LEIGH BALDWIN & CO., LLC. - Held NMS Stocks and Options Order Routing Public Report Generated on Fri Jul 08 2022 08:59:11 GMT-4

2nd Quarter, 2022

April 2022

S&P 500 Stocks Summary

| Non-Directed | Non-

Venues

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directed Orders(%)	Market Orders	Market Orde	Marketable Limit rs(%) Orders	Marketable Limit Orders(%)	Non-Marl Limit Ord			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)	Limit Orders(cents	Net Payment Paid/Received for Other Orders(USD)		nts
LLC(CDRG)	291	31.36	258	36.75	8	25.00	18	9.89	7	58.33	0	0	0	0	0	0	0	0
VIRTU Americas,																		
LLC(NITE)	214	23.06	166	23.65	11	34.38	34	18.68	3	25.00	0	0	0	0	0	0	0	0
Jane Street Capital,																		
LLC(JNST)	187	20.15	175	24.93	5	15.63	7	3.85	0	0.00	0	0	0	0	0	0	0	0
G1 Execution																		
Services,	405	44.34	03	42.25	-	45.63		2.20		0.22	•	•	•	•	•	•	•	
LLC(ETMM)	105	11.31	93	13.25	5	15.63	ь	3.30	1	8.33	U	U	U	U	U	U	U	U
NASDAQ Execution Services, LLC(NSDQ) Cboe EDGX US Equities	53	5.71	0	0.00	2	6.25	51	28.02	0	0.00	0	0	0	0	0	0	0	0
Exchange(EDGX)	41	4.42	0	0.00	0	0.00	41	22.53	0	0.00	0	0	0	0	0	0	0	0
New York Stock																		
Exchange(NYSE)	16	1.72	0	0.00	0	0.00	16	8.79	0	0.00	0	0	0	0	0	0	0	0
Members																		
Exchange(MEMX)	9	0.97	0	0.00	0	0.00	9	4.95	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	7	0.75	6	0.85	1	3.13	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities,																		
LLC(UBSS)	4	0.43	4	0.57	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

April 2022

Non-S&P 500 Stocks Summary

100.00

Non-Directed Non-Directed Non-Directed Non-Directed Orders as % of All Order Non-Directed Orders as % of All Order Non-Directed Non-Dir

79.51

117

8.15

Non-Marketable
Limit Orders as % of Other Orders as % Non-Directed Orders
Non-Directed Orders
1 1.122 16 1.11

Venues

										Net Payment	Paid/Received for Market	Net Payment Paid/Received for	Paid/Received for Marketable Limit		Paid/Received for Non-Marketable	Net Payment	Net Payment Paid/Received for	,
Venue - Non- Non-Directed	Non-Directed	d .		Marketable Lin	nit	Non-Marketable	Non-Marketa	ble		Paid/Received for	Orders(cents per	Marketable Limit	Orders(cents per	Non-Marketable	Limit Orders(cents	Paid/Received for	Other Orders(cen	ts
directed Order Flow Orders	Orders(%)	Market Orders	Market Ord	ers(%) 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 share	es)
Citadel Securities																		
LLC(CDRG)	496	31.27	433	37.98	32	26.89	22	8.46	9 13	.43	0	0	0	0	0	0	0	0
Jane Street Capital,																		
LLC(JNST)	303	19.10	277	24.30	23	19.33	3	1.15	0 0	.00	0	0	0	0	0	0	0	0
VIRTU Americas,																		
LLC(NITE)	295	18.60	221	19.39	48	40.34	22	8.46	4 5	.97	0	0	0	0	0	0	0	0

Net Payment

Net Payment

Net Payment

G1 Execution																		
Services, LLC(ETMM)	210	13.24	189	16.58	11	9.24	0	3.46	1	1.49	0	0	0	0	0	0	0	0
Choe EDGX US	210	13.24	105	10.36	11	3.24	9	3.40	1	1.45	Ü	Ü	Ü	Ü	Ü	Ü	Ü	U
Equities Exchange(EDGX)	67	4.22	0	0.00	0	0.00	67	25.77	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution																		
Services, LLC(NSDQ) Instinet	66	4.16	0	0.00	3	2.52	63	24.23	0	0.00	0	0	0	0	0	0	0	0
BlockCross(BLKX)	51	3.22	0	0.00	0	0.00	0	0.00	51	76.12	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	35	2.21	0	0.00	0	0.00	35	13.46	0	0.00	0	0	0	0	0	0	0	0
Members																		
Exchange(MEMX)	18	1.13	0	0.00	0	0.00	18	6.92	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	15	0.95	0	0.00	0	0.00	15	5.77	0	0.00	0	0	0	0	0	0	0	0

