

LEIGH BALDWIN & CO., LLC - Held NMS Stocks
and Options Order Routing Public Report
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3rd Quarter, 2024

July 2024

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
997	100.00	797	79.94	27	2.71	129	12.94	44	4.41

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)		306	25.67	258	32.33	4	14.81	14	4.33	30	68.18	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		272	22.82	215	26.94	13	48.15	32	9.91	12	27.27	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		173	14.51	165	20.68	5	18.52	3	0.93	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		144	12.08	0	0.00	0	0.00	144	44.58	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(UNST)		142	11.91	135	16.92	4	14.81	3	0.93	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		70	5.87	0	0.00	0	0.00	70	21.67	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		42	3.52	0	0.00	0	0.00	42	13.00	0	0.00	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)		15	1.26	13	1.63	1	3.70	1	0.31	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)		14	1.17	0	0.00	0	0.00	14	4.33	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		7	0.59	6	0.75	0	0.00	0	0.00	1	2.27	0	0	0	0	0	0	0

July 2024

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
2,622	100.00	1,929	73.57	103	3.93	558	21.28	32	1.22

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)
VIRTU Americas, LLC(NITE)		802	29.20	572	29.47	59	55.66	161	24.10	10	31.25	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)		597	21.73	548	28.23	21	19.81	11	1.65	17	53.13	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

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
404	100.00	230	56.93	33	8.17	141	34.90	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)		186	45.59	102	44.35	19	59.38	65	44.52	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		77	18.87	69	30.00	4	12.50	4	2.74	0	0.00	0	0	0	0	0	0	0
Dash Financial 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
Wolverine Execution Services LLC(WEXX)		56	13.73	12	5.22	1	3.13	43	29.45	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & 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

August 2024

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
965	100.00	817	84.66	20	2.07	100	10.36	28	2.90

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)
VIRTU Americas, LLC(NITE)		305	28.86	268	32.76	11	55.00	19	9.95	7	25.00	0	0	0	0	0	0	0

Citadel Securities LLC(CDRG)	268	25.35	223	27.26	6	30.00	20	10.47	19	67.86	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(UNST)	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)	92	8.70	0	0.00	0	0.00	92	48.17	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US 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

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
2,257	100.00	1,767	78.29	95	4.21	378	16.75	17	0.75

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)
VIRTU Americas, LLC(NITE)	744	32.15	559	31.46	57	58.76	124	29.31	4	23.53	0	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	511	22.08	477	26.84	11	11.34	11	2.60	12	70.59	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(UNST)	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)	285	12.32	261	14.69	16	16.49	8	1.89	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	132	5.70	0	0.00	0	0.00	132	31.21	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	69	2.98	0	0.00	1	1.03	68	16.08	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	55	2.38	0	0.00	0	0.00	55	13.00	0	0.00	0	0	0	0	0	0	0	0
StoneX Financial 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

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	
465	100.00	240	51.61	53	11.40		172	36.99	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)		242	50.63	143	59.58	25	47.17	74	40.00	0	0.00	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	0.00	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	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		66	13.81	48	20.00	14	26.42	4	2.16	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)		19	3.97	11	4.58	3	5.66	5	2.70	0	0.00	0	0	0	0	0	0	0

September 2024

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	
808	100.00	691	85.52	22	2.72		89	11.01	6	0.74

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)		238	25.98	215	31.07	8	34.78	10	5.13	5	83.33	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		169	18.45	144	20.81	8	34.78	17	8.72	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		157	17.14	151	21.82	4	17.39	2	1.03	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)		156	17.03	150	21.68	1	4.35	5	2.56	0	0.00	0	0	0	0	0	0	0
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	0	0
Cboe EDGX US Equities Exchange(EDGX)		44	4.80	0	0.00	0	0.00	44	22.56	0	0.00	0	0	0	0	0	0	0
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	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	0
Two Sigma Securities, LLC(SOHO)		11	1.20	10	1.45	0	0.00	1	0.51	0	0.00	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)		9	0.98	8	1.16	1	4.35	0	0.00	0	0.00	0	0	0	0	0	0	0

September 2024

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										
	2,658	100.00	2,209	83.11		92	3.46		350	13.17		7	0.26										
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)		706	25.80	673	30.45	14	14.74	13	3.07	6	85.71	0	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	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	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	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	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	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	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	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	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	0			
September 2024																							
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										
	415	100.00	211	50.84		46	11.08		154	37.11		4	0.96										
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)		183	43.68	98	46.45	25	53.19	56	35.67	4	100.00	0	0	0	0	0	0	0	0	0			
Susquehanna Capital Group(SUSQ)		102	24.34	81	38.39	12	25.53	9	5.73	0	0.00	0	0	0	0	0	0	0	0	0			
Dash Financial 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	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	0			

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
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