

NANCY BARRON & ASSOCIATES, INC. - Held
NMS Stocks and Options Order Routing Public
Report
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2nd Quarter, 2023

April 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
82	100.00	82	100.00	0	0.00	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)		32	39.02	32	39.02	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		23	28.05	23	28.05	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		15	18.29	15	18.29	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)		7	8.54	7	8.54	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)		5	6.10	5	6.10	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0

April 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
58	100.00	54	93.10	1	1.72	2	3.45	1	1.72

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)		21	32.31	21	38.89	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)		16	24.62	16	29.63	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)		15	23.08	15	27.78	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Instinet BlockCross(BLIX)		4	6.15	0	0.00	0	0.00	0	4	80.00	0	0	0	0	0	0	0	0
Cboe EDGX US Equities Exchange(EDGX)		2	3.08	0	0.00	0	0.00	2	40.00	0	0.00	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)		2	3.08	0	0.00	0	0.00	2	40.00	0	0.00	0	0	0	0	0	0	0
UBS Securities, LLC(UBSS)		2	3.08	0	0.00	1	100.00	0	0.00	1	20.00	0	0	0	0	0	0	0
StoneX Financial INC.(NITE)		1	1.54	1	1.85	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)		1	1.54	1	1.85	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0
Members Exchange(MEMX)		1	1.54	0	0.00	0	0.00	1	20.00	0	0.00	0	0	0	0	0	0	0

April 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
23	100.00	6	26.09	2	8.70	15	65.22	0	0.00

Venues

Members Exchange(MEMX)	2	2.00	0	0.00	0	0.00	2	20.00	0	0.00	0	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1	1.00	1	1.37	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0	0

May 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
32	100.00	8	25.00	1	3.13	23	71.88	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)	17	40.48	6	75.00	1	100.00	10	30.30	0	0.00	0	0	0	0	0	0	0	0
Wolverine Execution Services LLC(WEXX)	12	28.57	0	0.00	0	0.00	12	36.36	0	0.00	0	0	0	0	0	0	0	0
Dash Financial Technologies LLC(DASH)	9	21.43	1	12.50	0	0.00	8	24.24	0	0.00	0	0	0	0	0	0	0	0
Morgan Stanley & Company LLC(MSCO)	3	7.14	0	0.00	0	0.00	3	9.09	0	0.00	0	0	0	0	0	0	0	0
Susquehanna Capital Group(SUSQ)	1	2.38	1	12.50	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

June 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
76	100.00	73	96.05	0	0.00	3	3.95	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)	25	27.47	25	34.25	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
G1 Execution Services, LLC(ETMM)	22	24.18	22	30.14	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
VIRTU Americas, LLC(NITE)	15	16.48	14	19.18	0	0.00	1	5.56	0	0.00	0	0	0	0	0	0	0	0
New York Stock Exchange(NYSE)	15	16.48	0	0.00	0	0.00	15	83.33	0	0.00	0	0	0	0	0	0	0	0
Jane Street Capital, LLC(JNST)	11	12.09	11	15.07	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0
Choe EDGX US Equities Exchange(EDGX)	1	1.10	0	0.00	0	0.00	1	5.56	0	0.00	0	0	0	0	0	0	0	0
NASDAQ Execution Services, LLC(NSDQ)	1	1.10	0	0.00	0	0.00	1	5.56	0	0.00	0	0	0	0	0	0	0	0
Two Sigma Securities, LLC(SOHO)	1	1.10	1	1.37	0	0.00	0	0.00	0	0.00	0	0	0	0	0	0	0	0

June 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
53	100.00	49	92.45	0	0.00	0	0.00	4	7.55

Venues

