LEIGH BALDWIN & CO., LLC - Held NMS Stocks and Options Order Routing Public Report Generated on Wed Apr 10 2024 09:48:32 GMT-4 EDT

1st Quarter, 2024

January 2024

S&P 500 Stocks Summary

									Non-Marketable			
	Non-Dire	ected		Market Orders as %		Marketable Lim	t		Limit Orders as % of		Other Orders a	s % of
Total Non-Dir	ected Orders a	s % of All		of Non-Directed	Total Marketable	Orders as % of I	lon-		Non-Directed		Non-Directed	
Orders	Orders	7	Total Market Orders	Orders	Limit Orders	Directed Orders	Total Non-Marketable Limi	t Orders	Orders	Total Other Orders	Orders	
	832	100.00	716	86.06	11	1	1.32	8:	2 9.8	6 23	3	2.76

Vonue

Venue - Non- Non-Directo	ed Non-Direc	ted		Marketable	: Limit		Non-Marketable	Non-Marketab	le		Net Payment Paid/Received f	Paid/Received for Market or Orders(cents per	Paid/Received for	Paid/Received for Marketable Limit Orders(cents per	Net Payment Paid/Received for Non-Marketable	Paid/Received for Non-Marketable Limit Orders(cents	Net Payment Paid/Received for	Net Payment Paid/Received for Other Orders(cent	
directed Order Flow Orders	Orders(%)	Market Orde	rs Market C	Orders(%) Orders	Marketable Limit Orders(%)		Limit Orders	Limit Orders(%) Other Orders	Other Orders	s(%) Market Orders(USD) hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred share:	s) Other Orders(USD)	per hundred share	es)
Citadel Securities																			
LLC(CDRG)	278	32.14	248	34.64	3	27.2	27	13	11.50	14	56.00	0	0	0	0	0	0	0	0
VIRTU Americas,																			
LLC(NITE)	203	23.47	175	24.44	5	45.4	15	17	15.04	6	24.00	0	0	0	0	0	0	0	0
G1 Execution																			
Services, LLC(ETMM)	171	19.77	159	22.21	1	9.0	19	11	9.73	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital,								_											
LLC(JNST)	127	14.68	119	16.62	2	18.1	18	6	5.31	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution																			
Services, LLC(NSDQ)	20	2.31	0	0.00	0	0.0	10	20	17.70	0	0.00	0	0	0	0	0	0	0	0
Choe EDGX US	20	2.31	U	0.00	o .	0.0	10	20	17.70	U	0.00	0	U	U	U	U	0	0	U
Equities																			
Exchange(EDGX)	19	2.20	0	0.00	0	0.0	10	19	16.81	0	0.00	0	0	0	0	0	0	0	0
Members	20	2.20	•	0.00	•	0.0		10	10.01	•	0.00	·		•	·		•	•	•
Exchange(MEMX)	13	1.50	0	0.00	0	0.0	10	13	11.50	0	0.00	0	0	0	0	0	0	0	0
Two Sigma																			
Securities,																			
LLC(SOHO)	13	1.50	10	1.40	0	0.0	00	2	1.77	1	4.00	0	0	0	0	0	0	0	0
New York Stock																			
Exchange(NYSE)	12	1.39	0	0.00	0	0.0	00	12	10.62	0	0.00	0	0	0	0	0	0	0	0
UBS Securities,																			
LLC(UBSS)	6	0.69	4	0.56	0	0.0	10	0	0.00	2	8.00	0	0	0	0	0	0	0	0

Net Payment

Net Payment

Net Payment

Net Payment

Net Payment

Net Payment

January 2024

Non-S&P 500 Stocks Summary

		Non-Directed			Market Orders as %		Marketa	ible Limit		Non-Ma	rketable ders as % of		Other Orders as	% of
Total Non-Dir	ected	Orders as % of	All		of Non-Directed	Total Marketable	Orders a	s % of Non-		Non-Dire	ected		Non-Directed	
Orders		Orders		Total Market Orders	Orders	Limit Orders	Directed	Orders	Total Non-Marketable Limit Orders	Orders		Total Other Orders	Orders	
	2,172	1	00.00	1,882	86.65	51	1	2.35		228	10.50	11	. (0.51

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	r
Venue - Non- Non-E	n-Directed	Non-Directed			Marketable Lim	it	Non-Marketable	Non-Market	able		Paid/Received for	Orders(cents per	Marketable Limit	Orders(cents per	Non-Marketable	Limit Orders(cents	Paid/Received for	Other Orders(ce	nts
directed Order Flow Order	ers	Orders(%)	Market Orders	Market Orde	rs(%) 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 sha	res)
Citadel Securities																			
LLC(CDRG)	66	8	30.08	638	33.94	13	25.49	9	3.49	8 25	.00	0	0	0	0) ()	0	0
VIRTU Americas,																			
LLC(NITE)	55	6	25.03	474	25.21	27	52.94	52	20.16	3 9	38	0	0	0	0) ()	0	0

