

# Guggenheim Securities, LLC - Held NMS Stocks and Options Order Routing Public Report

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3rd Quarter, 2024

July 2024

S&P 500 Stocks

Summary

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

Venues

Venue - Non- directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit 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)

July 2024

Non-S&P 500 Stocks

Summary

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

Venues

Venue - Non- directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit 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)

July 2024

## Options

### Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non-Directed Orders	Non-Marketable Limit Orders as % of Non-Directed Orders	Other Orders as % of Non-Directed Orders
100.00	0.08	0.48	2.23	97.21

### Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
NYSE ARCA OPTIONS	38.60	0.00	0.00	3.91	39.62	0.00	0.0000	0.00	0.0000	26.00	50.0000	675.94	5.0215
Nasdaq ISE, LLC	10.89	0.00	1.30	0.00	11.20	0.00	0.0000	-32.37	-39.0000	0.00	0.0000	-134.04	-22.1554
Nasdaq PHLX LLC	8.54	0.00	1.30	0.00	8.78	0.00	0.0000	0.25	25.0000	0.00	0.0000	-311.40	-29.9423
Cboe EDGX Exchange, Inc.	8.50	0.00	9.09	0.00	8.70	0.00	0.0000	2.32	6.1053	0.00	0.0000	-101.15	-5.4705
Cboe Exchange, Inc.	8.48	0.00	16.88	1.12	8.61	0.00	0.0000	-17.00	-3.2877	15.90	48.1818	-283.80	-21.8474
MIAX PEARL, LLC	4.38	0.00	0.00	0.00	4.50	0.00	0.0000	0.00	0.0000	0.00	0.0000	-1,839.65	-54.2670
Cboe BZX Exchange, Inc.	2.91	0.00	0.00	0.00	2.99	0.00	0.0000	0.00	0.0000	0.00	0.0000	-1,010.19	-52.1523
The NASDAQ Options Market LLC	2.65	0.00	0.00	1.68	2.68	0.00	0.0000	0.00	0.0000	9.10	53.5294	-1,079.73	-55.9156
Dash/IMC Financial Markets	2.37	61.54	29.87	80.73	0.38	-20.35	-0.3520	-8,430.65	-63.5556	-68.62	-0.3385	-6,215.00	-11.5067
MEMX LLC	2.35	0.00	0.00	0.00	2.42	0.00	0.0000	0.00	0.0000	0.00	0.0000	-1,602.16	-58.0493
Cboe C2 Exchange, Inc.	2.23	0.00	0.00	0.00	2.29	0.00	0.0000	0.00	0.0000	0.00	0.0000	-526.17	-41.1714

### Material Aspects:

#### NYSE ARCA OPTIONS:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.com/rule-606/>

Additionally, please refer to NYSE ARCA Options Fees and Charges available at [https://www.nyse.com/publicdocs/nyse/markets/arca-options/NYSE\\_Arca\\_Options\\_Fee\\_Schedule.pdf](https://www.nyse.com/publicdocs/nyse/markets/arca-options/NYSE_Arca_Options_Fee_Schedule.pdf)

#### Nasdaq ISE, LLC:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to International Securities Exchange, LLC Options Pricing Schedule available at <https://listingcenter.nasdaq.com/rulebook/ise/rules>

#### Nasdaq PHLX LLC:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to Philadelphia Options Exchange Options Pricing Schedule available at <https://listingcenter.nasdaq.com/rulebook/phlx/rules>

#### Cboe EDGX Exchange, Inc.:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to CBOE EDGX Options Exchange Options Pricing Schedule available at [https://www.cboe.com/us/options/membership/fee\\_schedule/edgx/](https://www.cboe.com/us/options/membership/fee_schedule/edgx/)

#### Cboe Exchange, Inc.:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to CBOE Pricing Schedule available at [https://cdn.cboe.com/resources/membership/Cboe\\_FeeSchedule.pdf](https://cdn.cboe.com/resources/membership/Cboe_FeeSchedule.pdf)

#### MIAX PEARL, LLC:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to MIAX Pearl, LLC Options Pricing Schedule available at [https://www.miaxglobal.com/sites/default/files/fee\\_schedule-files/MIAX\\_Pearl\\_Options\\_Fee\\_Schedule\\_01012023\\_1.pdf](https://www.miaxglobal.com/sites/default/files/fee_schedule-files/MIAX_Pearl_Options_Fee_Schedule_01012023_1.pdf)

