

LEIGH BALDWIN & CO., LLC - Held NMS Stocks  
and Options Order Routing Public Report  
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2nd Quarter, 2024

April 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
762	100.00	648	85.04	19	2.49	87	11.42	8	1.05

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(CDO)	269	33.88	232	35.80	5		26.32	26	21.85	6	75.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	204	25.69	171	26.39	12		63.16	20	16.81	1	12.50	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	136	17.13	124	19.14	2		10.53	10	8.40	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	119	14.99	110	16.98	0		0.00	9	7.56	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	20	2.52	0	0.00	0		0.00	20	16.81	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	16	2.02	0	0.00	0		0.00	16	13.45	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	14	1.76	0	0.00	0		0.00	14	11.76	0	0.00	0	0	0	0	0	0	0
Stonex Financial INC.(INTL)	5	0.63	4	0.62	0		0.00	1	0.84	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	5	0.63	4	0.62	0		0.00	1	0.84	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	4	0.50	3	0.46	0		0.00	0	0.00	1	12.50	0	0	0	0	0	0	0

April 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
2,157	100.00	1,515	70.24	95	4.40	524	24.29	23	1.07

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(CDO)	624	27.87	559	36.63	31		31.00	30	5.08	4	17.39	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	545	24.34	396	25.95	47		47.00	85	14.41	17	73.91	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	291	13.00	279	18.28	8		8.00	4	0.68	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	277	12.37	253	16.58	6		6.00	18	3.05	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	234	10.45	0	0.00	0		0.00	234	39.66	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	125	5.58	0	0.00	1		1.00	124	21.02	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)	75	3.35	0	0.00	0		0.00	75	12.71	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	17	0.76	12	0.79	1		1.00	3	0.51	1	4.35	0	0	0	0	0	0	0
Instinet	14	0.63	11	0.72	3		3.00	0	0.00	0	0.00	0	0	0	0	0	0	0
BlockCross(BLCK)	10	0.45	8	0.52	1		1.00	0	0.00	1	4.35	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)																		

April 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
380	100.00	179	47.11	49	12.89	142	37.37	10	2.63

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)		181	47.14	89	50.00	21	43.75	68	45.95	3	30.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	69	17.97	28	15.73	7	14.58	32	21.62	2	20.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	64	16.67	44	24.72	13	27.08	2	1.35	5	50.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	44	11.46	3	1.69	0	0.00	41	27.70	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	24	6.25	12	6.74	7	14.58	5	3.38	0	0.00	0	0	0	0	0	0	0	0
Interactive Brokers LLC(IBKR)	2	0.52	2	1.12	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

May 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
762	100.00	603	79.13	27	3.54	121	15.88	11	1.44

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)	240	29.63	174	28.86	14	50.00	44	26.19	8	72.73	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	210	25.93	180	29.85	7	25.00	21	12.50	2	18.18	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	139	17.16	129	21.39	3	10.71	7	4.17	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	111	13.70	105	17.41	3	10.71	3	1.79	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	35	4.32	0	0.00	1	3.57	34	20.24	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	30	3.70	0	0.00	0	0.00	30	17.86	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	22	2.72	0	0.00	0	0.00	22	13.10	0	0.00	0	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)	7	0.86	7	1.16	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	7	0.86	0	0.00	0	0.00	7	4.17	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	6	0.74	6	1.00	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

May 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
2,175	100.00	1,526	70.16	97	4.46	546	25.10	6	0.28

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)	629	27.44	405	26.40	56	53.33	167	25.81	1	16.67	0	0	0	0	0	0	0	0

Citadel Securities LLC(CDRG)	496	21.64	454	29.60	20	19.05	17	2.63	5	83.33	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	358	15.62	338	22.03	6	5.71	14	2.16	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	314	13.70	295	19.23	13	12.38	6	0.93	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	194	8.46	0	0.00	0	0.00	194	29.98	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	120	5.24	0	0.00	0	0.00	120	18.55	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	65	2.84	0	0.00	0	0.00	65	10.05	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	27	1.18	0	0.00	0	0.00	27	4.17	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	26	1.13	0	0.00	0	0.00	26	4.02	0	0.00	0	0	0	0	0	0	0	0
StoneX Financial INC.(NTL)	17	0.74	14	0.91	2	1.90	1	0.15	0	0.00	0	0	0	0	0	0	0	0

May 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
313	100.00	132	42.17	47	15.02	

Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
132	42.17	2
		0.64

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)	145	46.18	65	49.24	24		48.98	54	41.22	2	100.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	59	18.79	15	11.36	12		24.49	32	24.43	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	58	18.47	46	34.85	9		18.37	3	2.29	0	0.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	41	13.06	2	1.52	1		2.04	38	29.01	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	11	3.50	4	3.03	3		6.12	4	3.05	0	0.00	0	0	0	0	0	0	0

June 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
844	100.00	641	75.95	16	1.90	

Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
174	20.62	13
		1.54

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)	245	26.63	193	30.11	7		43.75	36	14.40	9	69.23	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	238	25.87	190	29.64	7		43.75	39	15.60	2	15.38	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	144	15.65	127	19.81	1		6.25	16	6.40	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)	140	15.22	120	18.72	1		6.25	19	7.60	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	63	6.85	0	0.00	0		0.00	63	25.20	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	42	4.57	0	0.00	0		0.00	42	16.80	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)	19	2.07	0	0.00	0		0.00	19	7.60	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	14	1.52	0	0.00	0		0.00	14	5.60	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	8	0.87	5	0.78	0		0.00	1	0.40	2	15.38	0	0	0	0	0	0	0
StoneX Financial INC.(NTL)	5	0.54	4	0.62	0		0.00	1	0.40	0	0.00	0	0	0	0	0	0	0

June 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
2,141	100.00	1,458	68.10	99	4.62	573	26.76	11	0.51

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)
VRTUJ Americas, LLC(NTE)	663	30.25	429	29.32	64		64.00	166	26.86	4	36.36	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	496	22.63	451	30.83	16		16.00	23	3.72	6	54.55	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	300	13.69	276	18.87	7		7.00	17	2.75	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	281	12.82	262	17.91	10		10.00	9	1.46	0	0.00	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	203	9.26	0	0.00	0		0.00	203	32.85	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ) Members	90	4.11	0	0.00	0		0.00	90	14.56	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	67	3.06	0	0.00	0		0.00	67	10.84	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	21	0.96	18	1.23	1		1.00	1	0.16	1	9.09	0	0	0	0	0	0	0
Choe BZX U.S. Equities Exchange(BATS)	20	0.91	0	0.00	0		0.00	20	3.24	0	0.00	0	0	0	0	0	0	0
	13	0.59	0	0.00	0		0.00	13	2.10	0	0.00	0	0	0	0	0	0	0

June 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
406	100.00	176	43.35	39	9.61	187	46.06	4	0.99

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)	194	47.20	90	50.85	24		68.57	80	41.03	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	98	23.84	33	18.64	5		14.29	56	28.72	4	100.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	67	16.30	9	5.08	1		2.86	57	29.23	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	38	9.25	33	18.64	4		11.43	1	0.51	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	14	3.41	12	6.78	1		2.86	1	0.51	0	0.00	0	0	0	0	0	0	0