ALLEGHENY INVESTMENTS, LTD. - Held NMS Stocks and Options Order Routing Public Report Generated on Thu Jan 11 2024 04:59:19 GMT-5 EST

4th Quarter, 2023

October 2023

S&P 500 Stocks Summary

| Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Summary | Sum

Venues

Venue - Non- directed Order Flow Citadel Securities	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orde	Marketable Limi rs(%) Orders	t Marketable Limit Orders(%)	Non-Marketabl Limit Orders	e Non-Marketa Limit Orders(Other Orders(Net Payment Paid/Received for Market Orders(U	Net Payment Paid/Received for Market Orders(o	ents Marketable Limit	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Limit Orders(cents	Net Payment		nts
LLC(CDRG)		21	36.21	8	38.10	1	20.00	12	37.50	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital,																			
LLC(JNST)		13	22.41	2	9.52	1	20.00	10	31.25	0	0.00	0	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	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	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	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	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	0

Non-S&P 500 Stocks

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

	Non-Directed Total Non-Directed Orders as % of All			Market Orders as %		Marketable Limit		Limit Orders	as % of	Other Orders as	s % of
Total Non-Dir	ected Orders	as % of All		of Non-Directed	Total Marketable	Orders as % of No	n-	Non-Directed		Non-Directed	
Orders	Orders	5	Total Market Orders	Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Orders	Orders	
	106	100.00	104	98.11	0	0.	00	2	1.89	0	0.00

Venues																		
Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities LLC(CDRG)	Non-Directe Orders(%)	ed Market Orders 36.11	Market Orde	Marketable Lim Orders 37.50	it Marketable Limit Orders(%) 0	Non-Marketabl Limit Orders	e Non-Market Limit Orders		Other Orders	Net Payment Paid/Received fc (%) Market Orders(U	Net Payment Paid/Received for Market Orders(c ISD) per hundred sha	ents Marketable Limit	Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Umit Orders(cents per hundred share	Net Payment	Net Payment Paid/Received for Other Orders(cents per hundred share:	ts
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	0
VIRTU Americas,			23		Ü	0.00	Ü				Ü	Ü		•			,	
LLC(NITE) Jane Street Capital,	21	19.44	20	19.23	0	0.00	1	50.00	0	0.00	0	0	0	0	0	0	3	0
LLC(JNST)	20	18.52	19	18.27	0	0.00	1	50.00	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX) Two Sigma	2	1.85	0	0.00	0	0.00	0	0.00	2	100.00	0	0	0	0	0	0	0	0
Securities, LLC(SOHO) StoneX Financial	2	1.85	2	1.92	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
INC.(INTL)	1	0.93	1	0.96	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
October 2023																		
Option Contracts Summary																		
Non-Directed Total Non-Directed Orders as % of A	All	Market Orders of Non-Directed		Marketable Lim		Non-Marketabl Limit Orders as Non-Directed		Other Orders as Non-Directed	% of									

												Net Payment	Net Payment	Paid/Received for	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-	Non-Directed	Non-Directed			Marketable Limit		Non-Marketable	Non-Marketable			Paid/Received for	Market Orders(cent	s Marketable Limit	Orders(cents per	Non-Marketable	Limit Orders(cents	Paid/Received for	Other Orders(cents	
directed Order Floy	v Orders	Orders(%)	Market Orders	Market Orders(%)	Orders	Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(USD	per hundred shares	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares	Other Orders(USD)	per hundred shares)	

Net Payment

S&P 500 Stocks Summary

	Non-Directed	i		Market Orders as %		Marketable	e Limit		Limit Orders a	s % of	Other Orders as	s % of
Total Non-Directed	Orders as % o	of All		of Non-Directed	Total Marketable	Orders as 9	6 of Non-		Non-Directed		Non-Directed	
Orders	Orders		Total Market Orders	Orders	Limit Orders	Directed O	rders	Total Non-Marketable Limit Orders	Orders	Total Other Orders	Orders	
47		100.00	30	63.8	3	4	8.51		13	27.66)	0.00

Venue - Non- Non-Directed directed Order Flow Orders New York Stock	Non-Directed Orders(%)	d Market Orders	Market Order	Marketable Limit s(%) Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketal Limit Orders(Other Orders(%	Net Payment Paid/Received for Market Orders(USI	Net Payment Paid/Received for Market Orders(cen D) per hundred shares		Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(cents per hundred shares		Net Payment Paid/Received for Other Orders(cents per hundred shares	
Exchange(NYSE)	18	27.69	0	0.00	0	0.00	18	58.06	0	0.00	0	0)	0	0		3	0
Citadel Securities LLC(CDRG)	17	26.15	10	33.33	0	0.00	7	22.58	0	0.00	0	0)	0	0) (a a	0
G1 Execution Services, LLC(ETMM) VIRTU Americas.	11	16.92	9	30.00	0	0.00	2	6.45	0	0.00	0	0		0	0) (ð	0
LLC(NITE) Jane Street Capital,	11	16.92	6	20.00	2	50.00	3	9.68	0	0.00	0	0	0	0	0) ()	0
LLC(JNST) Choe EDGX US	6	9.23	5	16.67	1	25.00	0	0.00	0	0.00	0	0	0	0	0) ()	0
Equities Exchange(EDGX) Two Sigma	1	1.54	0	0.00	0	0.00	1	3.23	0	0.00	0	0	0	0	0) ()	0
Securities, LLC(SOHO)	1	1.54	0	0.00	1	25.00	0	0.00	0	0.00	0	0	0	0	0) (a a	0

