

LEIGH BALDWIN & CO., LLC - Held NMS Stocks
and Options Order Routing Public Report
Generated on Tue Jul 11 2023 11:07:50 GMT-4
EDT

2nd Quarter, 2023

April 2023

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	
	Total Market Orders		Total Market Orders		Total Non-Marketable Limit Orders		Total Non-Marketable Limit Orders		Total Other Orders	
633	100.00	522	82.46	20	3.16	69	10.90	22	3.48	

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)
VIRTU Americas, LLC(NITE)		208	31.90	175	33.52	7	35.00	18	20.45	8	36.36	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)		204	31.29	165	31.61	7	35.00	19	21.59	13	59.09	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		124	19.02	117	22.41	3	15.00	4	4.55	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)		53	8.13	46	8.81	3	15.00	4	4.55	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		15	2.30	0	0.00	0	0.00	15	17.05	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		14	2.15	0	0.00	0	0.00	14	15.91	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		11	1.69	11	2.11	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		10	1.53	0	0.00	0	0.00	10	11.36	0	0.00	0	0	0	0	0	0	0
StoneX Financial INC.(INTL)		6	0.92	6	1.15	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)		4	0.61	0	0.00	0	0.00	4	4.55	0	0.00	0	0	0	0	0	0	0

April 2023

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	
1,244	100.00	1,114	89.55	35	2.81		81	6.51	14	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)		445	34.18	418	37.56	10	28.57	7	5.56	10	35.71	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		348	26.73	317	28.48	17	48.57	10	7.94	4	14.29	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		265	20.35	262	23.54	3	8.57	0	0.00	0	0.00	0	0	0	0	0	0	0

Jane Street Capital, LLC(JNST)	91	6.99	86	7.73	3	8.57	2	1.59	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	37	2.84	0	0.00	0	0.00	37	29.37	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	35	2.69	0	0.00	0	0.00	35	27.78	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	20	1.54	18	1.62	1	2.86	1	0.79	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	16	1.23	0	0.00	0	0.00	16	12.70	0	0.00	0	0	0	0	0	0	0	0
Instinet	14	1.08	0	0.00	0	0.00	0	0.00	14	50.00	0	0	0	0	0	0	0	0
BlockCross(BLKX)	14	1.08	0	0.00	0	0.00	0	0.00	14	50.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	12	0.92	0	0.00	0	0.00	12	9.52	0	0.00	0	0	0	0	0	0	0	0

April 2023

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
310	100.00	116	37.42	37	11.94	116	37.42	41	13.23

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)		115	36.51	61	53.51	16	44.44	38	30.65	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		90	28.57	31	27.19	16	44.44	3	2.42	40	97.56	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)		64	20.32	10	8.77	0	0.00	54	43.55	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)		34	10.79	8	7.02	1	2.78	24	19.35	1	2.44	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)		12	3.81	4	3.51	3	8.33	5	4.03	0	0.00	0	0	0	0	0	0	0

May 2023

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
873	100.00	762	87.29	13	1.49	85	9.74	13	1.49

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)		323	35.26	296	38.85	2	15.38	18	14.17	7	50.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		253	27.62	225	29.53	9	69.23	14	11.02	5	35.71	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		152	16.59	145	19.03	2	15.38	5	3.94	0	0.00	0	0	0	0	0	0	0

Jane Street Capital, LLC(JNST)	82	8.95	79	10.37	0	0.00	3	2.36	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	27	2.95	0	0.00	0	0.00	27	21.26	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	26	2.84	0	0.00	0	0.00	26	20.47	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	24	2.62	0	0.00	0	0.00	24	18.90	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	14	1.53	12	1.57	0	0.00	1	0.79	1	7.14	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	9	0.98	0	0.00	0	0.00	9	7.09	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	5	0.55	5	0.66	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

May 2023

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
1,626	100.00	1,443	88.75	33	2.03	140	8.61	10	0.62

