ALLEGHENY INVESTMENTS, LTD. - Held NMS Stocks and Options Order Routing Public Report

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1st Quarter, 2024

January 2024

S&P 500 Stocks Summary

Total Non-Directed Orders	as % of All Or	Orders ders Total Mar 100.00	rket Orders 25	Orders	Total Marketable Limit Orders		Total Non-Marketable Limit Orders	Limit	-Marketable it Orders as % o -Directed Order	s Total Other Orders		00									
Venues														Net Payment		Net Payment		Net Payment			
Venue - Non- directed Order Flo Citadel Securities	w Non-Directed	Non-Dire Orders Orders(%		Market Orders	Market Orders(%	Marketable Limit) Orders	Marketable Limit Orders(%)		-Marketable it Orders	Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%	Net Payment Paid/Received fo Market Orders(U	Paid/Received for Market	Net Payment Paid/Received for Marketable Limit Orders(USD)	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		Net Payment Paid/Received for Other Orders(cents per hundred shares)	
LLC(CDRG)		19	35.19		8 32	.00	1 2	0.00	1	0 41.6	7	0	0.00	0	0	0	0	0	0	0 0	
G1 Execution Services, LLC(ETM Jane Street Capita		10	18.52		4 16	.00	1 2	0.00		5 20.8	3	0	0.00	0	D (0	0	D	0 (0 0	
LLC(JNST)	,	10	18.52		7 28	.00	0	0.00		3 12.5	0	0	0.00	0	0	0	0	D	0 (0 0	
VIRTU Americas, LLC(NITE)		10	18.52		6 24	.00	3 6	0.00		1 4.:	7	0	0.00	0	0	0	0	0	0 (0 0	
New York Stock Exchange(NYSE) Cboe EDGX US		4	7.41				0	0.00		4 16.6	7	0	0.00	0	D	0	0	D	0	0 0	
Equities Exchange(EDGX)		1	1.85		0 0	.00	0	0.00		1 4.:	7	0	0.00	0	0	0	0	0	0	0 0	
January 2024																					
Non-S&P 500 Stoc Summary	ks																				
Total Non-Directe		Orders ders Total Ma		Market Orders as of Non-Directed	% Total Marketable Limit Orders			Limit	-Marketable it Orders as % o	f s Total Other Orders	Other Orders as 9 of Non-Directed	i.									
		100.00	25			0 0.0	Total Non-Marketable Limit Orders	2	7.1			57									
Venues														Net Payment Paid/Received for	Net Payment	Net Payment Paid/Received for	Net Payment	Net Payment Paid/Received for		Net Payment	
Venue - Non-		Non-Dire	ted			Marketable Limit		Non-	-Marketable	Non-Marketable			Net Payment Paid/Received fo	Market r Orders(cents per	Paid/Received for Marketable Limit	Marketable Limit Orders(cents per	Paid/Received for Non-Marketable	Non-Marketable Limit Orders(cents	Net Payment Paid/Received for	Paid/Received for Other Orders(cents	
directed Order Flo		Orders Orders(%)	Market Orders	Market Orders(%		Marketable Limit Orders(%)		it Orders	Limit Orders(%)	Other Orders	Other Orders(%	,	SD) hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)			per hundred shares)	
Services, LLC(NSD)		18	39.13		0 0	.00	0	0.00	1	8 90.0	0	0	0.00	0	0	0	0	0	0	0 0	
Citadel Securities LLC(CDRG)		10	21.74		9 36	.00	0	0.00		0 0.0	0	1 10	0.00	0	0	0	0	0	0	0 0	
VIRTU Americas, LLC(NITE)		8	17.39		8 32	.00	0	0.00		0 0.0	0	0	0.00	0	0	0	0	D .	0 (0 0	
G1 Execution																					
Services, LLC(ETM Jane Street Capita		5	10.87		5 20	.00	0	0.00		0 0.0	0	0	0.00	0	0	0	0	0	0	0 0	
LLC(JNST) Cboe EDGX US Equities	.,	3	6.52		3 12	.00	0	0.00		0.0	0	0	0.00	0	0	0	0	0	0	0 0	
Exchange(EDGX)		1	2.17		0 0	.00	0	0.00		1 5.0	0	0	0.00	0	0	0	0	0	0	0 0	
New York Stock Exchange(NYSE)		1	2.17		0 0	.00	0	0.00		1 5.0	0	0	0.00	0	0	0	0	0	0 (0 0	
January 2024																					
Option Contracts Summary																					
Total Non-Directed Orders		Orders ders Total Mai 0.00	rket Orders	Orders			Total Non-Marketable Limit Orders	Limit	-Marketable it Orders as % o -Directed Order 0.0	s Total Other Orders		00									
Venues														Nat Daymant		Not Downsont		Net December			
Venue - Non-		Non-Dire		Market Orders	Market Orders(%	Marketable Limit) Orders	Marketable Limit Orders(%)		-Marketable it Orders	Non-Marketable Limit Orders(%)	Other Orders		Net Payment Paid/Received fo	Net Payment Paid/Received for Market r Orders(cents per SD) 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		Net Payment Paid/Received for	Net Payment Paid/Received for Other Orders(cents per hundred shares)	