#### Cboe BZX Exchange, Inc.:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to CBOE BZX Options Exchange Options Pricing Schedule available at [https://www.cboe.com/us/options/membership/fee\\_schedule/bzx/](https://www.cboe.com/us/options/membership/fee_schedule/bzx/)

#### The NASDAQ Options Market LLC:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to Nasdaq Options Market Pricing Schedule available at <https://listingcenter.nasdaq.com/rulebook/nasdaq/rules/nasdaq-options-7>

#### Dash/IMC Financial Markets:

Dash Financial Technologies LLC ("Dash"): Guggenheim Securities, LLC ("GS") pays \$0.05 per contract, plus exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.com/rule-606/>

#### MEMX LLC:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to MEMX LLC [MEMX] Pricing Schedule available at <https://info.memxtrading.com/us-options-trading-resources/us-options-fee-schedule/>

#### Cboe C2 Exchange, Inc.:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to CBOE C2 Options Exchange [C2OX] Pricing Schedule available at [https://www.cboe.com/us/options/membership/fee\\_schedule/ctwo/](https://www.cboe.com/us/options/membership/fee_schedule/ctwo/)

## August 2024

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### S&P 500 Stocks

## Summary

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

## Venues

[illegible]

August 2024

### Non-S&P 500 Stocks

## Summary

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

## Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
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**August 2024**

## Options

## Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
100.00	0.15	0.62	4.07	95.15

## Venues

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit 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)
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Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)
NYSE ARCA OPTIONS	49.35	0.00	0.00	6.84	51.57	0.00	0.0000	0.00	0.0000	284.80	53.1343	4,351.66	36.7043
Nasdaq ISE, LLC	13.75	0.00	1.20	0.00	14.44	0.00	0.0000	-8.96	-112.0000	0.00	0.0000	-273.95	-16.7656
Cboe Exchange, Inc.	6.85	0.00	3.61	4.25	6.99	0.00	0.0000	-118.55	-62.7262	138.80	30.3057	-361.84	-9.1212
Cboe EDGX Exchange, Inc.	4.09	0.00	1.20	0.00	4.29	0.00	0.0000	8.58	26.0000	0.00	0.0000	-105.32	-9.0326
The NASDAQ Options Market LLC	3.51	0.00	0.00	13.12	3.12	0.00	0.0000	0.00	0.0000	329.70	80.2190	-1,261.29	-59.9472
Dash/IMC Financial Markets	3.21	50.00	63.86	60.44	0.28	-3.35	-67.0000	-11,413.56	-76.9522	-1,644.25	-9.2187	-2,342.41	-3.0625
Nasdaq PHLX LLC	3.09	0.00	0.00	0.00	3.25	0.00	0.0000	0.00	0.0000	0.00	0.0000	-190.82	-22.3967
MEMX LLC	2.80	0.00	0.00	0.00	2.94	0.00	0.0000	0.00	0.0000	0.00	0.0000	-2,832.82	-77.2728
Matrix Executions, LLC / Simplex Trading, LLC	2.22	0.00	3.61	8.13	1.96	0.00	0.0000	-305.41	-27.7645	635.44	18.4882	17,432.31	28.0330
MIAX Emerald, LLC	1.90	0.00	0.00	0.00	2.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	-1,278.25	-58.2346

#### Material Aspects:

##### NYSE ARCA OPTIONS:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>. Additionally, please refer to NYSE ARCA Options Fees and Charges available at [https://www.nyse.com/publicdocs/nyse/markets/arca-options/NYSE\\_Arca\\_Options\\_Fee\\_Schedule.pdf](https://www.nyse.com/publicdocs/nyse/markets/arca-options/NYSE_Arca_Options_Fee_Schedule.pdf)

##### Nasdaq ISE, LLC:

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Additionally, please refer to International Securities Exchange, LLC Options Pricing Schedule available at <https://listingcenter.nasdaq.com/rulebook/ise/rules>

##### Cboe Exchange, Inc.:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>. Additionally, please refer to CBOE Pricing Schedule available at [https://cdn.cboe.com/resources/membership/Cboe\\_FeeSchedule.pdf](https://cdn.cboe.com/resources/membership/Cboe_FeeSchedule.pdf)

