LEIGH BALDWIN & CO., LLC - Held NMS Stocks and Options Order Routing Public Report Generated on Wed Oct 09 2024 02:24:41 GMT-4 EDT

3rd Quarter, 2024

July 2024

S&P 500 Stocks Summary

•							Non-Market	able		
	Non-Directed		Market Orders as %		Marketable Limit		Limit Orders	as % of	Other Ord	ers as % of
Total Non-Directed	Orders as % of A	I	of Non-Directed	Total Marketable	Orders as % of Non-		Non-Directe	d	Non-Direct	ted
Orders	Orders	Total Market Order	s Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Or	ders Orders	
99	97 10	0.00 79	7 79.94	27	7 2.7	1	129	12.94	44	4.41

direc	e - Non- Non-Directed ted Order Flow Orders el Securities	Non-Directed Orders(%)	Market Orders	Market Orde	Marketable Limit rs(%) Orders	Marketable Limit Orders(%)	Non-Market: Limit Orders			Other Orders	Net Payment Paid/Received for (%) Market Orders(U:	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 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
	DRG)	306	25.67	258	32.33	4	14.81	14	4.33	30	68.18	0	0	0	0	0	0	0	0
	J Americas,																		
LLC(N	IITE)	272	22.82	215	26.94	13	48.15	32	9.91	12	27.27	0	0	0	0	0	0	0	0
	cecution ces, LLC(ETMM)	173	44.54	405	20.68	-	40.50		0.93		0.00	•	•	•	0		•		
	York Stock	1/3	14.51	165	20.68	5	18.52	3	0.93	U	0.00	U	U	U	U	U	U	U	U
	ange(NYSE)	144	12.08	0	0.00	0	0.00	144	44.58	0	0.00	0	0	0	0	0	0	0	0
	Street Capital,																		
LLC(J	NST)	142	11.91	135	16.92	4	14.81	3	0.93	0	0.00	0	0	0	0	0	0	0	0
Servi Cboe	DAQ Execution ces, LLC(NSDQ) EDGX US	70	5.87	0	0.00	0	0.00	70	21.67	0	0.00	0	0	0	0	0	0	0	0
	ies ange(EDGX) ⊵X Financial	42	3.52	0	0.00	0	0.00	42	13.00	0	0.00	0	0	0	0	0	0	0	0
INC.(INTL)	15	1.26	13	1.63	1	3.70	1	0.31	0	0.00	0	0	0	0	0	0	0	0
	ange(MEMX)	14	1.17	0	0.00	0	0.00	14	4.33	0	0.00	0	0	0	0	0	0	0	0
LLC(L	Securities, JBSS)	7	0.59	6	0.75	0	0.00	0	0.00	1	2.27	0	0	0	0	0	0	0	0

July 2024

Non-S&P 500 Stocks Summary

											Non-Marketable			
		Non-Directed			Market Orders as %		- 1	Marketable Limit			Limit Orders as % of		Other Orders as 9	% of
Total Non-Di	rected	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	- 1	Directed Orders	Total Non-Marketable Limit Orders		Orders	Total Other Orders	Orders	
	2,622	1	00.00	1,929	73.57	10	03	3.93		558	21.28	32	1	1.22

Venues

Venue - Non- Non-Directed directed Order Flow Orders	Non-Directo	ed Market Ordei	rs Market Ord	Marketable Lir lers(%) Orders	nit Marketable Limit Orders(%)	Non-Marketal Limit Orders	ole Non-Marketa Limit Orders(Other Orders(%)	•	Net Payment Paid/Received for Market Orders(cents per) hundred shares)	Paid/Received for Marketable Limit	Orders(cents per	Paid/Received for Non-Marketable	Limit Orders(cents		•	nts
VIRTU Americas, LLC(NITE) Citadel Securities LLC(CDRG)	802 597	29.20 21.73	572 548	29.47 28.23	59 21	55.66 19.81	161 11	24.10 1.65	10 31 17 53		0	0	0	0	0	0 0	0	0