February 2024

S&P 500 Stocks

Total Non-Direc		Orders lers Total Market C		Total Marketable Limit Orders	Marketable Limit Orders as % of Non Directed Orders 0 0.0	Total Non-Marketable Limit Orders		of ders Total Other Order		% 1.00								
Venues Venue - Non-		Non-Directed			Marketable Limit		Non-Marketable	Non-Marketable			Net Payment Paid/Received for	Net Payment Paid/Received for Market Orders(cents per	Net Payment Paid/Received for Marketable Limit	Net Payment Paid/Received for Marketable Limit Orders(cents per	Net Payment Paid/Received for Non-Marketable	Net Payment Paid/Received for Non-Marketable Limit Orders/cents	Net Payment Paid/Received for	Net Payment Paid/Received for Other Orders(cents
directed Order New York Stock		Orders Orders(%)	Market Orders	Market Orders(%)		Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)			Orders(USD)	hundred shares)	Limit Orders(USD)) Other Orders(USD)	
Exchange(NYSE	:)	21	60.00	0 0.0	00	0	0.00	21 80.	77	0 0	0.00	0	0	0	0	0	0 0	0
LLC(CDRG)	6	5	14.29	3 33.3	33	0	0.00	2 7.	69	0 0	0.00	0	0	0	0	0	0 0	0
G1 Execution Services, LLC(E)	TAANA)	4	11.43	4 44.4	44	0	0.00	0 0.	20	0 (0.00	0	0	0	0	0	0 0	
Jane Street Cap		•				0	0.00					0	-	-		-	0 0	
VIRTU America	s,	1	2.86	1 11.1		0	0.00	3 11.				0					0 (
LLC(NITE)		1	2.86	1 11.1	11	U	0.00	U U.	00	0 (J.00	U	U	U	U	U	u (0
February 2024																		
Non-S&P 500 S Summary	tocks																	
Total Non-Dire		ers Total Market C	rders Orders	Total Marketable Limit Orders		Total Non-Marketable Limit Orders		ders Total Other Order	Other Orders as of Non-Directed orders	%								
	49	100.00	48 9	97.96	0 0.0	00	1 2	2.04	0 (0.00								
Venues												Net Payment Paid/Received for		Net Payment Paid/Received for	Net Payment	Net Payment Paid/Received for		Net Payment
	Flow Non-Directed	Non-Directed Orders 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(USI	Market Orders(cents per D) hundred shares)	Paid/Received for Marketable Limit Orders(USD)	Marketable Limit Orders(cents per hundred shares)	Paid/Received for Non-Marketable Limit Orders(USD)	Limit Orders(cents	Net Payment Paid/Received for Other Orders(USD)	Paid/Received for Other Orders(cents per hundred shares)
Citadel Securiti LLC(CDRG)	es	20	39.22	18 37.5	50	0	0.00	2 100.	00	0 0	0.00	0	0	0	0	0	0 0	. 0
G1 Execution Services, LLC(E		13	25.49	13 27.0	08	0	0.00	0 0.	00	0 0	0.00	0	0	0	0	0	0 0	0
VIRTU America LLC(NITE)	-,	10	19.61	10 20.8	83	0	0.00	0 0.	00	0 0	0.00	0	0	0	0	0	0 0	. 0
Jane Street Cap LLC(JNST)	oital,	6	11.76	6 12.5	50	0	0.00	0 0.	00	0 0	0.00	0	0	0	0	0	0 0	0
Instinet BlockCross(BLK	X)	1	1.96	0 0.0	00	0	0.00	0 0.	00	1 100	0.00	0	0	0	0	0	0 0	0
Two Sigma Securities,																		
LLC(SOHO)		1	1.96	1 2.0	08	0	0.00	0 0.	00	0 (0.00	0	0	0	0	0	0 0	0
February 2024																		
Option Contrac	ts																	
Total Non-Direct	as % of All Ord	Orders lers Total Market C		Total Marketable Limit Orders	Marketable Limit Orders as % of Non Directed Orders	Total Non-Marketable Limit Orders		ders Total Other Order		%								
Venues																		
												Net Payment Paid/Received for	Net Payment	Net Payment Paid/Received for	Net Payment	Net Payment Paid/Received for		Net Payment
Venue - Non- directed Order	Flow Non-Directed	Non-Directed Orders 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(USI	Market Orders(cents per	Paid/Received for Marketable Limit Orders(USD)	Marketable Limit Orders(cents per hundred shares)	Paid/Received for Non-Marketable Limit Orders(USD)	Non-Marketable Limit Orders(cents	Net Payment Paid/Received for Other Orders(USD)	Paid/Received for Other Orders(cents
March 2024																		
S&P 500 Stocks Summary	:																	
Total Non-Direc		Orders lers Total Market C 100.00	rders Orders	Total Marketable Limit Orders	Marketable Limit Orders as % of Non Directed Orders 2 5.4	Total Non-Marketable Limit Orders	Non-Marketable Limit Orders as % Non-Directed Ord 19 51	ders Total Other Order										