##### Cboe EDGX Exchange, Inc.:

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Additionally, please refer to CBOE EDGX Options Exchange Options Pricing Schedule available at [https://www.cboe.com/us/options/membership/fee\\_schedule/edgx/](https://www.cboe.com/us/options/membership/fee_schedule/edgx/)

##### The NASDAQ Options Market LLC:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>. Additionally, please refer to Nasdaq Options Market Pricing Schedule available at <https://listingcenter.nasdaq.com/rulebook/nasdaq/rules/nasdaq-options-7>

##### Dash/IMC Financial Markets:

Dash Financial Technologies LLC ("Dash"): Guggenheim Securities, LLC ("GS") pays \$0.05 per contract, plus exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.com/rule-606/>

Nasdaq PHLX LLC:  
Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to Philadelphia Options Exchange Options Pricing Schedule available at <https://listingcenter.nasdaq.com/rulebook/phlx/rules>

MEMX LLC:  
Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to MEMX LLC [MEMX] Pricing Schedule available at <https://info.memxtrading.com/us-options-trading-resources/us-options-fee-schedule/>

Matrix Executions, LLC / Simplex Trading, LLC:  
Matrix Executions, LLC ("Matrix"): Guggenheim Securities, LLC ("GS") pays \$0.04 per contract, plus exchange, regulatory, market data and clearing fees and may receive exchange rebates. GS receives a rebate of \$0.25 per spread contract for relevant orders traded using Matrix algorithms for contracts that trade in penny increments and receives a rebate of \$0.40 per spread contract for relevant orders traded using Matrix algorithms for contracts that trade in non-penny increments.

Furthermore, GS pays a flat fee of \$0.05 per contract for paired orders eligible for exchange floor crossing plus exchange, regulatory, market data and clearing fees, but does not receive any rebates for such paired orders that are crossed on the exchange. For additional information regarding Matrix's routing statistics, please refer to the relevant quarterly disclosure available at <https://www.matrixexecutions.com/rule-606>

MIAX Emerald, LLC:  
Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>  
Additionally, please refer to MIAX Emerald LLC [EMLD] Pricing Schedule available at <https://www.miaxglobal.com/markets/us-options/emerald-options/fees-archive>

## September 2024

### S&P 500 Stocks

#### Summary

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-	-	-	-	-

#### Venues

Venue - Non-directed Order Flow	Non-Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non-Marketable Limit 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)

## September 2024

### Non-S&P 500 Stocks

#### Summary

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-	-	-	-	-

Venues

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September 2024

Options

Summary

Non-Directed Orders as % of All Orders	Market Orders as % of Non-Directed Orders	Marketable Limit Orders as % of Non- Directed Orders	Non-Marketable Limit Orders as % of Non- Directed Orders	Other Orders as % of Non-Directed Orders
100.00	0.07	1.28	7.15	91.50

Venues

Venue - Non- directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit 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)
NYSE ARCA OPTIONS	23.62	0.00	0.00	0.00	25.82	0.00	0.0000	0.00	0.0000	0.00	0.0000	4,652.17	57.3139
Nasdaq ISE, LLC	10.34	0.00	0.87	0.00	11.29	0.00	0.0000	-11.89	-41.0000	0.00	0.0000	-15.35	-1.7725
Nasdaq MRX, LLC	9.85	0.00	2.61	0.00	10.72	0.00	0.0000	108.16	69.7806	0.00	0.0000	-48.11	-1.1903
Dash/IMC Financial Markets	7.85	100.00	66.09	91.41	0.44	-3.62	-7.2500	-842.74	-60.2817	-637.89	-3.7022	387.36	0.6912
Cboe Exchange, Inc.	7.51	0.00	7.83	0.00	8.10	0.00	0.0000	-3.31	-1.4025	0.00	0.0000	-101.98	-7.8873
Nasdaq PHLX LLC	5.78	0.00	0.00	0.00	6.32	0.00	0.0000	0.00	0.0000	0.00	0.0000	-81.98	-13.6406
Cboe C2 Exchange, Inc.	5.40	0.00	0.00	0.00	5.91	0.00	0.0000	0.00	0.0000	0.00	0.0000	-66.67	-14.3996
Cboe EDGX Exchange, Inc.	5.30	0.00	0.87	0.00	5.78	0.00	0.0000	0.00	0.0000	0.00	0.0000	523.90	27.7784
NYSE American LLC	3.94	0.00	0.00	0.00	4.31	0.00	0.0000	0.00	0.0000	0.00	0.0000	-147.88	-22.6116
The NASDAQ Options Market LLC	3.80	0.00	0.00	0.00	4.15	0.00	0.0000	0.00	0.0000	0.00	0.0000	-560.88	-55.6981

