

LEIGH BALDWIN & CO., LLC - Held NMS Stocks
and Options Order Routing Public Report
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4th Quarter, 2023

October 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	
917	100.00	799	87.13	19	2.07		90	9.81	9	0.98

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)		329	34.31	296	37.09	3	15.79	23	17.83	7	53.85	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		258	26.90	219	27.44	13	68.42	24	18.60	2	15.38	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		161	16.79	150	18.80	2	10.53	9	6.98	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(UNST)		122	12.72	115	14.41	1	5.26	6	4.65	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		30	3.13	0	0.00	0	0.00	30	23.26	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		20	2.09	0	0.00	0	0.00	20	15.50	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		14	1.46	13	1.63	0	0.00	1	0.78	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		12	1.25	0	0.00	0	0.00	12	9.30	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLKX) Members		4	0.42	0	0.00	0	0.00	0	0.00	4	30.77	0	0	0	0	0	0	0
Exchange(MEMX)		4	0.42	0	0.00	0	0.00	4	3.10	0	0.00	0	0	0	0	0	0	0

October 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	
1,558	100.00	1,373	88.13	67	4.30		104	6.68	14	0.90

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)
Citadel Securities LLC(CDRG)		534	33.13	486	35.45	22	32.84	14	9.46	12	46.15	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		406	25.19	354	25.82	24	35.82	27	18.24	1	3.85	0	0	0	0	0	0	0

Jane Street Capital, LLC(JNST)	267	16.56	252	18.38	14		20.90	1	0.68	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	251	15.57	246	17.94	4		5.97	1	0.68	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	42	2.61	0	0.00	0		0.00	42	28.38	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	35	2.17	0	0.00	0		0.00	35	23.65	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	29	1.80	24	1.75	2		2.99	2	1.35	1	3.85	0	0	0	0	0	0	0
Members Exchange(MEMX)	14	0.87	0	0.00	0		0.00	14	9.46	0	0.00	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLKK)	12	0.74	0	0.00	0		0.00	0	0.00	12	46.15	0	0	0	0	0	0	0
NYSE Arca(ARCA)	8	0.50	0	0.00	0		0.00	8	5.41	0	0.00	0	0	0	0	0	0	0

October 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									
377	100.00	172	45.62	69	18.30		106	28.12	30	7.96								

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)		173	45.53	87	50.00	36	50.70	47	44.76	3	10.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		120	31.58	55	31.61	28	39.44	11	10.48	26	86.67	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)		40	10.53	19	10.92	6	8.45	14	13.33	1	3.33	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)		32	8.42	8	4.60	1	1.41	23	21.90	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)		15	3.95	5	2.87	0	0.00	10	9.52	0	0.00	0	0	0	0	0	0	0

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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	651	80.57	36	4.46		106	13.12	15	1.86								

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)		273	31.89	224	34.41	8	22.22	32	21.19	9	50.00	0	0	0	0	0	0	0

VIRTU Americas, LLC(NITE)	228	26.64	170	26.11	23	63.89	32	21.19	3	16.67	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	155	18.11	142	21.81	2	5.56	10	6.62	1	5.56	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	112	13.08	103	15.82	2	5.56	7	4.64	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	26	3.04	0	0.00	0	0.00	26	17.22	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	23	2.69	0	0.00	0	0.00	23	15.23	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	17	1.99	0	0.00	0	0.00	17	11.26	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	13	1.52	9	1.38	1	2.78	1	0.66	2	11.11	0	0	0	0	0	0	0
Instinet																	
BlockCross(BLKX)	3	0.35	0	0.00	0	0.00	0	0.00	3	16.67	0	0	0	0	0	0	0
Members Exchange(MEMX)	3	0.35	0	0.00	0	0.00	3	1.99	0	0.00	0	0	0	0	0	0	0

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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
1,826	100.00	1,492	81.71	66	3.61	240	13.14	28	1.53

