

ALLEGHENY INVESTMENTS, LTD. - Held NMS  
Stocks and Options Order Routing Public  
Report  
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3rd Quarter, 2023

July 2023

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
99	100.00	53	53.54	22	22.22	22	22.22	2	2.02

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)	35	23.33	19	35.85	6		27.27	9	13.04	1	16.67	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	30	20.00	0	0.00	0		0.00	30	43.48	0	0.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	23	15.33	13	24.53	7		31.82	2	2.90	1	16.67	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	21	14.00	12	22.64	5		22.73	4	5.80	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	17	11.33	0	0.00	0		0.00	17	24.64	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	16	10.67	8	15.09	3		13.64	5	7.25	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLCK)	4	2.67	0	0.00	0		0.00	0	0.00	4	66.67	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	2	1.33	0	0.00	0		0.00	2	2.90	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1	0.67	0	0.00	1		4.55	0	0.00	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1	0.67	1	1.89	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

July 2023

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
197	100.00	174	88.32	13	6.60	7	3.55	3	1.52

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)	86	36.60	73	41.95	6		46.15	4	9.30	3	60.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	41	17.45	38	21.84	3		23.08	0	0.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	33	14.04	30	17.24	2		15.38	1	2.33	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	32	13.62	0	0.00	0		0.00	32	74.42	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	30	12.77	28	16.09	2		15.38	0	0.00	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	5	2.13	0	0.00	0		0.00	5	11.63	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	3	1.28	3	1.72	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLCK)	2	0.85	0	0.00	0		0.00	0	0.00	2	40.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	2	0.85	2	1.15	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)	1	0.43	0	0.00	0		0.00	1	2.33	0	0.00	0	0	0	0	0	0	0

July 2023

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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August 2023

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	
	74	100.00	33	44.59	4	5.41	37	50.00	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)
New York Stock Exchange(NYSE)	70	38.67	0	0.00	0	0	0.00	70	49.65	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	40	22.10	0	0.00	0	0	0.00	40	28.37	0	0.00	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	27	14.92	14	42.42	4		57.14	9	6.38	0	0.00	0	0	0	0	0	0	0
VIRTU America, LLC(NITE)	22	12.15	13	39.39	1		14.29	8	5.67	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	9	4.97	5	15.15	1		14.29	3	2.13	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	8	4.42	1	3.03	1		14.29	6	4.26	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	3	1.66	0	0.00	0		0.00	3	2.13	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)	1	0.55	0	0.00	0		0.00	1	0.71	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1	0.55	0	0.00	0		0.00	1	0.71	0	0.00	0	0	0	0	0	0	0

August 2023

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	
	206	100.00	192	93.20	2	0.97	12	5.83	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)	76	30.04	74	38.54	1		50.00	1	1.69	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	48	18.97	48	25.00	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
VIRTU America, LLC(NITE)	42	16.60	41	21.35	0		0.00	1	1.69	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	35	13.83	0	0.00	0		0.00	35	59.32	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	26	10.28	25	13.02	1		50.00	0	0.00	0	0.00	0	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	0
Cboe 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	0
Members Exchange(MEMX)	3	1.19	0	0.00	0		0.00	3	5.08	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	3	1.19	3	1.56	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1	0.40	1	0.52	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

August 2023

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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September 2023

S&P 500 Stocks

Summary

Total Non-Directed Orders		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	
	65	100.00	44	67.69	2	3.08		19	29.23	0	0.00

Venues

Venue - Non-directed Order Flow	Non-Directed		Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment
	Non-Directed Orders	Orders(%)									Paid/Received for Market Orders(USD)	Paid/Received for Market Orders(cent per hundred shares)	Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Marketable Limit Orders(cent per hundred shares)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Paid/Received for Other Orders(USD)
New York Stock Exchange(NYSE)	36	36.00	0	0.00	0		0.00	36	66.67	0	0.00	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	27	27.00	17	38.64	0		0.00	10	18.52	0	0.00	0	0	0	0	0	0
VIRTU America, LLC(NITE)	17	17.00	12	27.27	2		100.00	3	5.56	0	0.00	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	10	10.00	8	18.18	0		0.00	2	3.70	0	0.00	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	9	9.00	7	15.91	0		0.00	2	3.70	0	0.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	1	1.00	0	0.00	0		0.00	1	1.85	0	0.00	0	0	0	0	0	0

September 2023

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
127	100.00	119	93.70	1	0.79	6	4.72	1	0.79

Venues

Venue - Non-directed Order Flow	Non-Directed		Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment
	Non-Directed Orders	Orders(%)									Paid/Received for Market Orders(USD)	Paid/Received for Market Orders(cent per hundred shares)	Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Marketable Limit Orders(cent per hundred shares)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Paid/Received for Other Orders(USD)
Citadel Securities LLC(CDRG)	56	34.78	52	43.70	1		100.00	3	7.50	0	0.00	0	0	0	0	0	0
VIRTU America, LLC(NITE)	26	16.15	26	21.85	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	21	13.04	21	17.65	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	20	12.42	0	0.00	0		0.00	20	50.00	0	0.00	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	15	9.32	15	12.61	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0
New York Stock Exchange(NYSE)	15	9.32	0	0.00	0		0.00	15	37.50	0	0.00	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	4	2.48	3	2.52	0		0.00	0	0.00	1	100.00	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	2	1.24	2	1.68	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0
Qboe EDGX US Equities Exchange(EDGX)	1	0.62	0	0.00	0		0.00	1	2.50	0	0.00	0	0	0	0	0	0
Members Exchange(MEMX)	1	0.62	0	0.00	0		0.00	1	2.50	0	0.00	0	0	0	0	0	0

September 2023

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		Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment
	Non-Directed Orders	Orders(%)									Paid/Received for Market Orders(USD)	Paid/Received for Market Orders(cent per hundred shares)	Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Marketable Limit Orders(cent per hundred shares)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Paid/Received for Other Orders(USD)