November 2023

Non-S&P 500 Stocks Summary

Summary										
							Non-Mar	ketable		
	Non-Directed		Market Orders as %		Marketable Lim	t	Limit Ord	iers as % of	Other O	rders as % of
Total Non-Directed	Orders as % of All		of Non-Directed	Total Marketable	Orders as % of I	on-	Non-Dire	cted	Non-Dire	ected
Orders	Orders	Total Market Orders	Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Ot	ther Orders Orders	
125	100.0	0 122	97.60		1	0.80	1	0.80	1	0.80

Venues

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securitles	Non-Directed Orders(%)	Market Orders	Market Order		Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketab Limit Orders(%		Other Orders(%		Net Payment Paid/Received for Market Orders(ce) D) per hundred share	nts 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 per hundred share:	Net Payment	Net Payment Paid/Received for Other Orders(cent per hundred share	ts
	46	35.11	45	36.89	0	0.00	0	0.00	1 1	00.00	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 1	0	0
Jane Street Capital,		19.08 12.21	25 15	20.49	0	0.00	0	0.00		0.00	0	0	0	0	0	0 (0	0
NASDAQ Execution Services, LLC(NSDQ) Two Sigma Securities,	6	4.58	0	0.00	0	0.00	6	85.71	0	0.00	0	0	0	0	0	0 (0	0
LLC(SOHO) Members	2	1.53	2	1.64	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0 (0	0
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

November 2023

Option Contracts

| Non-Directed | Market Orders as % of All | Market Orders as % of All | Market Directed | Orders as % of All | Mon-Directed | Orders as % of All | Orders as % of Non-Directed | Orders | Orders as % of Non-Directed | Order

| Non-Marketable | Unit Orders as % of | Other Orders as % of | Non-Directed | Non-Directed | Orders | Total Other Orders | Orders | Orders | Orders | O | 0.00 | 0.00 |

Venues

Venue-Non-Non-Directed directed Order Flow Orders (Non-Directed Service) Will Areke Defended (Non-Directed Serv

December 2023

S&P 500 Stocks Summary

Venues

Venue - Non- Non-Directed directed Order Flow Orders	Non-Directed Orders(%)	d Market Orders	Market Orders(Marketable Limit %) Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketab		Other Orders(Net Payment Paid/Received for Market Orders(US	Net Payment Paid/Received for Market Orders(or SD) per hundred shar	ents Marketable Limit	Paid/Received for Marketable Limit Orders(cents per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Limit Orders(cents	Net Payment	Net Payment Paid/Received for Other Orders(cents per hundred shares	5
New York Stock	40 19	35.71 16.96		0.00		0.00		52.63 25.00	0	0.00	0	0	0	0	0	0 0		0
G1 Execution Services, LLC(ETMM) Citadel Securities	13	11.61	9 2	27.27	0	0.00	4	5.26	0	0.00	0	0	0	0	0	0 (0
LLC(CDRG) Jane Street Capital,	12	10.71		24.24		0.00	1	1.32	0	0.00	0	0	0	0	0	0	0	0
LLC(JNST) VIRTU Americas, LLC(NITE)	9	8.04				0.00	1	2.63	0	0.00	0	0	0	0	0	0 (0
Choe EDGX US Equities	,						2				Ü	· ·			·		,	
Exchange(EDGX) Members Exchange(MEMX)	6	5.36		0.00		0.00	6	7.89 3.95		0.00	0	0	0	0	0	0 (0
Two Sigma Securities,	3	2.08	U	0.00		0.00	3	3.95	U	0.00	U	U	Ü	Ü	U		,	U
LLC(SOHO)	1	0.89	1	3.03	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0 (0

Net Payment

Net Payment

December 2023

Non-S&P 500 Stocks

Summary

									Non-Marketal	ble			
		Non-Directed		Market Orders as %		Marketa	ble Limit		Limit Orders a	s % of		Other Orders a	as % of
Total Non-I	Directed	Orders as % of All		of Non-Directed	Total Marketable	Orders a	s % of Non-		Non-Directed			Non-Directed	
Orders		Orders	Total Market Order	s Orders	Limit Orders	Directed	Orders	Total Non-Marketable Limit Orders	Orders	To	tal Other Orders	Orders	
	110	100.	00 9:	1 82.73	(0	0.00		3	2.73	16		14.55

Venue

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directed Orders(%)	l Market Orders	Market Orders	Marketable Limit %) Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketa Limit Orders(Other Orders	Net Payment Paid/Received for %) Market Orders(US	Net Payment Paid/Received for Market Orders(ce SD) per hundred shar	nts 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(cent: per hundred share	Net Payment	Net Payment Paid/Received for Other Orders(cen per hundred shar	its
LLC(CDRG)	55	49.55	37	40.66	0	0.00	2	66.67	16	94.12	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST) VIRTU Americas,	19	17.12	19	20.88	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
LLC(NITE)	18	16.22	18	19.78	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM) Two Sigma	16	14.41	15	16.48	0	0.00	1	33.33	0	0.00	0	0	0	0	0	0	0	0
Securities, LLC(SOHO) Instinet	2	1.80	2	2.20	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
BlockCross(BLKX)	1	0.90	0	0.00	0	0.00	0	0.00	1	5.88	0	0	0	0	0	0	0	0

December 2023

Option Contracts Summary

| Non-Directed | Non-

Venues

											Net Payment		Net Payment					
												Net Payment	Net Payment	Paid/Received for	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-	Non-Directed	Non-Directed			Marketable Limit		Non-Marketable	Non-Marketable			Paid/Received for	Market Orders(cent	ts Marketable Limit	Orders(cents per	Non-Marketable	Limit Orders(cents	Paid/Received for	Other Orders(cents
directed Order F	ow Orders	Orders(%)	Market Orders	Market Orders(%)	Orders	Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(USD) per hundred shares	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares	s) Other Orders(USD)	per hundred shares)