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)	562	29.41	519	34.79	15	23.08	11	3.57	17	36.96	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	466	24.39	367	24.60	34	52.31	57	18.51	8	17.39	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	312	16.33	297	19.91	7	10.77	8	2.60	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	287	15.02	275	18.43	9	13.85	3	0.97	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	112	5.86	0	0.00	0	0.00	112	36.36	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	55	2.88	0	0.00	0	0.00	55	17.86	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	27	1.41	0	0.00	0	0.00	27	8.77	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	24	1.26	22	1.47	0	0.00	1	0.32	1	2.17	0	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLKX)	18	0.94	0	0.00	0	0.00	0	0.00	18	39.13	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	17	0.89	0	0.00	0	0.00	17	5.52	0	0.00	0	0	0	0	0	0	0	0

November 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	
	347	100.00	118	34.01	60	17.29	122	35.16	47	13.54

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)		156	43.33	50	42.02	31	52.54	75	55.56	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		114	31.67	38	31.93	21	35.59	8	5.93	47	100.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)		40	11.11	8	6.72	1	1.69	31	22.96	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)		34	9.44	14	11.76	5	8.47	15	11.11	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)		15	4.17	8	6.72	1	1.69	6	4.44	0	0.00	0	0	0	0	0	0	0
Interactive Brokers LLC(IBKR)		1	0.28	1	0.84	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

December 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	
	957	100.00	779	81.40	31	3.24	130	13.58	17	1.78

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)		307	28.96	255	32.78	13	39.39	26	11.66	13	50.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		219	20.66	200	25.71	3	9.09	16	7.17	0	0.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		207	19.53	163	20.95	11	33.33	29	13.00	4	15.38	0	0	0	0	0	0	0
Jane Street Capital, LLC(UNST)		141	13.30	136	17.48	2	6.06	3	1.35	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		55	5.19	0	0.00	3	9.09	52	23.32	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		47	4.43	0	0.00	0	0.00	47	21.08	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		39	3.68	0	0.00	0	0.00	39	17.49	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		17	1.60	16	2.06	1	3.03	0	0.00	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)		10	0.94	0	0.00	0	0.00	10	4.48	0	0.00	0	0	0	0	0	0	0
Instinet																		
BlockCross(BULKX)		9	0.85	0	0.00	0	0.00	0	0.00	9	34.62	0	0	0	0	0	0	0

December 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
2,001	100.00	1,743	87.11	58	2.90	186	9.30	14	0.70

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)		614	29.48	580	33.30	9	15.25	15	6.41	10	20.83	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		450	21.60	387	22.22	36	61.02	26	11.11	1	2.08	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		433	20.79	420	24.11	8	13.56	4	1.71	1	2.08	0	0	0	0	0	0	0
Jane Street Capital, LLC(UNST)		327	15.70	321	18.43	5	8.47	1	0.43	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		87	4.18	0	0.00	0	0.00	87	37.18	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		35	1.68	0	0.00	0	0.00	35	14.96	0	0.00	0	0	0	0	0	0	0
Instinet		34	1.63	0	0.00	0	0.00	0	0.00	34	70.83	0	0	0	0	0	0	0
BlockCross(BLKX)																		
Members Exchange(MEMX)		31	1.49	0	0.00	0	0.00	31	13.25	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		21	1.01	19	1.09	0	0.00	1	0.43	1	2.08	0	0	0	0	0	0	0
NYSE																		
American(AMEX)		15	0.72	0	0.00	0	0.00	15	6.41	0	0.00	0	0	0	0	0	0	0

December 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
279	100.00	104	37.28	53	19.00	99	35.48	23	8.24

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(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)		117	41.64	48	45.71	25	45.45	43	43.88	1	4.35	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		65	23.13	23	21.90	18	32.73	2	2.04	22	95.65	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)		46	16.37	18	17.14	8	14.55	20	20.41	0	0.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)		32	11.39	6	5.71	0	0.00	26	26.53	0	0.00	0	0	0	0	0	0	0

Morgan Stanley & Company LLC(MSCO)	14	4.98	3	2.86	4	7.27	7	7.14	0	0.00	0	0	0	0	0	0	0	0
Interactive Brokers LLC(IBKR)	7	2.49	7	6.67	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0