G1 Execution																		
Services, LLC(ETMM)	444	19.99	433	23.03	6	11.76	5	1.94	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital,																		
LLC(JNST)	304	13.69	299	15.90	4	7.84	1	0.39	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US																		
Equities																		
Exchange(EDGX)	101	4.55	0	0.00	0	0.00	101	39.15	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution																		
Services, LLC(NSDQ)	41	1.85	0	0.00	0	0.00	41	15.89	0	0.00	0	0	0	0	0	0	0	0
Members																		
Exchange(MEMX)	34	1.53	0	0.00	0	0.00	34	13.18	0	0.00	0	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLKX)	21	0.95	0	0.00	0	0.00	0	0.00	21	65.63	0	0	0	0	0	0	0	0
Two Sigma																		
Securities,																		
LLC(SOHO)	18	0.81	17	0.90	1	1.96	0	0.00	0	0.00	0	0	0	0	0	0	0	0
StoneX Financial																		
INC.(INTL)	11	0.50	11	0.59	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

January 2024

Option Contracts Summary

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

 145
 34.04
 65

Venues

Venue - Non- Non-Directe directed Order Flow Orders Citadel Securities LLC(CDRG)	ed Non-Direc Orders(%)		s Market Orde	Marketable ers(%) Orders 48.94	Limit Marketable Limit Orders(%) 34	Non-Mark Limit Orde 46.58		Marketable Orders(%) Oth	ner Orders	Other Orders	Net Payment Paid/Received Market Order		r 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	nts
Susquehanna Capital Group(SUSQ) Dash Financial	136	31.19	43	30.50	21	28.77	7	4.46	6	55	100.00	0	0	0	0	0	0	0	0
Technologies LLC(DASH)	63	14.45	18	12.77	15	20.55	30	19.11		0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX) Morgan Stanley &	46	10.55	2	1.42	1	1.37	43	27.39		0	0.00	0	0	0	0	0	0	0	0
Company LLC(MSCO)	21	4.82	9	6.38	2	2.74	10	6.37		0	0.00	0	0	0	0	0	0	0	0

Net Payment

Net Payment

February 2024

S&P 500 Stocks Summary

Non-Marketable Total Non-Directed Non-Directed Orders as % of All Orders as % of All Orders Or Limit Orders as % of Other Orders as % of Non-Directed Orders Total Other Orders Orders 12.53 18 Non-Directed 18 2.13

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			Marketable Limit		Non-Marketable	Non-Marketable			Paid/Received for	Orders(cents per	Marketable Limit	Orders(cents per	Non-Marketable	Limit Orders(cents	Paid/Received for	Other Orders(cents
directed Order Flow	v Orders	Orders(%)	Market Orders	Market Orders(%)	Orders	Marketable Limit Orders(%)	Limit Orders	Limit Orders(%)	Other Orders	Other Orders(%)	Market Orders(USD) hundred shares)	Orders(USD)	hundred shares)	Limit Orders(USD)	per hundred shares	Other Orders(USD)	per hundred shares)

Net Payment

Citadel Securities LLC(CDRG) VIRTU Americas, LLC(NITE)	276 210	28.96 22.04	243 178	34.32 25.14	4 6	28. 42.		22 18	10.33 8.45	7	38.89 44.44	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM) Jane Street Capital, LLC(JNST)	164 126	17.21 13.22	146 119	20.62 16.81	3 0	21. 0.	43 00	15 7	7.04 3.29	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ) New York Stock Exchange(NYSE)	84 33	8.81 3.46	0	0.00	0	0.	00	84	39.44 15.49	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX) Two Sigma Securities,	20	2.10	0	0.00	0	0.	00	20	9.39	0	0.00	0	0	0	0	0	0	0	0
LLC(SOHO) Members	13	1.36	13	1.84	0	0.		0	0.00	0	0.00	0	0	0	0	0	0	0	0
Exchange(MEMX) UBS Securities, LLC(UBSS)	12 11	1.26 1.15	0	0.00	0	0.	00	12	5.63 0.94	3	0.00 16.67	0	0	0	0	0	0	0	0