G1 Execution																		
Services, LLC(ETMM)	432	15.73	406	20.92	12	11.32	14	2.10	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital,																		
LLC(JNST)	368	13.40	351	18.08	10	9.43	7	1.05	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US																		
Equities																		
Exchange(EDGX)	206	7.50	0	0.00	0	0.00	206	30.84	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution																		
Services, LLC(NSDQ)	103	3.75	0	0.00	0	0.00	103	15.42	0	0.00	0	0	0	0	0	0	0	0
Members																		
Exchange(MEMX)	79	2.88	0	0.00	0	0.00	79	11.83	0	0.00	0	0	0	0	0	0	0	0
New York Stock																		
Exchange(NYSE)	58	2.11	0	0.00	0	0.00	58	8.68	0	0.00	0	0	0	0	0	0	0	0
UBS Securities,																		
LLC(UBSS)	29	1.06	24	1.24	0	0.00	0	0.00	5	15.63	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	19	0.69	0	0.00	0	0.00	19	2.84	0	0.00	0	0	0	0	0	0	0	0

July 2024

Option Contracts Summary

| Non-Directed | Non

Venues

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directed Orders(%)	Market Orders	Market Orders	.,	Marketable Limit Orders(%)	Non-Marketabl Limit Orders	Limit Orders(%	6) Other Orders	Other Orders(%			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)		ts
LLC(CDRG)	186	45.59	102	44.35	19	59.38	65	44.52	0	0.00	0	0	U	0	0	U (Ü	0
Susquehanna Capital Group(SUSQ) Dash Financial	77	18.87	69	30.00	4	12.50	4	2.74	0	0.00	0	0	0	0	0	0	0	0
Technologies LLC(DASH)	61	14.95	30	13.04	3	9.38	28	19.18	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX) Morgan Stanley &	56	13.73	12	5.22	1	3.13	43	29.45	0	0.00	0	0	0	0	0	0	0	0
Company LLC(MSCO)	28	6.86	17	7.39	5	15.63	6	4.11	0	0.00	0	0	0	0	0	0	0	0

August 2024

S&P 500 Stocks Summary

| Non-Directed | Non-

Venues

											Paid/Received for	Net Payment	Paid/Received for	Net Payment	Paid/Received for		Net Payment	
										Net Payment	Market	Paid/Received for	Marketable Limit	Paid/Received for	Non-Marketable	Net Payment	Paid/Received for	
Venue - Non- Non-Directed	d Non-Directe	ed		Marketable Limit		Non-Marketable	Non-Marketab	le		Paid/Received for	Orders(cents per	Marketable Limit	Orders(cents per	Non-Marketable	Limit Orders(cents	Paid/Received for	Other Orders(cents	
directed Order Flow Orders	Orders(%)	Market Orders	Market Orders(%) 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)	
VIRTU Americas,																		
LLC(NITE)	305	28.86	268 32	.76	11	55.00	19	9.95	7 25.	.00	0	0	0	0	0 ()) (

Citadel Securities LLC(CDRG) Jane Street Capital,	268	25.35	223	27.26	6	30.00	20	10.47	19	67.86	0	0	0	0	0	0	0	0
LLC(JNST)	199	18.83	190	23.23	2	10.00	7	3.66	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	118	11.16	111	13.57	1	5.00	6	3.14	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ) Cboe EDGX US	92	8.70	0	0.00	0	0.00	92	48.17	0	0.00	0	0	0	0	0	0	0	0
Equities Exchange(EDGX)	25	2.37	0	0.00	0	0.00	25	13.09	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	15	1.42	0	0.00	0	0.00	15	7.85	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	13	1.23	12	1.47	0	0.00	0	0.00	1	3.57	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	7	0.66	0	0.00	0	0.00	7	3.66	0	0.00	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	5	0.47	5	0.61	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

August 2024

Non-S&P 500 Stocks Summary

Non-Marketable Limit Orders as % of Non-Directed Non-Directed Market Orders as % Marketable Limit Other Orders as % of Total Non-Directed Orders as % of All Orders Orders f All of Non-Directed Total Marketable Orders as % of Non-Total Market Orders Orders Limit Orders Directed Orders Total Non-Marketable Limit Orders Non-Directed Orders Total Other Orders Orders 2,257 100.00 1,767 78.29 4.21 17