Venues

Venue - Non- directed Order Flor Citadel Securities	No w Non-Directed Orders Or	on-Directed rders(%)	Market Orders	Market Orders(%)	Marketable Limit Orders	Marketable Limit Orders(%)	Non-Marketabl Limit Orders	e Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%)	Net Payment Paid/Received for Market Orders(US	Net Payment Paid/Received for Market Orders(cents per D) 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 Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares	
LLC(CDRG)	21	41	1.18	8 50.	00	1	50.00	12 37.5	0	0 0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	13	20	5.49	0 0	00	0	0.00	13 40.6		0 0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas,	15	23	3.43	0 0.	50		0.00	13 40.0	3	0 0		· ·	o .	0	· ·				,
LLC(NITE)	9	17	7.65	4 25.	00	0	0.00	5 15.6	3	0 0	1.00	0	0	0	0	0	0	0	0
G1 Execution																			
Services, LLC(ETMI		7	7.84	2 12.	50	1	50.00	1 3.1	3	0 0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital LLC(JNST)	i, 3	5	5.88	2 12.	50	0	0.00	1 3.1	3	0 0	1.00	0	0	0	0	0	0	0	0
Instinet																			
BlockCross(BLKX)	1	1	1.96	0 0.	00	0	0.00	0 0.0	0	1 100	0.00	0	0	0	0	0	0	0	0
March 2024																			
Non-S&P 500 Stock Summary	ks																		
Total Non-Directed	d Non-Directed Orders as % of All Orders To	Ani Bilanina Ondi	Market Orders as of Non-Directed		Marketable Limit Orders as % of No Directed Orders	1- Total Non-Marketable Limit Orders	Non-Marketabl Limit Orders as		Other Orders as % of Non-Directed Orders										
	35 100.00		33 94.		1 2.				0 0.	00									
Venues																			
Venue - Non-	No	on-Directed			Marketable Limit		Non-Marketabl	e Non-Marketable			Net Payment Paid/Received for	Net Payment Paid/Received for Market Orders(cents per	Net Payment Paid/Received for Marketable Limit	Net Payment Paid/Received for Marketable Limit Orders(cents per	Net Payment Paid/Received for Non-Marketable	Net Payment Paid/Received for Non-Marketable	Net Payment Paid/Received for	Net Payment Paid/Received for Other Orders(cents	
															NOII-IVIAI KELADIE	Limit Orders(cents	Palu/ Received for		
directed Order Flor Jane Street Capital	w Non-Directed Orders Or I,		Market Orders	Market Orders(%)		Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(US	D) hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares	Other Orders(USD)	per hundred shares	
directed Order Flor	w Non-Directed Orders Or			Market Orders(%)							Market Orders(US		Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares	Other Orders(USD)	per hundred shares) 0
directed Order Flor Jane Street Capital LLC(JNST) Citadel Securities LLC(CDRG)	w Non-Directed Orders Or I,	23	3.91		30		Limit Orders	Limit Orders(%)	0	0 0	Market Orders(US)	D) hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares	Other Orders(USD)	per hundred shares	
