

NANCY BARRON & ASSOCIATES, INC. - Held
NMS Stocks and Options Order Routing Public
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3rd Quarter, 2023

July 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
122	100.00	117	95.90	0	0.00	5	4.10	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(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)	46	29.87	46	39.32	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	32	20.78	31	26.50	0	0.00	1	2.70	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	22	14.29	0	0.00	0	0.00	22	59.46	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	21	13.64	20	17.09	0	0.00	1	2.70	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	17	11.04	17	14.53	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	8	5.19	0	0.00	0	0.00	8	21.62	0	0.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	4	2.60	0	0.00	0	0.00	4	10.81	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO) Members	3	1.95	3	2.56	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Exchange(MEMX)	1	0.65	0	0.00	0	0.00	1	2.70	0	0.00	0	0	0	0	0	0	0	0

July 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
87	100.00	85	97.70	0	0.00	1	1.15	1	1.15

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)	32	35.16	31	36.47	0	0.00	0	0.00	1	20.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	21	23.08	21	24.71	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	16	17.58	16	18.82	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	16	17.58	16	18.82	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet	4	4.40	0	0.00	0	0.00	0	0.00	4	80.00	0	0	0	0	0	0	0	0
BlockCross(BLXK)	4	4.40	0	0.00	0	0.00	0	0.00	4	80.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)	1	1.10	0	0.00	0	0.00	1	100.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1	1.10	1	1.18	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

July 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
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15	100.00	5	33.33	0	0.00	10	66.67	0	0.00
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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) Susquehanna Capital Group(SUSQ)	7	46.67	2	40.00	0	0.00	5	50.00	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	5	33.33	3	60.00	0	0.00	2	20.00	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	2	13.33	0	0.00	0	0.00	2	20.00	0	0.00	0	0	0	0	0	0	0	0
	1	6.67	0	0.00	0	0.00	1	10.00	0	0.00	0	0	0	0	0	0	0	0

August 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
99	100.00	96	96.97	0	0.00	2	2.02	1	1.01

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	37.37	36	37.50	0	0.00	1	50.00	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	30	30.30	28	29.17	0	0.00	1	50.00	1	100.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	18	18.18	18	18.75	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	14	14.14	14	14.58	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

August 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
86	100.00	85	98.84	1	1.16	0	0.00	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)	33	35.87	32	37.65	1	100.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	26	28.26	26	30.59	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	14	15.22	14	16.47	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	10	10.87	10	11.76	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Instinet	6	6.52	0	0.00	0	0.00	0	0.00	6	100.00	0	0	0	0	0	0	0	0
BlockCross(BLXX)	2	2.17	2	2.35	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1	1.09	1	1.18	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)																		

August 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
26	100.00	10	38.46	0	0.00	

Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
16	61.54	0

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)	13	50.00	5	50.00	0		0.00	8	50.00	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	6	23.08	4	40.00	0		0.00	2	12.50	0	0.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	6	23.08	0	0.00	0		0.00	6	37.50	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	1	3.85	1	10.00	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

September 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
128	100.00	126	98.44	0	0.00	

Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
2	1.56	0

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)
VIRTU Americas, LLC(NITE)	54	42.19	54	42.86	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	47	36.72	45	35.71	0		0.00	2	100.00	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	18	14.06	18	14.29	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	6	4.69	6	4.76	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	3	2.34	3	2.38	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

September 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
117	100.00	114	97.44	0	0.00	

Non-Marketable Limit Orders as % of Non-Directed Orders	Total Other Orders	Other Orders as % of Non-Directed Orders
3	2.56	0

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)
VIRTU Americas, LLC(NITE)	53	40.15	53	46.90	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Citadel Securities LLC(CDRG)	45	34.09	43	38.05	0		0.00	2	18.18	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	10	7.58	10	8.85	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Instinet	8	6.06	0	0.00	0		0.00	0	0.00	8	100.00	0	0	0	0	0	0	0
BlockCross(BLUX)	6	4.55	0	0.00	0		0.00	6	54.55	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	4	3.03	4	3.54	0		0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	2	1.52	0	0.00	0		0.00	2	18.18	0	0.00	0	0	0	0	0	0	0

Two Sigma Securities, LLC(SOHO) Members	2	1.52	2	1.77	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Exchange(MEMX)	1	0.76	0	0.00	0	0.00	1	9.09	0	0.00	0	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)	1	0.76	1	0.88	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

September 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
12	100.00	4	33.33	1	8.33	7	58.33	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)	13	44.83	4	100.00	1		100.00	8	33.33	0	0.00	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	9	31.03	0	0.00	0		0.00	9	37.50	0	0.00	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	4	13.79	0	0.00	0		0.00	4	16.67	0	0.00	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	2	6.90	0	0.00	0		0.00	2	8.33	0	0.00	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	1	3.45	0	0.00	0		0.00	1	4.17	0	0.00	0	0	0	0	0	0	0