Venues

Venue - Non- Non-Directed directed Order Flow Orders	Non-Directed Orders(%)	Market Orders	Market Orders	Marketable Limit 5(%) Orders	: Marketable Limit Orders(%)		Marketable Orders	Non-Marketable Limit Orders(%)	e 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 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	5
VIRTU Americas, LLC(NITE)	744	32.15	559	31.46	57	58.76	12	24 2	9.31	4	23.53	0	0	0	0	0	0	0	0
Citadel Securities	744	52.15	333	51.40	3,	30.70	12		.5.51	•	20.00	•	0	•	•	·			,
	511	22.08	477	26.84	11	11.34	1	11	2.60	12	70.59	0	0	0	0	0	0	0	0
Jane Street Capital,																			
LLC(JNST)	419	18.11	407	22.90	9	9.28		3	0.71	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM) Cboe EDGX US Equities Exchange(EDGX)	285	12.32 5.70		0.00	16	0.00	13		1.89	0	0.00	0	0	0	0	0	0 0	0	0
NASDAQ Execution																			
Services, LLC(NSDQ)	69	2.98	0	0.00	1	1.03	6	88 1	6.08	0	0.00	0	0	0	0	0	0	0	0
Members	55	2.38		0.00		0.00	-	55 1	3.00	0	0.00	0	•	•		•			
Exchange(MEMX) StoneX Financial	55	2.38	0	0.00	U	0.00	5	55 1	.3.00	U	0.00	U	U	U	U	U	U	U	J
INC.(INTL)	20	0.86	20	1.13	0	0.00		0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities,					•			-		-		-	-	-	-	-			-
LLC(UBSS)	18	0.78	17	0.96	0	0.00		0	0.00	1	5.88	0	0	0	0	0	0	0	0
Two Sigma																			
Securities, LLC(SOHO)	16	0.69	16	0.90	0	0.00		0	0.00	0	0.00	0	0	0	0	0	0	0	0

August 2024

Option Contracts Summary

							Non-Marketable			
	Non-Directed		Market Orders as %		Marketable Limit		Limit Orders as %	of	Other Orders as % of	i
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	
465	100.00	240	51.61	53	11.40	1	72 36	.99	0.00	

Venues

Venue - Non- directed Order Flow	Non-Directed Orders	Non-Directed Orders(%)	Market Orders	Market Orde	Marketable Lim	it Marketable Limit Orders(%)	Non-Marketab Limit Orders	ole Non-Marketa Limit Orders(Other Orders(%)	Net Payment Paid/Received for Market Orders(US)		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 per hundred shares		Net Payment Paid/Received for Other Orders(cents per hundred share	ts
Citadel Securities LLC(CDRG)		242	50.63	143	59.58	25	47.17	74	40.00	0 0	1.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)		84	17.57	29	12.08	11	20.75	44	23.78	0 0	1.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)		67	14.02	9	3.75	0	0.00	58	31.35	0 0	1.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ) Morgan Stanley &		66	13.81	48	20.00	14	26.42	4	2.16	0 0	1.00	0	0	0	0	0	0 (0	0
Company LLC(MSCO)		19	3.97	11	4.58	3	5.66	5	2.70	0 0	1.00	0	0	0	0	0	0 /	0	0

Net Payment

Net Payment

Net Payment

September 2024

S&P 500 Stocks

								Non-Marketa			
		Non-Directed		Market Orders as %		Marketable Limit		Limit Orders	as % of	Other Orders as	% of % د
Т	otal Non-Directed	Orders as % of All		of Non-Directed	Total Marketable	Orders as % of No	n-	Non-Directed	d	Non-Directed	
C	rders	Orders	Total Market Order	s Orders	Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Orders	Orders	
	808	B 100	.00 69	1 85.52	22	2 2	.72	89	11.01	6	0.74

Venues

Venue - Non- directed Order Flow Orders	Non-Directed Orders(%)	d Market Orders	s Market Ordei	Marketable Limi rs(%) Orders	t Marketable Limit Orders(%)	Non-Ma Limit Or		Non-Marketable Limit Orders(%)	Other Orders	Other Orders(%	Net Payment Paid/Received for Market Orders(U	Paid/Received for Market r Orders(cents per SD) hundred shares)	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)		Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares)	
Citadel Securities LLC(CDRG)	238	25.98	215	31.07	8	34.78	10	5	13	5	83.33	0	0	0	0	0 () () (a
VIRTU Americas,																			
LLC(NITE)	169	18.45	144	20.81	8	34.78	17	8	72	0	0.00	0	0	0	0	0 () () (J
G1 Execution	457	47.44	454	21.82		17.39			00		0.00	0	0		•				
Services, LLC(ETMM) Jane Street Capital,	157	17.14	151	21.82	4	17.39	2	1	03	0	0.00	U	U	U	U	U)	,
LLC(JNST)	156	17.03	150	21.68	1	4.35	5	2	56	0	0.00	0	0	0	0	0 () () (a
New York Stock																			
Exchange(NYSE)	71	7.75	0	0.00	0	0.00	71	36	41	0	0.00	0	0	0	0	0 () () (J
Choe EDGX US																			
Equities												_	_	_	_	_			
Exchange(EDGX)	44	4.80	0	0.00	U	0.00	44	22	56	0	0.00	0	0	0	0	U () () (1
NASDAQ Execution																			
Services, LLC(NSDQ)	34	3.71	0	0.00	1	4.35	33	16	92	0	0.00	0	0	0	0	0 () () ()
Members																			
Exchange(MEMX)	12	1.31	0	0.00	0	0.00	12	6	15	0	0.00	0	0	0	0	0 (0) (j
Two Sigma																			
Securities, LLC(SOHO)	11	1.20	10	1.45	0	0.00	1		51	0	0.00	0	0	0	0	0 (0
StoneX Financial	11	1.20	10	1.40	U	0.00	1	0	31	U	0.00	U	U	U	U	u (,	,	
INC.(INTL)	9	0.98	8	1.16	1	4.35	0	0	00	0	0.00	0	0	0	0	0 () () (J