directed Order Flor Jane Street Capital LLC(JNST) Citadel Securities	w Non-Directed Orders Or I,	23 21	3.91	10 30. 10 30.	30	1	Limit Orders 100.00 0.00	Limit Orders(%) 0 0.0	0	0 0	Market Orders(US)	D) hundred shares)	Orders(USD)	hundred shares) 0	Limit Orders(USD) 0	per hundred shares	Other Orders(USD)	per hundred shares	0
directed Order Flor Jane Street Capital LLC(JNST) Citadel Securities LLC(CDRG) VIRTU Americas, LLC(NITE) NASDAQ Execution	Non-Directed Orders Or I, 11 10 10	23 21 21	3.91 1.74	10 30. 10 30. 10 30.	30 30	1 0 0	Limit Orders 100.00 0.00 0.00	Limit Orders(%) 0 0.0 0 0.0 0 0.0	0	0 0	Market Orders(US) 0.00 0.00	D) hundred shares) 0 0	Orders(USD) 0 0	hundred shares) 0 0	Limit Orders(USD) 0 0	per hundred shares 0 0	Other Orders(USD) O	per hundred shares 0 0	0 0 0
directed Order Flor Jane Street Capital LLC(JNST) Citadel Securities LLC(CDRG) VIRTU Americas, LLC(NITE)	Non-Directed Orders Or I, 11 10 10	23 21 21	3.91 1.74	10 30. 10 30. 10 30.	30 30	1 0	Limit Orders 100.00 0.00	Limit Orders(%) 0 0.0	0	0 0	Market Orders(US) 0.00 0.00	D) hundred shares) 0 0	Orders(USD) 0 0	hundred shares) 0 0	Limit Orders(USD) 0 0	per hundred shares 0 0	Other Orders(USD) O	per hundred shares 0 0	0
directed Order Flor Jane Street Capital LLC(JNST) Citadel Securities LLC(CDRG) VIRTU Americas, LLC(NITE) NASDAQ Execution Services, LLC(NSDC	Non-Directed Orders Or I, 11 10 10	23 21 21 19	3.91 1.74 1.74	10 30. 10 30. 10 30. 0 0.	30 30 30	1 0 0	Limit Orders 100.00 0.00 0.00	Limit Orders(%) 0 0.0 0 0.0 0 0.0	0	0 0 0 0 0 0 0 0 0	Market Orders(US) 0.00 0.00 0.00	D) hundred shares) 0 0 0	Orders(USD) 0 0	hundred shares) 0 0 0	Limit Orders(USD) 0 0 0	per hundred shares 0 0 0	Other Orders(USD) O	per hundred shares	0 0 0
directed Order Flor Jane Street Capital LLC(JNST) Citadel Securities LLC(CDRG) VIRTU Americas, LLC(NITE) NASDAQ Execution Services, LLC(NSDC Instinet	w Non-Directed Orders Or , 11 10 10 n Q) 9	23 21 21 19 6	3.91 1.74 1.74 9.57	10 30. 10 30. 10 30. 0 0.	30 30 30 00	1 0 0	Limit Orders 100.00 0.00 0.00 0.00	Limit Orders(%) 0 0.0 0 0.0 9 100.0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 3 100	Market Orders(US) 0.00 0.00 0.00 0.00	D) hundred shares) 0 0 0 0	Orders(USD) 0 0 0	hundred shares) 0 0 0 0	Limit Orders(USD) 0 0 0 0	per hundred shares 0 0 0 0 0	Other Orders(USD) O O	per hundred shares	0 0 0
directed Order Flor Jane Street Capital LLC(JNST) Citadel Securities LLC(DRG) VIRTU Americas, LLC(NITE) NASDAQ Execution Services, LLC(NSDC Instinet BlockCross(BLKX)	w Non-Directed Orders Or , 11 10 10 n Q) 9	23 21 21 19 6	3.91 1.74 1.74 9.57	10 30. 10 30. 10 30. 0 0.	30 30 30 30 00	1 0 0 0	Limit Orders 100.00 0.00 0.00 0.00 0.00	Limit Orders(%) 0 0.0 0 0.0 0 0.0 0 0.0 0 0.0 0 0.0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 3 100	Market Orders(US) 0.00 0.00 0.00 0.00	D) hundred shares) 0 0 0 0	Orders(USD) 0 0 0	hundred shares) 0 0 0 0	Limit Orders(USD) 0 0 0 0	per hundred shares 0 0 0 0 0	Other Orders(USD) O O	per hundred shares	0 0 0 0 0
