

ALLEGHENY INVESTMENTS, LTD. - Held NMS  
Stocks and Options Order Routing Public  
Report  
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4th Quarter, 2023

October 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
57	100.00	21	36.84	5	8.77	31	54.39	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)	21	36.21	8	38.10	1		20.00	12	37.50	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	13	22.41	2	9.52	1		20.00	10	31.25	0	0.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	12	20.69	5	23.81	0		0.00	7	21.88	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	9	15.52	6	28.57	2		40.00	1	3.13	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	1	1.72	0	0.00	0		0.00	1	3.13	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	1	1.72	0	0.00	0		0.00	1	3.13	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1	1.72	0	0.00	1		20.00	0	0.00	0	0.00	0	0	0	0	0	0	0

October 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									
106	100.00		104	98.11	0	0.00			2	1.89	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)
LLC(CDRG)		39	36.11	39	37.50	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		23	21.30	23	22.12	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
VIRTU America, LLC(NITE)		21	19.44	20	19.23	0		0.00	1	50.00	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)		20	18.52	19	18.27	0		0.00	1	50.00	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLIX)		2	1.85	0	0.00	0		0.00	0	0.00	2	100.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		2	1.85	2	1.92	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)		1	0.93	1	0.96	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

October 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)

November 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	
47		100.00		30		63.83		4		8.51		13		27.66		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)		18	27.69	0	0.00	0	0.00	18	58.06	0	0.00	0	0	0	0	0	0	0	
Citadel Securities LLC(CDNG)		17	26.15	10	33.33	0	0.00	7	22.58	0	0.00	0	0	0	0	0	0	0	
G1 Execution Services, LLC(ETMM)		11	16.92	9	30.00	0	0.00	2	6.45	0	0.00	0	0	0	0	0	0	0	
VIRTU America, LLC(NITE)		11	16.92	6	20.00	2	50.00	3	9.68	0	0.00	0	0	0	0	0	0	0	
Jane Street Capital, LLC(JNST)		6	9.23	5	16.67	1	25.00	0	0.00	0	0.00	0	0	0	0	0	0	0	
Cboe EDGX US Equities Exchange(EDGX)		1	1.54	0	0.00	0	0.00	1	3.23	0	0.00	0	0	0	0	0	0	0	
Two Sigma Securities, LLC(SOHO)		1	1.54	0	0.00	1	25.00	0	0.00	0	0.00	0	0	0	0	0	0	0	

November 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
125	100.00	122	97.60	1	0.80	1	0.80	1	0.80

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(CDRO)	46	35.11	45	36.89	0	0.00	0	0.00	1	100.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	35	26.72	35	28.69	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	25	19.08	25	20.49	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	16	12.21	15	12.30	1	100.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	6	4.58	0	0.00	0	0.00	6	85.71	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	2	1.53	2	1.64	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	1	0.76	0	0.00	0	0.00	1	14.29	0	0.00	0	0	0	0	0	0	0	0

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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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December 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
55	100.00	33	60.00	3	5.45	19	34.55	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)
NASDAQ Execution Services, LLC(NSDQ)	40	35.71	0	0.00	0	0.00	0.00	40	52.63	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	19	16.96	0	0.00	0	0.00	0.00	19	25.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	13	11.61	9	27.27	0	0.00	0.00	4	5.26	0	0.00	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	12	10.71	8	24.24	3	0.00	100.00	1	1.32	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	9	8.04	8	24.24	0	0.00	0.00	1	1.32	0	0.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	9	8.04	7	21.21	0	0.00	0.00	2	2.63	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	6	5.36	0	0.00	0	0.00	0.00	6	7.89	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)	3	2.68	0	0.00	0	0.00	0.00	3	3.95	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1	0.89	1	3.03	0	0.00	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

December 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
110	100.00	91	82.73	0	0.00	3	2.73	16	14.55

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(CORG)	55	49.55	37	40.66	0		0.00	2	66.67	16	94.12	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	19	17.12	19	20.88	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
VIRTU America, LLC(NITE)	18	16.22	18	19.78	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	16	14.41	15	16.48	0		0.00	1	33.33	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	2	1.80	2	2.20	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLUX)	1	0.90	0	0.00	0		0.00	0	0.00	1	5.88	0	0	0	0	0	0	0

December 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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