April 2022

Option Contracts Summary

| Non-Direct | Non

Venues

	Non-Directed	Non-Directe			Marketable I		Non-Marketable				Net Payment Paid/Received for		Paid/Received for Marketable Limit	Orders(cents per	Paid/Received for Non-Marketable	Limit Orders(cents			:s
directed Order Flow	Orders	Orders(%)	Market Orders	Market Or	rders(%) Orders	Marketable Limit Orders(%)	Limit Orders	Limit Orders(9	%) Other Orders	Other Orders(%	%) Market Orders(US)	SD) hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares) Other Orders(USD)	per hundred shares	s)
Citadel Securities																			
LLC(CDRG)		165	43.31	56	52.83	33	43.42	75	44.38	1	3.33	0	0	0	0	0	0	0	0
Susquehanna																			
Capital																			
Group(SUSQ)		98	25.72	29	27.36	32	42.11	8	4.73	29	96.67	0	0	0	0	0	0	0	0
Wolverine																			
Execution Services																			
LLC(WEXX)		57	14.96	3	2.83	1	1.32	53	31.36	0	0.00	0	0	0	0	0	0	0	0
Dash Financial																			
Technologies																			
LLC(DASH)		48	12.60	12	11.32	9	11.84	27	15.98	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley &																			
Company																			
LLC(MSCO)		13	3.41	6	5.66	1	1.32	6	3.55	0	0.00	0	0	0	0	0	0	0	0

Net Payment

Net Payment

Net Payment

Net Payment

Net Payment

Net Payment

May 2022

S&P 500 Stocks Summary

Non-Directed Market Orders as % of Non-Directed Orders as % of All Order 1 Market Orders as % of Non-Directed Orde

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	Non-Directed	i		Marketable Limit		Non-Marketable	Non-Marketal	ole		Paid/Received for	Orders(cents per	Marketable Limit	Orders(cents per	Non-Marketable	Limit Orders(cents	Paid/Received for	Other Orders(cent	is
directed Order Flow Orders	Orders(%)	Market Orders	Market Order	s(%) Orders	Marketable Limit Orders(%)	Limit Orders	Limit Orders(9	6) Other Orders	Other Orders(%)	Market Orders(USE) hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares) Other Orders(USD)	per hundred share	as)
Citadel Securities																		
LLC(CDRG)	403	37.56	357	41.18	7	25.93	31	18.67	8 61	.54	0	0	0	0 (0	0	0	0
VIRTU Americas,																		
LLC(NITE)	265	24.70	227	26.18	9	33.33	25	15.06	4 30	.77	0	0	0	0 (0	0	0	0
G1 Execution																		
Services,																		
LLC(ETMM)	160	14.91	144	16.61	4	14.81	12	7.23	0 0	.00	0	0	0	0 (0	0	0	0

Jane Street Capital, LLC(JNST)	139	12.95	125	14.42	6	22.22	8	4.82	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution																		
Services, LLC(NSDQ)	38	3.54	0	0.00	0	0.00	38	22.89	0	0.00	0	0	0	0	0	0	0	0
New York Stock																		
Exchange(NYSE)	20	1.86	0	0.00	0	0.00	20	12.05	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US																		
Equities					_													
Exchange(EDGX)	17	1.58	0	0.00	0	0.00	17	10.24	0	0.00	0	0	0	0	0	0	0	0
Members																_		_
Exchange(MEMX)	14	1.30	0	0.00	0	0.00	14	8.43	0	0.00	0	U	0	0	0	0	0	0
Two Sigma Securities,																		
LLC(SOHO)	12	1.12	10	1.15	4	3.70		0.60	0	0.00	0		0	0	0	0	0	0
UBS Securities,	12	1.12	10	1.15	1	3.70	1	0.00	U	0.00	U	U	U	U	U	U	U	U
LLC(UBSS)	5	0.47	4	0.46	0	0.00	0	0.00	1	7.69	0	0	0	0	0	0	0	0
LLC(OD33)	3	0.47	-	0.40	U	0.00	U	0.00	-	7.05	U	U	U	U	U	U	U	U

May 2022

Non-S&P 500 Stocks Summary

Non-Marketable Non-Directed Orders as % of All Orders of Non-Directed Orders Limit Orders as % of Other Orders as % Non-Directed Orders Total Other Orders Orders 11.68 10