directed Order Flor Jane Street Capital LLC(JNST) Citadel Securities LLC(CDRG) VIRTU Americas, LLC(INTE) NASDAQ Execution Services, LLC(INSDC Instinet BlockCross(BLKX) G1 Execution Services, LLC(ETMR	w Non-Directed Orders Or , 11 10 10 n Q) 9	23 21 21 19 6	3.91 1.74 1.74 9.57	10 30. 10 30. 10 30. 0 0.	30 30 30 30 00	1 0 0 0	Limit Orders 100.00 0.00 0.00 0.00 0.00	Limit Orders(%) 0 0.0 0 0.0 0 0.0 0 0.0 0 0.0 0 0.0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 3 100	Market Orders(US) 0.00 0.00 0.00 0.00	D) hundred shares) 0 0 0 0	Orders(USD) 0 0 0	hundred shares) 0 0 0 0	Limit Orders(USD) 0 0 0 0	per hundred shares 0 0 0 0 0	Other Orders(USD) O O	per hundred shares	0 0 0 0 0 0
directed Order Folial LC(INST) Citadel Securities LLC(INST) Citadel Securities LLC(INST) VIRTU Americas, LLC(INTE) NASDAQ Execution Services, LLC(INST) G1 Execution Services, LLC(INST) March 2024 Option Contracts Summary Total Non-Directed Orders	w Non-Directed Orders Or 1,	23 21 21 19 6	3.91 1.74 1.74 1.55 5.52 Market Orders as of Mon-Directed ders Orders	10 30. 10 30. 10 30. 0 0. 0 33 9.	30 30 30 30 00	1 0 0 0 0 Total Non-Marketable Limit Orders	Limit Orders 100.00 0.00 0.00 0.00 0.00 0.00 Non-Marketabl Limit Orders as Non-Directs as Non-Direct as Non-Direct as Non-Directs as Non-Direct as No	Limit Orders(%) 0	Other Orders as s	0 0 0 0 0 0 0 0 3 100 0 0	Market Orders(US) 0.00 0.00 0.00 0.00	D) hundred shares) 0 0 0 0	Orders(USD) 0 0 0	hundred shares) 0 0 0 0	Limit Orders(USD) 0 0 0 0	per hundred shares 0 0 0 0 0	Other Orders(USD) O O	per hundred shares	0 0 0 0 0
directed Order Folial LC(INST) Citadel Securities LLC(INST) Citadel Securities LLC(INST) VIRTU Americas, LLC(INTE) NASDAQ Execution Services, LLC(INST) G1 Execution Services, LLC(INST) March 2024 Option Contracts Summary Total Non-Directed Orders	w Non-Directed Orders Ord, 11 10 10 10 10 13 MI) 3 MI) 3 d Non-Directed Orders as % of All Orders 0 0 00	23 21 21 19 6	3.91 1.74 1.74 1.55 5.52 Market Orders as of Mon-Directed ders Orders	10 30. 10 30. 10 30. 0 0. 3 9. ** Total Marketable Limit Orders	30 30 30 30 00 00 Marketable Limit Orders as % of No	1 0 0 0 0 Total Non-Marketable Limit Orders	Limit Orders 100.00 0.00 0.00 0.00 0.00 0.00 Non-Marketabl Limit Orders as Non-Directs as Non-Direct as Non-Direct as Non-Directs as Non-Direct as No	Limit Orders(%) 0 0.0 0 0.0 9 100.0 0 0.0 0 0.0 0 0.0	Other Orders as % of Non-Directed Orders	0 0 0 0 0 0 0 0 3 100 0 0	Market Orders(US) 0.00 0.00 0.00 0.00	D) hundred shares) 0 0 0 0 0 0 0 Net Payment Paid/Received for Market	Orders(USD) 0 0 0	hundred shares) 0 0 0 0	Limit Orders(USD) 0 0 0 0 0	per hundred shares 0 0 0 0 0 0 0 0 Net Payment Paid/Received for Non-Marketable	Other Orders(USD) O O	per hundred shares	0 0 0 0 0 0 0 0 0 0 0