Net Payment	
											Net Payment	Paid/Received for		Marketable Limit		Non-Marketable	Net Payment	Paid/Received for	
Venue - Non-					Marketable Limit		Non-Marketable					Market Orders(cents		Orders(cents per	Non-Marketable	Limit Orders(cents		Other Orders(cents	
		Non-Directed					Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(US)	D) per hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	ner hundred shares		per hundred shares)	
	Flow Non-Directed		Market Orders	Market Orders(%)	) Orders	Marketable Limit Orders(%)	Limit Orders	Ellint Gracis(10)					010013(030)	iluliuleu silales)	Emmit Gracis(GSB)	per manarea snare.	Other Orders(USD)	p =	
	Flow Non-Directed		Market Orders	Market Orders(%)	) Orders	Marketable Limit Orders(%)	Limit Orders	Linit Oracis(n)				,,,	010013(030)	nunureu snares)	Emili Oracis(OSD)	per numereu snare.	Other Orders(USD)	<b>,</b>	
			Market Orders	Market Orders(%)	) Orders	Marketable Limit Orders(%)	Limit Orders	Zillit Oracis(x)				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Oracis(OSD)	nunureu siares;	Limit Gracis(GSD)	per numereu siture.	Other Orders(USD)	,	
directed Order September 202			Market Orders	Market Orders(%)	) Orders	Marketable Limit Orders(%)	Limit Orders	anne oracis(s)					oracis(oso)	nunureu snaresy	zame oracią(osb)	per numered states	Other Orders(USD)	,	
directed Order September 202 S&P 500 Stocks			Market Orders	Market Orders(%)	) Orders	Marketable Limit Orders(%)	Limit Orders	Ellin Gracis(x)					Ciacis(OSD)	nunureu sharesy	Ellin Gracis(GSD)	per numere state.	other Orders(USD)	,	
directed Order September 202			Market Orders  Market Orders a		) Orders  Marketable Limit	Marketable Limit Orders(%)	Non-Marketable	,					Guerajose	nunureu snares	Limit Gracing Sign	per national and a	Other Orders(USD)	,	
September 202 S&P 500 Stocks Summary Total Non-Direct	3	Orders Orders(%)  Orders	Market Orders a of Non-Directed	as % I Total Marketable	Marketable Limit Orders as % of Non	<b>.</b>	Non-Marketable Limit Orders as	<u>.</u> % of	Other Orders as %	of			Gracia (GSE)	nunuteu snares)	Limit Ground Control	per minarco marco	Other Orders(USD)	,	
September 202 S&P 500 Stocks Summary	3 cted Non-Directed as % of All Oro	Orders Orders(%)  Orders  Orders  Orders  Total Market O	Market Orders a of Non-Directed rders Orders	as % I Total Marketable Limit Orders	Marketable Limit Orders as % of Non Directed Orders	- Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as ' Non-Directed O	e % of rders Total Other Order	Non-Directed Orde	of rs			oluciyosoy	nunured states	Limit Ground Control	per manared maner	Other Orders(USD)		
September 202 S&P 500 Stocks Summary Total Non-Direct	3 cted Non-Directed as % of All Oro	Orders Orders(%)  Orders	Market Orders a of Non-Directed rders Orders	as % I Total Marketable Limit Orders	Marketable Limit Orders as % of Non	- Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as ' Non-Directed O	e % of rders Total Other Order		of rs			oluciyosay	nunureu siaites	Elin (5) (1) (3)	per initiated state.	Other Orders(USD)	,	

Venues																Not Berner		N-4 D			
Venue - Non-	ow Non-Directed Orde	Non-Directed	Market Orders	Market Orders(	Marketable Limit	Marketable Limit Orders(%)		n-Marketable nit Orders	Non-Marketable Limit Orders(%)	Other Order	or Other	her Orders(%)	Net Payment Paid/Received for	Net Payment Paid/Received for Market Orders(cei	ts Marketable Limit	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	Net Payment Paid/Received for S) Other Orders(USD)		