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)		582	34.11	558	38.72	4	11.76	12	6.00	8	25.81	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		490	28.72	442	30.67	24	70.59	22	11.00	2	6.45	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		253	14.83	245	17.00	2	5.88	6	3.00	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)		169	9.91	160	11.10	2	5.88	7	3.50	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		56	3.28	0	0.00	0	0.00	56	28.00	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		34	1.99	0	0.00	1	2.94	33	16.50	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)		28	1.64	0	0.00	0	0.00	28	14.00	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		28	1.64	26	1.80	0	0.00	2	1.00	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		23	1.35	0	0.00	0	0.00	23	11.50	0	0.00	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLKX)		21	1.23	0	0.00	0	0.00	0	0.00	21	67.74	0	0	0	0	0	0	0

May 2023

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
382	100.00	194	50.79	46	12.04	118	30.89	24	6.28

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(cenths per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cenths per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cenths per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cenths per hundred shares)
Citadel Securities LLC(CDRG)		162	41.97	96	48.98	23	50.00	43	35.83	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		95	24.61	53	27.04	12	26.09	6	5.00	24	100.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)		64	16.58	17	8.67	4	8.70	43	35.83	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)		42	10.88	16	8.16	3	6.52	23	19.17	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)		23	5.96	14	7.14	4	8.70	5	4.17	0	0.00	0	0	0	0	0	0	0

June 2023

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
840	100.00	663	78.93	21	2.50	141	16.79	15	1.79

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(cenths per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cenths per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cenths per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cenths per hundred shares)
Citadel Securities LLC(CDRG)		332	38.60	271	40.87	8	38.10	42	26.25	11	68.75	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		220	25.58	177	26.70	8	38.10	31	19.38	4	25.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		130	15.12	114	17.19	2	9.52	14	8.75	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)		100	11.63	82	12.37	3	14.29	15	9.38	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		24	2.79	0	0.00	0	0.00	24	15.00	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		19	2.21	17	2.56	0	0.00	2	1.25	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		17	1.98	0	0.00	0	0.00	17	10.63	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)		9	1.05	0	0.00	0	0.00	9	5.63	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		5	0.58	0	0.00	0	0.00	5	3.13	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		3	0.35	2	0.30	0	0.00	1	0.63	0	0.00	0	0	0	0	0	0	0

June 2023

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
1,619	100.00	1,336	82.52	53	3.27	210	12.97	20	1.24

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(cenths per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cenths per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cenths per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cenths per hundred shares)
Citadel Securities LLC(CDRG)		553	32.40	516	38.65	9	16.98	15	5.36	13	33.33	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		422	24.72	367	27.49	33	62.26	17	6.07	5	12.82	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		247	14.47	238	17.83	3	5.66	6	2.14	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)		191	11.19	182	13.63	7	13.21	2	0.71	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		103	6.03	0	0.00	0	0.00	103	36.79	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		54	3.16	0	0.00	0	0.00	54	19.29	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)		39	2.28	0	0.00	0	0.00	39	13.93	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		34	1.99	0	0.00	0	0.00	34	12.14	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		24	1.41	22	1.65	0	0.00	1	0.36	1	2.56	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)		19	1.11	0	0.00	0	0.00	0	0.00	19	48.72	0	0	0	0	0	0	0

June 2023

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
436	100.00	163	37.39	66	15.14	151	34.63	56	12.84

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(cenths per hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cenths per hundred shares)	Net Payment Paid/Received for Non-Marketable Limit Orders(USD)	Net Payment Paid/Received for Non-Marketable Limit Orders(cenths per hundred shares)	Net Payment Paid/Received for Other Orders(USD)	Net Payment Paid/Received for Other Orders(cenths per hundred shares)
Citadel Securities LLC(CDRG)		220	46.12	86	52.76	45	66.18	82	43.16	7	12.50	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		114	23.90	45	27.61	15	22.06	7	3.68	47	83.93	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)		65	13.63	10	6.13	1	1.47	54	28.42	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)		64	13.42	17	10.43	3	4.41	42	22.11	2	3.57	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)		14	2.94	5	3.07	4	5.88	5	2.63	0	0.00	0	0	0	0	0	0	0