September 2024

Non-S&P 500 Stocks Summary

Total Non-Directed Orders as % of All Orders All Orders Or

Non-Marketable Limit Orders as % of Other Orders as % of | Non-Directed | Orders | Total Other Orders | 7 | O.26

Venues

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directed Orders(%)	Market Orders	Market Order	Marketable Limit	t Marketable Limit Orders(%)	Non-Marketabl Limit Orders	e Non-Marketal Limit 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 Non-Marketable Limit Orders(cents per hundred share	Net Payment	Net Payment Paid/Received for Other Orders(cen per hundred shar	its
LLC(CDRG)	706	25.80	673	30.45	14	14.74	13	3.07	6	85.71	0	0	0	0	0	0	0	0
VIRTU Americas,																		
LLC(NITE)	649	23.72	512	23.17	58	61.05	78	18.40	1	14.29	0	0	0	0	0	0	0	0
G1 Execution																		
Services, LLC(ETMM)	492	17.98	479	21.67	11	11.58	2	0.47	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital,																		
LLC(JNST)	476	17.40	463	20.95	8	8.42	5	1.18	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US																		
Equities Exchange(EDGX)	161	5.88	0	0.00	1	1.05	160	37.74	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	68	2.49	0	0.00	1	1.05	67	15.80	0	0.00	0	0	0	0	0	0	0	0
Members																		
Exchange(MEMX)	55	2.01	0	0.00	0	0.00	55	12.97	0	0.00	0	0	0	0	0	0	0	0
UBS Securities,																		
LLC(UBSS)	28	1.02	27	1.22	0	0.00	1	0.24	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	25	0.91	0	0.00	0	0.00	25	5.90	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities,																		
LLC(SOHO)	25	0.91	25	1.13	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

September 2024

Option Contracts Summary

Non-Marketable Non-Directed Non-Directed Orders as % of All Orders a Warket Orders as % of Market Orders as % of Non-Directed Orders as % of Market Orders of Non-Directed Orders as % of Non-Directed Orders of Non-Directed Orders as % of Non-Directed Orders of Non-Dir Limit Orders as % of Non-Directed Orders Total Other Orders 154 37.11 4 0.96

Venues

directed Order Flow Orde	n-Directed ders	Non-Directed Orders(%)	Market Orders	Market Orders	Marketable Lim	it Marketable Limit Orders(%)	Non-Marketable Limit Orders	e Non-Marketab Limit Orders(%		Other Orders(Net Payment Paid/Received for (%) Market Orders(US)	Paid/Received for Market Orders(cents per D) hundred shares)	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 per hundred share	Net Payment	Net Payment Paid/Received for Other Orders(cents per hundred share	ts
Citadel Securities LLC(CDRG)	18	83	43.68	98	46.45	25	53.19	56	35.67	4	100.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ) Dash Financial	10	02	24.34	81	38.39	12	25.53	9	5.73	0	0.00	0	0	0	0	0	0	0	0
Technologies LLC(DASH)	•	62	14.80	22	10.43	6	12.77	34	21.66	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)		57	13.60	4	1.90	0	0.00	53	33.76	0	0.00	0	0	0	0	0	0	0	0

Net Payment

Net Payment

Net Payment

Morgan Stanley &

Company
LLC(MSCO) 15 3.58 6 2.84 4 8.51 5 3.18 0 0.00 0 0 0 0 0 0 0 0 0 0 0