New York Stock Exchange(NYSE)															, ,		,	•			
Citadel Securities			36.00		0.00		0.00			i.67	0	0.0					0		0		0
LLC(CDRG) VIRTU Americas,			27.00		8.64		0.00			1.52	0	0.0				-	0		0		0
LLC(NITE) G1 Execution		17 :	17.00	12 2	7.27	2 1	.00.00		3 5	i.56	0	0.0	0	0	0	0	0	)	0	1 (	0
Services, LLC(ETMN Jane Street Capital		10 :	10.00	8 1	8.18	0	0.00		2 3	1.70	0	0.00	0	0	0	0	0	)	0	) (	0
LLC(JNST) NASDAQ Execution	n	9	9.00	7 1	5.91	0	0.00		2 3	1.70	0	0.0	0	0	0	0	0	)	0	0 0	0
Services, LLC(NSDC	Q)	1	1.00	0	0.00	0	0.00		1 1	.85	0	0.0	0	0	0	0	0	)	0	0 0	0
September 2023																					
Non-S&P 500 Stock	iks																				
Summary			Market Orders a		Marketable Limit			n-Marketable	_												
Orders	d Non-Directed Orders as % of All Orders 27 100.0	Total Market O		Total Marketabl Limit Orders 3.70	Directed Orders	n- Total Non-Marketable Limit Orders 79		nit Orders as % on-Directed Orde	ers Total Other Orde	Other Order rs Non-Directe											
Venues																					
													Net Payment	Net Payment Paid/Received for		Net Payment Paid/Received for Marketable Limit	Net Payment Paid/Received for	Net Payment Paid/Received for Non-Marketable	Net Payment	Net Payment Paid/Received for	
	ow Non-Directed Orde	Non-Directed ers Orders(%)	Market Orders	Market Orders(	Marketable Limit  6) Orders	Marketable Limit Orders(%)		n-Marketable nit Orders	Non-Marketable Limit Orders(%)	Other Order	rs Oth	her Orders(%)	Paid/Received for Market Orders(USD	Market Orders(cer D) per hundred share	its Marketable Limit s) Orders(USD)	Orders(cents per hundred shares)	Non-Marketable Limit Orders(USD)		Paid/Received for s) Other Orders(USD)	Other Orders(cents per hundred shares)	
Citadel Securities LLC(CDRG)		56	34.78	52 4	3.70	1 1	.00.00		3 7	.50	0	0.0	0	0	0	0	0		0	۱ د	0
VIRTU Americas, LLC(NITE)		26	16.15	26 2	1.85	0	0.00		0 0	1.00	0	0.0	0	0	0	0	0		0	۱ د	0
G1 Execution Services, LLC(ETMN		21 :	13.04	21 1	7.65	0	0.00		0 0	1.00	0	0.0	0	0	0	0	0		0	۱ د	0
NASDAQ Execution Services, LLC(NSDC	Q) :	20 :	12.42	0	0.00	0	0.00		20 50	1.00	0	0.0	0	0	0	0	0	)	0	0 (	0
Jane Street Capital LLC(JNST)		15	9.32	15 1	2.61	0	0.00		0 0	1.00	0	0.0	0	0	0	0	0	)	0	0 0	0
New York Stock Exchange(NYSE)		15	9.32	0	0.00	0	0.00	1	15 37	1.50	0	0.0	0	0	0	0	0		0	0 0	0
Two Sigma Securities,																					
LLC(SOHO) UBS Securities,		4	2.48	3	2.52	0	0.00		0 0	0.00	1	100.0	0	0	0	0	0		0	0 (	0
LLC(UBSS) Choe EDGX US		2	1.24	2	1.68	0	0.00		0 0	1.00	0	0.0	0	0	0	0	0	)	0	0 (	0
Equities Exchange(EDGX)		1	0.62	0	0.00	0	0.00		1 2	.50	0	0.0	0	0	0	0	0	)	0	0 (	0
Members Exchange(MEMX)		1	0.62	0	0.00	0	0.00		1 2	.50	0	0.0	0	0	0	0	0		0	0 .	0
September 2023																					
Option Contracts Summary																					
Orders	d Non-Directed Order as % of All Orders 0 0.1	Total Market O			Directed Orders	n- Total Non-Marketable Limit Orders	Lin	on-Marketable nit Orders as % o on-Directed Orde 0.0	ers Total Other Orde	Other Order rs Non-Directe											
Venues																					
Venue - Non-		Non-Directed			Marketable Limit			n-Marketable	Non-Marketable						its Marketable Limit	Net Payment Paid/Received for Marketable Limit Orders(cents per	Net Payment Paid/Received for Non-Marketable		Net Payment Paid/Received for		
directed Order Flor	ow Non-Directed Orde	ers Orders(%)	Market Orders	Market Orders(	%) Orders	Marketable Limit Orders(%)	Lin	nit Orders	Limit Orders(%)	Other Order	rs Oth	her Orders(%)	Market Orders(USD	per hundred share	s) Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred share	s) Other Orders(USD)	per hundred shares	i)