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Non-S&P 500 Stocks Summary

| No-Directed |

Venues

Venue - Non- Non-Directed directed Order Flow Orders	Non-Directed Orders(%)	Market Orders	: Market Orde	Marketable Limi	it Marketable Limit Orders(%)	Non-Mar Limit Ord		Non-Marketable Limit Orders(%)	Other Orders	Other Orders	Net Payment Paid/Received fo (5%) 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)	Net Payment Paid/Received for Other Orders(cent per hundred share	ts
VIRTU Americas, LLC(NITE)	703	28.24	523	27.80	67	70.53	108	2:	1.64	5	13.89	0	0	0	0	0	0	0	0
Citadel Securities																			
LLC(CDRG)	688	27.64	648	34.45	11	11.58	18	;	1.77	11	30.56	0	0	0	0	0	0	0	0
G1 Execution																			
Services, LLC(ETMM)	376	15.11	363	19.30	9	9.47	4		.84	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital,																			
LLC(JNST)	325	13.06	313	16.64	6	6.32	6	į	26	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities																			
Exchange(EDGX)	183	7.35	0	0.00	0	0.00	183	38	.36	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution														_			_	_	
Services, LLC(NSDQ) Members	91	3.66	0	0.00	1	1.05	90	18	1.87	0	0.00	0	0	0	0	0	0	0	0
Exchange(MEMX)	47	1.89	0	0.00	0	0.00	47	9	.85	0	0.00	0	0	0	0	0	0	0	0
Two Sigma																			
Securities,																			
LLC(SOHO)	26	1.04	26	1.38	0	0.00	0	•	.00	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	19	0.76	0	0.00	0	0.00	0		1.00	19	52.78	0	0	0	0	0	0	0	0
New York Stock		0.70	· ·	0.00	Ü	0.00	· ·	,			02.70	•	•	•	•		•	•	Ü
Exchange(NYSE)	16	0.64	0	0.00	0	0.00	16	;	.35	0	0.00	0	0	0	0	0	0	0	0

February 2024

Option Contracts

Summary

	Non-Directed	i		Market Orders as %		Marketable Lin	nit		Limit Orders	as % of		Other Orders as	s % of
Total Non-Directed	d Orders as % o	of All		of Non-Directed	Total Marketable	Orders as % of	Non-		Non-Directed			Non-Directed	
Orders	Orders		Total Market Orders	Orders	Limit Orders	Directed Orde	rs	Total Non-Marketable Limit Orders	Orders	1	Total Other Orders	Orders	
3	20	100.00	126	39.38	41		12.81	1	130	40.63	23		7.19

Venues

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities		n-Directed ders(%)	Market Orders	Market Orders	Marketable Lim (%) Orders	t Marketable Limit Orders(%)	Non-Marketal Limit Orders	ole Non-Market Limit Orders		Other Orders(Net Payment Paid/Received for Market Orders(US		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(cent	Net Payment	Net Payment Paid/Received for Other Orders(cen per hundred share	nts
LLC(CDRG)	190	50.	.67	67	51.94	33	62.26	81	47.65	9	39.13	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	73	19.	.47	26	20.16	10	18.87	37	21.76	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	55	14.	.67	6	4.65	3	5.66	46	27.06	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ) Morgan Stanley &	46	12.	.27	22	17.05	4	7.55	6	3.53	14	60.87	0	0	0	0	0	0	0	0
Company LLC(MSCO) Interactive Brokers	10	2.	.67	7	5.43	3	5.66	0	0.00	0	0.00	0	0	0	0	0	0	0	0
LLC(IBKR)	1	0.	.27	1	0.78	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

Non-Marketable

Non-Marketable

March 2024

S&P 500 Stocks

	Non-Direct	ted	Mark	et Orders as %		Marketable Limi	t		Limit Orders as % of		Other Orders as % of
Total Non-Direct	ed Orders as 9	% of All	of No	n-Directed	Total Marketable	Orders as % of N	on-		Non-Directed		Non-Directed
Orders	Orders	Т	otal Market Orders Order	rs	Limit Orders	Directed Orders	Total Non-Market	able Limit Orders	Orders	Total Other Orders	Orders
	799	100.00	691	86.48	10	0	1.25	84	4 10.51	. 14	1.75