Venue - Non-directed Order Flow	Non- Directed Orders (%)	Market Orders (%)	Marketable Limit Orders (%)	Non- Marketable Limit 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)
Miami International Securities Exchange, LLC	3.72	0.00	0.87	0.00	4.05	0.00	0.0000	0.00	0.0000	0.00	0.0000	-26.30	-2.1244
MIAX Emerald, LLC	3.16	0.00	0.00	0.00	3.45	0.00	0.0000	0.00	0.0000	0.00	0.0000	-299.80	-38.0940

## Material Aspects:

### NYSE ARCA OPTIONS:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to NYSE ARCA Options Fees and Charges available at [https://www.nyse.com/publicdocs/nyse/markets/arca-options/NYSE\\_Arca\\_Options\\_Fee\\_Schedule.pdf](https://www.nyse.com/publicdocs/nyse/markets/arca-options/NYSE_Arca_Options_Fee_Schedule.pdf)

### Nasdaq ISE, LLC:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to International Securities Exchange, LLC Options Pricing Schedule available at <https://listingcenter.nasdaq.com/rulebook/ise/rules>

### Nasdaq MRX, LLC:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to Nasdaq MRX [MCRY] Pricing Schedule available at <https://listingcenter.nasdaq.com/rulebook/mrx/rules/MRX%20Options%20>

### Dash/IMC Financial Markets:

Dash Financial Technologies LLC ("Dash"): Guggenheim Securities, LLC ("GS") pays \$0.05 per contract, plus exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.com/rule-606/>

### Cboe Exchange, Inc.:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to CBOE Pricing Schedule available at [https://cdn.cboe.com/resources/membership/Cboe\\_FeeSchedule.pdf](https://cdn.cboe.com/resources/membership/Cboe_FeeSchedule.pdf)

### Nasdaq PHLX LLC:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to Philadelphia Options Exchange Options Pricing Schedule available at <https://listingcenter.nasdaq.com/rulebook/phlx/rules>

### Cboe C2 Exchange, Inc.:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to CBOE C2 Options Exchange [C2OX] Pricing Schedule available at [https://www.cboe.com/us/options/membership/fee\\_schedule/ctwo/](https://www.cboe.com/us/options/membership/fee_schedule/ctwo/)

### Cboe EDGX Exchange, Inc.:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to CBOE EDGX Options Exchange Options Pricing Schedule available at [https://www.cboe.com/us/options/membership/fee\\_schedule/edgx/](https://www.cboe.com/us/options/membership/fee_schedule/edgx/)

### NYSE American LLC:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.comrule-606/>

Additionally, please refer to NYSE AMEX Options [AMXO] Pricing Schedule available at [https://www.nyse.com/publicdocs/nyse/markets/american-options/NYSE\\_American\\_Options\\_Fee\\_Schedule.pdf](https://www.nyse.com/publicdocs/nyse/markets/american-options/NYSE_American_Options_Fee_Schedule.pdf)

### The NASDAQ Options Market LLC:



Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.com/rule-606/>. Additionally, please refer to Nasdaq Options Market Pricing Schedule available at <https://listingcenter.nasdaq.com/rulebook/nasdaq/rules/nasdaq-options-7>

Miami International Securities Exchange, LLC:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.com/rule-606/>. Additionally, please refer to Miami International Securities Exchange [XMIO] Pricing Schedule available at <https://www.miaxglobal.com/markets/us-options/all-options-exchanges/fees-archive>

MIAX Emerald, LLC:

Guggenheim Securities, LLC accesses liquidity through Dash/IMC Financial Markets("Dash") and BofA Securities, Inc. ("BofA") and they make all routing decisions. Guggenheim Securities, LLC pays exchange, regulatory, market data and clearing fees and may receive exchange rebates where applicable. For additional information regarding BofA's routing statistics, please refer to the relevant quarterly disclosure available at <http://public.s3.com/rule606/bofas/>. For additional information regarding Dash's routing statistics, please refer to the relevant quarterly disclosure available at <https://dashfinancial.com/rule-606/>. Additionally, please refer to MIAX Emerald LLC [EMLD] Pricing Schedule available at <https://www.miaxglobal.com/markets/us-options/emerald-options/fees-archive>