

NANCY BARRON & ASSOCIATES, INC. - 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	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
79	100.00	75	94.94	0	0.00	3	3.80	1	1.27

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)		22	21.36	18	23.38	0	0.00	3	12.00	1	100.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		22	21.36	22	28.57	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		20	19.42	0	0.00	0	0.00	20	80.00	0	0.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		18	17.48	18	23.38	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)		14	13.59	14	18.18	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		3	2.91	3	3.90	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Instinet		2	1.94	2	2.60	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
BlockCross(BLXK)		2	1.94	2	2.60	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		1	0.97	0	0.00	0	0.00	1	4.00	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)		1	0.97	0	0.00	0	0.00	1	4.00	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
85	100.00	84	98.82	0	0.00	1	1.18	0	0.00

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)		37	31.62	36	32.43	0	0.00	1	20.00	0	0.00	0	0	0	0	0	0	0
Instinet		28	23.93	27	24.32	0	0.00	0	0.00	1	100.00	0	0	0	0	0	0	0
BlockCross(BLXK)		20	17.09	20	18.02	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		16	13.68	16	14.41	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		11	9.40	11	9.91	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(INST)		4	3.42	0	0.00	0	0.00	4	80.00	0	0.00	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)		1	0.85	1	0.90	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		1	0.85	1	0.90	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

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
50	100.00	11	22.00	1	2.00	34	68.00	4	8.00

G1 Execution Services, LLC(ETMM)																		
VIRTU Americas, LLC(NITE)	18	19.35	18	24.66	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(NST)	14	15.05	14	19.18	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	12	12.90	12	16.44	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet	6	6.45	0	0.00	0	0.00	6	50.00	0	0.00	0	0	0	0	0	0	0	0
BlockCross(BLXX)	5	5.38	0	0.00	0	0.00	0	0.00	5	62.50	0	0	0	0	0	0	0	0
NYSE Arca(ARCA)	2	2.15	0	0.00	0	0.00	2	16.67	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	1	1.08	0	0.00	0	0.00	1	8.33	0	0.00	0	0	0	0	0	0	0	0
Members Exchange(MEMX)	1	1.08	0	0.00	0	0.00	1	8.33	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1	1.08	1	1.37	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

September 2022

Option Contracts Summary

Total Non-Directed Orders	Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed		Marketable Limit Orders as % of Non-Directed		Non-Marketable Limit Orders as % of Non-Directed		Other Orders as % of Non-Directed	
		Total Market Orders	Limit Orders	Total Marketable Limit Orders	Directed Orders	Total Non-Marketable Limit Orders	Orders	Total Other Orders	
49	100.00	3	6.12	1	2.04	42	85.71	3	6.12

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	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment	Net Payment
											Paid/Received for Market Orders(USD)	Paid/Received for Market Orders(cents per hundred shares)	Paid/Received for Marketable Limit Orders(USD)	Paid/Received for Marketable Limit Orders(cents per hundred shares)	Paid/Received for Non-Marketable Limit Orders(USD)	Paid/Received for Non-Marketable Limit Orders(cents per hundred shares)	Paid/Received for Other Orders(USD)
Citadel Securities LLC(CDRG)	21	38.89	1	33.33	0	0.00	18	38.30	2	66.67	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	17	31.48	0	0.00	0	0.00	17	36.17	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	14	25.93	1	33.33	1	100.00	12	25.53	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	2	3.70	1	33.33	0	0.00	0	0.00	1	33.33	0	0	0	0	0	0	0