

LEIGH BALDWIN & CO., LLC. - Held NMS Stocks
and Options Order Routing Public Report
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4th Quarter, 2021

October 2021

S&P 500 Stocks
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders		Market Orders as % of Non-Directed Orders		Total Marketable Limit Orders as % of Non-Directed 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	
	869	100.00	720	82.85	24	2.76					112	12.89	13	1.50		

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)		399	42.00	362	50.28	7	28.00	22	11.76	8	44.44	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		228	24.00	194	26.94	13	52.00	18	9.63	3	16.67	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)		130	13.68	119	16.53	4	16.00	7	3.74	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		61	6.42	0	0.00	0	0.00	61	32.62	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		43	4.53	0	0.00	1	4.00	42	22.46	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		36	3.79	0	0.00	0	0.00	36	19.25	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		20	2.11	19	2.64	0	0.00	0	0.00	1	5.56	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		18	1.89	17	2.36	0	0.00	1	0.53	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		10	1.05	9	1.25	0	0.00	0	0.00	1	5.56	0	0	0	0	0	0	0
Instinet																		
BlockCross(BLKX)		5	0.53	0	0.00	0	0.00	0	0.00	5	27.78	0	0	0	0	0	0	0

October 2021

Non-S&P 500 Stocks
Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders		Market Orders as % of Non-Directed Orders		Total 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 as % of Non-Directed Orders	
	1,818	100.00	1,319	72.55	179	9.85		303	16.67		17	0.94

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)		816	38.62	685	51.93	81	45.76	40	7.34	10	13.89	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		456	21.58	342	25.93	64	36.16	47	8.62	3	4.17	0	0	0	0	0	0	0

NASDAQ Execution Services, LLC(NSDQ)	224	10.60	0	0.00	0	0.00	224	41.10	0	0.00	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	223	10.55	195	14.78	19	10.73	9	1.65	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	132	6.25	0	0.00	0	0.00	132	24.22	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	61	2.89	0	0.00	0	0.00	61	11.19	0	0.00	0	0	0	0	0	0	0	0
Instinet BlockCross(BLKX)	55	2.60	0	0.00	0	0.00	0	0.00	55	76.39	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	49	2.32	42	3.18	5	2.82	2	0.37	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	46	2.18	40	3.03	3	1.69	2	0.37	1	1.39	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	23	1.09	15	1.14	4	2.26	1	0.18	3	4.17	0	0	0	0	0	0	0	0

October 2021

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
393	100.00	142	36.13	62	15.78	174	44.27	15	3.82

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	42.93	66	46.48	26	40.63	79	43.41	2	13.33	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	113	28.04	59	41.55	28	43.75	13	7.14	13	86.67	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	65	16.13	1	0.70	3	4.69	61	33.52	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	34	8.44	7	4.93	2	3.13	25	13.74	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	18	4.47	9	6.34	5	7.81	4	2.20	0	0.00	0	0	0	0	0	0	0	0

November 2021

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
926	100.00	795	85.85	12	1.30	86	9.29	33	3.56

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)	436	43.69	390	49.06	7	58.33	16	10.13	23	69.70	0	0	0	0	0	0	0	0

VIRTU Americas, LLC(NITE)	217	21.74	193	24.28	4	33.33	14	8.86	6	18.18	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	163	16.33	156	19.62	1	8.33	6	3.80	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	47	4.71	0	0.00	0	0.00	47	29.75	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	47	4.71	0	0.00	0	0.00	47	29.75	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	27	2.71	0	0.00	0	0.00	27	17.09	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	27	2.71	27	3.40	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	25	2.51	22	2.77	0	0.00	1	0.63	2	6.06	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	9	0.90	7	0.88	0	0.00	0	0.00	2	6.06	0	0	0	0	0	0	0	0

November 2021

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
2,269	100.00	1,760	77.57	194	8.55	283	12.47	32	1.41

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)	1,033	41.80	892	50.71	80	41.45	43	11.29	18	13.04	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	579	23.43	431	24.50	77	39.90	59	15.49	12	8.70	0	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)	379	15.34	340	19.33	31	16.06	8	2.10	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	133	5.38	0	0.00	0	0.00	133	34.91	0	0.00	0	0	0	0	0	0	0	0
Instinet	106	4.29	0	0.00	0	0.00	0	0.00	106	76.81	0	0	0	0	0	0	0	0
BlockCross(BLKX)	106	4.29	0	0.00	0	0.00	106	27.82	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	106	4.29	0	0.00	0	0.00	106	0.26	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	50	2.02	47	2.67	2	1.04	1	0.79	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	36	1.46	31	1.76	2	1.04	3	0.52	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	23	0.93	18	1.02	1	0.52	2	3.15	2	1.45	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	12	0.49	0	0.00	0	0.00	12	0.00	0	0.00	0	0	0	0	0	0	0	0

November 2021

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
433	100.00	156	36.03	61	14.09	209	48.27	7	1.62

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)		182	40.81	61	39.10	23	37.10	97	43.89	1	14.29	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		114	25.56	72	46.15	26	41.94	10	4.52	6	85.71	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)		73	16.37	3	1.92	3	4.84	67	30.32	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)		45	10.09	8	5.13	4	6.45	33	14.93	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)		32	7.17	12	7.69	6	9.68	14	6.33	0	0.00	0	0	0	0	0	0	0

December 2021

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
872	100.00	763	87.50	28	3.21	63	7.22	18	2.06

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)		397	43.77	359	47.05	13	46.43	15	15.31	10	55.56	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		237	26.13	209	27.39	13	46.43	8	8.16	7	38.89	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)		152	16.76	144	18.87	2	7.14	6	6.12	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		43	4.74	0	0.00	0	0.00	43	43.88	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		21	2.32	21	2.75	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		17	1.87	0	0.00	0	0.00	17	17.35	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		16	1.76	16	2.10	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		16	1.76	14	1.83	0	0.00	1	1.02	1	5.56	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		8	0.88	0	0.00	0	0.00	8	8.16	0	0.00	0	0	0	0	0	0	0

December 2021

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	
	2,022	100.00	1,649	81.55	131	6.48	216	10.68	26	1.29

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)		885	40.30	779	47.24	54	41.22	31	10.40	21	17.80	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		540	24.59	450	27.29	55	41.98	30	10.07	5	4.24	0	0	0	0	0	0	0
JANE STREET CAPITAL, LLC(JNST)		337	15.35	314	19.04	14	10.69	9	3.02	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		94	4.28	0	0.00	0	0.00	94	31.54	0	0.00	0	0	0	0	0	0	0
Instinet		92	4.19	0	0.00	0	0.00	0	0.00	92	77.97	0	0	0	0	0	0	0
BlockCross(BLKX)		87	3.96	0	0.00	0	0.00	87	29.19	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		64	2.91	57	3.46	5	3.82	2	0.67	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		34	1.55	0	0.00	0	0.00	34	11.41	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		29	1.32	25	1.52	2	1.53	2	0.67	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		25	1.14	24	1.46	1	0.76	0	0.00	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)																		

December 2021

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	
	391	100.00	139	35.55	62	15.86	175	44.76	15	3.84

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(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)		180	45.57	65	46.76	31	50.00	79	44.13	5	33.33	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)		89	22.53	51	36.69	21	33.87	7	3.91	10	66.67	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)		54	13.67	1	0.72	0	0.00	53	29.61	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)		45	11.39	9	6.47	5	8.06	31	17.32	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)		27	6.84	13	9.35	5	8.06	9	5.03	0	0.00	0	0	0	0	0	0	0