Venues

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directed Orders(%)	Market Orders	Market Order	Marketable Limit 5(%) Orders	Marketable Limit Orders(%)	Non-N Limit (Marketable Orders	Non-Marketable Limit Orders(%)	Other 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 Other Orders(USD)	Net Payment Paid/Received for Other Orders(cent per hundred share	ts
LLC(CDRG)	249	27.76	224	32.42	4	40.00	15	5	3.29	6	40.00	0	0	0	0	0	0	0	0
VIRTU Americas,					-			_		_		_	_	_	_	_		_	
LLC(NITE)	224	24.97	199	28.80	5	50.00	13	3	7.18	7	46.67	0	0	0	0	0	0	0	0
G1 Execution																			
Services, LLC(ETMM)	140	15.61	137	19.83	0	0.00	3	3	1.66	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	123	13.71	119	17.22	1	10.00	2	9	1.66	0	0.00	0	0	0	0	0	0	0	0
LLC(JII31)	123	13.71	115	17.22	1	10.00		3	1.00	Ü	0.00	U	· ·	· ·	· ·	· ·		0	U
NASDAQ Execution																			
Services, LLC(NSDQ) New York Stock	73	8.14	0	0.00	0	0.00	73	3 4	0.33	0	0.00	0	0	0	0	0	0	0	0
Exchange(NYSE)	34	3.79	0	0.00	0	0.00	34	4 1	3.78	0	0.00	0	0	0	0	0	0	0	0
Choe EDGX US																			
Equities Exchange(EDGX)	29	3.23	0	0.00	0	0.00	29		6.02	0	0.00	0	٥	0	0	0	0	0	0
Members	29	3.23	U	0.00	0	0.00	29	9 1	5.02	U	0.00	U	U	U	U	U	U	U	U
Exchange(MEMX)	9	1.00	0	0.00	0	0.00	9	9	4.97	0	0.00	0	0	0	0	0	0	0	0
Two Sigma																			
Securities, LLC(SOHO)	8	0.89	8	1.16	0	0.00	0	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities,	•		-				-			-		-						-	
LLC(UBSS)	4	0.45	1	0.14	0	0.00	2	2	1.10	1	6.67	0	0	0	0	0	0	0	0

March 2024

Non-S&P 500 Stocks Summary

| Non-Directed | Non-

Venues

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directed Orders(%)	Market Orders	s Market Orde	Marketable Lim ers(%) Orders	it Marketable Limit Orders(%)	Non-Marketab Limit Orders	ole Non-Marketa Limit Orders(Other Orders	Net Payment Paid/Received for (%) Market Orders(U:	Net Payment Paid/Received for Market r Orders(cents per SD) hundred shares)	n 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	Net Payment Paid/Received for Other Orders(cen per hundred shar	nts
LLC(CDRG)	720	26.84	660	36.22	33	29.20	16	2.39	11	14.10	0	0	0	0	0	0	0	0
VIRTU Americas,																		
LLC(NITE)	628	23.41	453	24.86	53	46.90	116	17.31	6	7.69	0	0	0	0	0	0	0	0
G1 Execution																		
Services, LLC(ETMM)	369	13.75	342	18.77	12	10.62	14	2.09	1	1.28	0	0	0	0	0	0	0	0
Jane Street Capital,																		
LLC(JNST)	361	13.46	345	18.94	13	11.50	3	0.45	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	287	10.70	0	0.00	0	0.00	287	42.84	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ) Members	115	4.29	0	0.00	1	0.88	114	17.01	0	0.00	0	0	0	0	0	0	0	0
Exchange(MEMX)	92	3.43	0	0.00	0	0.00	92	13.73	0	0.00	0	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLKX)	59	2.20	0	0.00	0	0.00	0	0.00	59	75.64	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO) Cboe BZX U.S. Equities	12	0.45	11	0.60	0	0.00	0	0.00	1	1.28	0	0	0	0	0	0	0	0
Exchange(BATS)	9	0.34	0	0.00	0	0.00	9	1.34	0	0.00	0	0	0	0	0	0	0	0

March 2024

Option Contracts Summary

| Non-Directed | Non-Directed | Non-Directed | Non-Directed | Orders as % of All | Orders as

Venues

Venue - Non- Non-Directed directed Order Flow Orders Citadel Securities	Non-Directe Orders(%)	d Market Orders	Market Orders(Marketable Limit %) Orders	t Marketable Limit Orders(%)	Non-Marketable Limit Orders	e Non-Marketa Limit Orders(Other Orders(%)	Net Payment Paid/Received for Market Orders(USD	Net Payment Paid/Received for Market Orders(cents per I) hundred shares)	Net Payment Paid/Received for Marketable Limit Orders(USD)	Net Payment Paid/Received for Marketable Limit Orders(cents per hundred shares)	Paid/Received for Non-Marketable	Limit Orders(cents	Net Payment Paid/Received for	Net Payment Paid/Received for Other Orders(cents per hundred shares	
LLC(CDRG) Dash Financial	140	43.61	54 4	7.37	26	47.27	52	41.27	8 30.	77	0	0	0	0	0 (0	j ·	0
Technologies LLC(DASH)	68	21.18	23 2	0.18	11	20.00	34	26.98	0 0.	00	0	0	0	0	0 (0)	0
Susquehanna Capital Group(SUSQ)	62	19.31	28 2	4.56	15	27.27	1	0.79	18 69.:	23	0	0	0	0	0 () 0)	0

Non-Marketable

Wolverine Execution																		
Services LLC(WEXX)	38	11.84	2	1.75	0	0.00	36	28.57	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley &																		
Company																		
LLC(MSCO)	13	4.05	7	6.14	3	5.45	3	2.38	0	0.00	0	0	0	0	0	0	0	0