

LEIGH BALDWIN & CO., LLC. - Held NMS Stocks
and Options Order Routing Public Report
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3rd Quarter, 2022

July 2022

S&P 500 Stocks
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders		Market Orders as % of Non-Directed Orders		Marketable Limit Orders as % of Non-Directed Orders		Non-Marketable Limit Orders as % of Non-Directed Orders		Other Orders as % of Non-Directed Orders		
	655	100.00	559	85.34	12	1.83		75	11.45	9	1.37

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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
Citadel Securities LLC(CDRG)		227	31.57	197	35.24	2	16.67	21	15.11	7	77.78	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		141	19.61	123	22.00	5	41.67	11	7.91	2	22.22	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		132	18.36	123	22.00	1	8.33	8	5.76	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)		113	15.72	100	17.89	4	33.33	9	6.47	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		41	5.70	0	0.00	0	0.00	41	29.50	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		26	3.62	0	0.00	0	0.00	26	18.71	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		17	2.36	0	0.00	0	0.00	17	12.23	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		13	1.81	12	2.15	0	0.00	1	0.72	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		6	0.83	4	0.72	0	0.00	2	1.44	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)		3	0.42	0	0.00	0	0.00	3	2.16	0	0.00	0	0	0	0	0	0	0

July 2022

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	
1,065	100.00	833	78.22	59	5.54		161	15.12	12	1.13

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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
Citadel Securities LLC(CDRG)		328	28.20	285	34.25	20	33.33	11	4.68	12	33.33	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		232	19.95	208	25.00	13	21.67	11	4.68	0	0.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		227	19.52	182	21.88	15	25.00	30	12.77	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)		154	13.24	143	17.19	9	15.00	2	0.85	0	0.00	0	0	0	0	0	0	0

Cboe EDGX US Equities Exchange(EDGX)	75	6.45	0	0.00	0	0.00	75	31.91	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	50	4.30	0	0.00	0	0.00	50	21.28	0	0.00	0	0	0	0	0	0	0	0
Instinet	25	2.15	0	0.00	1	1.67	0	0.00	24	66.67	0	0	0	0	0	0	0	0
BlockCross(BLKK)	20	1.72	0	0.00	0	0.00	20	8.51	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	16	1.38	0	0.00	0	0.00	16	6.81	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	13	1.12	0	0.00	0	0.00	13	5.53	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)																		

July 2022

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	
336	100.00	123	36.61	64	19.05		136	40.48	13	3.87

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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
Citadel Securities LLC(CDRG)		142	41.64	57	46.34	31	48.44	52	36.88	2	15.38	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)		65	19.06	23	18.70	17	26.56	25	17.73	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		62	18.18	31	25.20	14	21.88	6	4.26	11	84.62	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)		60	17.60	8	6.50	0	0.00	52	36.88	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)		12	3.52	4	3.25	2	3.13	6	4.26	0	0.00	0	0	0	0	0	0	0

August 2022

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	
881	100.00	795	90.24	17	1.93		59	6.70	10	1.14

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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
Citadel Securities LLC(CDRG)		301	31.89	270	33.96	9	52.94	13	10.66	9	90.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		231	24.47	208	26.16	5	29.41	17	13.93	1	10.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		191	20.23	181	22.77	2	11.76	8	6.56	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)		118	12.50	116	14.59	1	5.88	1	0.82	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		43	4.56	0	0.00	0	0.00	43	35.25	0	0.00	0	0	0	0	0	0	0

New York Stock Exchange(NYSE)	20	2.12	0	0.00	0	0.00	20	16.39	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	18	1.91	17	2.14	0	0.00	1	0.82	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	15	1.59	0	0.00	0	0.00	15	12.30	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	4	0.42	0	0.00	0	0.00	4	3.28	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	3	0.32	3	0.38	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

August 2022

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									
	1,712	100.00	1,412	82.48	78	4.56	211	12.32	11	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)		566	31.50	499	35.31	21	26.58	37	13.45	9	30.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		420	23.37	393	27.81	14	17.72	13	4.73	0	0.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		390	21.70	306	21.66	36	45.57	46	16.73	2	6.67	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)		209	11.63	197	13.94	7	8.86	5	1.82	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		75	4.17	0	0.00	0	0.00	75	27.27	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		50	2.78	0	0.00	1	1.27	49	17.82	0	0.00	0	0	0	0	0	0	0
Instinet		19	1.06	0	0.00	0	0.00	0	0.00	19	63.33	0	0	0	0	0	0	0
BlockCross(BLKX)		19	1.06	0	0.00	0	0.00	19	6.91	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		19	1.06	0	0.00	0	0.00	16	5.82	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)		16	0.89	0	0.00	0	0.00	14	5.09	0	0.00	0	0	0	0	0	0	0
NYSE Arca(ARCA)		14	0.78	0	0.00	0	0.00											

August 2022

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									
	352	100.00	121	34.38	94	26.70	125	35.51	12	3.41								

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)		158	44.13	69	57.02	45	47.87	44	33.59	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		66	18.44	28	23.14	22	23.40	4	3.05	12	100.00	0	0	0	0	0	0	0

Wolverine Execution Services LLC(WEXX)	61	17.04	7	5.79	1	1.06	53	40.46	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	59	16.48	15	12.40	20	21.28	24	18.32	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	14	3.91	2	1.65	6	6.38	6	4.58	0	0.00	0	0	0	0	0	0	0	0

September 2022

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
630	100.00	565	89.68	11	1.75	33	5.24	21	3.33

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)		253	35.29	229	37.54	5	45.45	5	6.67	14	66.67	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		166	23.15	158	25.90	1	9.09	7	9.33	0	0.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		153	21.34	137	22.46	5	45.45	5	6.67	6	28.57	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)		77	10.74	72	11.80	0	0.00	5	6.67	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		31	4.32	0	0.00	0	0.00	31	41.33	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		13	1.81	12	1.97	0	0.00	0	0.00	1	4.76	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		10	1.39	0	0.00	0	0.00	10	13.33	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		8	1.12	0	0.00	0	0.00	8	10.67	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)		4	0.56	0	0.00	0	0.00	4	5.33	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		2	0.28	2	0.33	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

September 2022

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
1,327	100.00	1,117	84.17	49	3.69	145	10.93	16	1.21

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)		475	33.12	434	37.64	18	34.62	17	8.46	6	21.43	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		339	23.64	286	24.80	21	40.38	24	11.94	8	28.57	0	0	0	0	0	0	0

G1 Execution Services, LLC(ETMM)	305	21.27	291	25.24	10	19.23	3	1.49	1	3.57	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	132	9.21	123	10.67	2	3.85	7	3.48	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	61	4.25	0	0.00	0	0.00	61	30.35	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	39	2.72	0	0.00	0	0.00	39	19.40	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	18	1.26	0	0.00	0	0.00	18	8.96	0	0.00	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	17	1.19	0	0.00	0	0.00	17	8.46	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	16	1.12	0	0.00	1	1.92	15	7.46	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	13	0.91	13	1.13	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

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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
306	100.00	88	28.76	79	25.82	126	41.18	13	4.25

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(cent per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cent per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred shares)
Citadel Securities LLC(CDRG)	143	44.41	39	43.33	41	48.81	62	45.93	1	7.69	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	59	18.32	17	18.89	13	15.48	29	21.48	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	59	18.32	16	17.78	25	29.76	6	4.44	12	92.31	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	40	12.42	8	8.89	0	0.00	32	23.70	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	21	6.52	10	11.11	5	5.95	6	4.44	0	0.00	0	0	0	0	0	0	0	0