Venues

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directed Orders(%)	Market Orders	Market Orders	Marketable Limit (%) Orders	Marketable Limit Orders(%)	Non-Marketab Limit Orders	le 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 Paid/Received for s) Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred share	its
LLC(CDRG)	447	31.86	399	35.78	14	23.73	29	14.87	5	14.71	0	0	0	0	0	0	0	0
VIRTU Americas,																		
LLC(NITE)	355	25.30	266	23.86	33	55.93	51	26.15	5	14.71	0	0	0	0	0	0	0	0
G1 Execution																		
Services,																		
LLC(ETMM)	236	16.82	219	19.64	8	13.56	9	4.62	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital,							_											
LLC(JNST)	224	15.97	216	19.37	3	5.08	5	2.56	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities																		
Exchange(EDGX)	37	2.64	0	0.00	0	0.00	37	18.97	0	0.00	0	n	n	0	0	0	n	0
Instinet	37	2.04	Ü	0.00	ū	0.00	37	10.57	Ü	0.00	0	0	o .	· ·	· ·	0	· ·	Ü
BlockCross(BLKX)	24	1.71	0	0.00	0	0.00	0	0.00	24	70.59	0	0	0	0	0	0	0	0
NASDAQ Execution																		
Services, LLC(NSDQ)	20	1.43	0	0.00	0	0.00	20	10.26	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	17	4.24	0	0.00	0	0.00	17	0.73	0	0.00	•	•	0	•	•	•	•	
Two Sigma	1/	1.21	U	0.00	U	0.00	17	8.72	U	0.00	U	U	U	U	U	U	U	U
Securities,																		
LLC(SOHO)	15	1.07	13	1.17	0	0.00	2	1.03	0	0.00	0	0	0	0	0	0	0	0
Members	-	-	-		-		=		-				-	-	-			
Exchange(MEMX)	14	1.00	0	0.00	0	0.00	14	7.18	0	0.00	0	0	0	0	0	0	0	0

May 2022

Option Contracts Summary

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

 175
 44.87
 22
 5.64

Venues

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directe Orders(%)	d Market Orders	Market Orders(Marketable Limit %) Orders	Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketa		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(cents per hundred shares	
LLC(CDRG)	171	41.91	52 4	46.85	33	40.24	85	44.04	1	4.55	0	0	0	0	0	0	0	0
Susquehanna																		
Capital Group(SUSQ)	98	24.02	30 2	27.03	32	39.02	15	7.77	21	95.45	0	0	0	0	0	0	0	0
Wolverine Execution Services																		
LLC(WEXX)	64	15.69	4	3.60	1	1.22	59	30.57	0	0.00	0	0	0	0	0	0	0	0
Dash Financial																		
Technologies LLC(DASH)	61	14.95	21 1	18.92	13	15.85	27	13.99	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley &																		
Company							_											_
LLC(MSCO)	14	3.43	4	3.60	3	3.66	/	3.63	U	0.00	U	U	U	U	U	0 '	U	0

June 2022

S&P 500 Stocks

Non-Marketable Market Orders as % Marketable Limit Limit Orders as % of Other Orders as % Total Non-Directed Orders as % of All Orders as % of All Market Orders Orders Unit Orders Directed Orders as % of All Non-Directed Orders Orde Non-Directed of Non-Di Orders Total Other Orders Orders 117 13.86 14 of Non-Directed

Venues

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directed Orders(%)	Market Orders	: Market Orde	Marketable Limit rs(%) Orders	Marketable Limit Orders(%)		on-Marketable mit Orders	Non-Marketabl Limit Orders(%)		Other Orders(Net Payment Paid/Received for Market Orders(U:	Net Payment Paid/Received for Market 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)	Limit Orders(cents	Net Payment		nts
LLC(CDRG)	260	28.70	231	32.86	4	36.36	1	.6	8.99	9	64.29	0	0	0	0	0	0	0	0
VIRTU Americas,					_			_				0							
LLC(NITE) Jane Street Capital,	185	20.42	144	20.48	1	9.09	3	37	0.79	3	21.43	U	0	0	0	0	0	0	0
LLC(JNST)	176	19.43	157	22.33	3	27.27	1	.6	8.99	0	0.00	0	0	0	0	0	0	0	0
G1 Execution																			
Services, LLC(ETMM)	165	18.21	153	21.76	2	18.18	1	.0	5.62	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	49	5.41	0	0.00	0	0.00	4	19 :	7.53	0	0.00	0	0	0	0	0	0	0	0
New York Stock	49	5.41	Ü	0.00	·	0.00	*		.7.55	U	0.00	U	· ·	O .	U	· ·	· ·	O .	U
Exchange(NYSE) Cboe EDGX US	22	2.43	0	0.00	1	9.09	2	11 :	1.80	0	0.00	0	0	0	0	0	0	0	0
Equities Exchange(EDGX) Two Sigma	19	2.10	0	0.00	0	0.00	1	.9	0.67	0	0.00	0	0	0	0	0	0	0	0
Securities, LLC(SOHO) UBS Securities,	11	1.21	10	1.42	0	0.00		0	0.00	1	7.14	0	0	0	0	0	0	0	0
LLC(UBSS) Members	10	1.10	8	1.14	0	0.00		1	0.56	1	7.14	0	0	0	0	0	0	0	0
Exchange(MEMX)	9	0.99	0	0.00	0	0.00		9	5.06	0	0.00	0	0	0	0	0	0	0	0

June 2022

Non-S&P 500 Stocks

Other Orders as % Non-Directed Market Orders as % Marketable Limit Limit Orders as % of Total Non-Directed Orders s % of All Orders Orders s % of Sun-Directed Orders s % of Mon-Directed Orde Non-Directed Orders Total Other Orders of Non-Directed Orders 5 Total Other Orders 6 Total Other Orders 6 Total Other Orders 6 Total Other Orders 7 Total Other Other Other Other Other Other Other Ot Venues

Venue - Non- directed Order Flow Orders Citadel Securities	Non-Directed Orders(%)	Market Orders	Market Orde	Marketable Limi rs(%) Orders	it Marketable Limit Orders(%)	Non-Marketable Limit Orders	Non-Marketal		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 shares	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cents per hundred shares	s
LLC(CDRG)	452	29.72	415	35.87	22	29.33	11	4.35	4	11.11	0	0	0	0	0	0	0	0
VIRTU Americas,																		
LLC(NITE)	311	20.45	249	21.52	29	38.67	33	13.04	0	0.00	0	0	0	0	0	0	0	0
G1 Execution																		
Services,																		
LLC(ETMM)	286	18.80	262	22.64	16	21.33	7	2.77	1	2.78	0	0	0	0	0	0	0	0
Jane Street Capital,																		
LLC(JNST)	223	14.66	210	18.15	7	9.33	6	2.37	0	0.00	0	0	0	0	0	0	0	0
Choe EDGX US																		
Equities																		
Exchange(EDGX)	68	4.47	0	0.00	0	0.00	68	26.88	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution																		
Services, LLC(NSDQ)	43	2.83	0	0.00	1	1.33	42	16.60	0	0.00	0	0	0	0	0	0	0	0
New York Stock																		
Exchange(NYSE)	33	2.17	0	0.00	0	0.00	33	13.04	0	0.00	0	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLKX)	31	2.04	0	0.00	0	0.00	0	0.00	31	86.11	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	26	1.71	0	0.00	0	0.00	26	10.28	0	0.00	0	0	0	0	0	0	0	0
Members																		
Exchange(MEMX)	26	1.71	0	0.00	0	0.00	26	10.28	0	0.00	0	0	0	0	0	0	0	0

Net Payment

Net Payment

Net Payment

Net Payment

Net Payment

Net Payment

June 2022

Option Contracts

Non-Directed Non-Directed Orders as % of Non-Directed Orde

Venues

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directed Orders(%)	Market Orders	Market Order	Marketable Limi	it Marketable Limit Orders(%)	Non-Marketable Limit Orders	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)			Net Payment Paid/Received for Other Orders(cent per hundred share	ts
LLC(CDRG)	119	37.78	38	41.30	28	38.36	53	40.77	0	0.00	0	0	0	0	0 (0	0	0
Dash Financial Technologies																		
LLC(DASH)	75	23.81	32	34.78	17	23.29	26	20.00	0	0.00	0	0	0	0	0 (0	0	0
Susquehanna Capital																		
Group(SUSQ)	64	20.32	16	17.39	21	28.77	9	6.92	18 9	90.00	0	0	0	0	0)	0	0
Wolverine																		
Execution Services LLC(WEXX)	44	13.97	4	4.35	3	4.11	37	28.46	0	0.00	0	0	0	0	0 ()	0	0
Morgan Stanley &																		
Company LLC(MSCO)	11	3.49	2	2.17	4	5.48	5	3.85	0	0.00	0	0	0	0	0)	0	0
Interactive Brokers LLC(IBKR)	2	0.63	0	0.00	0	0.00	0	0.00	2 1	10.00	0	0	0	0	0)	0	0