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

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4th Quarter, 2022

October 2022

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)

October 2022

Non-S&P 500 Stocks

Summary

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October 2022

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	0.65	19.94	39.55	39.87

Venues

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Matrix Executions, LLC / Simplex Trading, LLC	37.93	0.00	11.38	48.36	41.46	0.00	0.0000	-1,765.94	-30.9326	-6,418.04	-32.1432	628,638.24	24.8497
Merrill Lynch Pierce Fenner & Smith Inc.	37.93	50.00	88.62	47.13	3.25	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Dash/IMC Financial Markets	19.77	0.00	0.00	1.64	47.97	-0.17	-17.0000	-72.07	-59.5640	0.00	0.0000	-2,211.67	-8.2264

Material Aspects:

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.

Merrill Lynch Pierce Fenner & Smith Inc.:
BofA Securities, Inc. ("BofA"): 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/.

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/

November 2022

S&P 500 Stocks

Summary

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November 2022

Non-S&P 500 Stocks

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November 2022

Options

Summary

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100.00	1.46	13.31	58.63	26.61

Venues

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Matrix Executions, LLC / Simplex Trading, LLC	41.79	0.00	31.25	54.96	20.31	-6.00	-4.0000	-2,653.41	-9.1176	-5,569.33	-19.5436	492,427.55	24.9486

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Merrill Lynch Pierce Fenner & Smith Inc.	36.38	100.00	68.75	43.97	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Dash/IMC Financial Markets	19.96	0.00	0.00	0.00	75.00	0.00	0.0000	0.00	0.0000	-2,126.13	-25.7869	-1,129.96	-31.9650

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December 2022

S&P 500 Stocks

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December 2022

Non-S&P 500 Stocks

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December 2022

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100.00	0.68	18.28	46.50	34.54

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Merrill Lynch Pierce Fenner & Smith Inc.	43.57	0.00	35.80	78.64	1.31	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Dash/IMC Financial Markets	29.12	0.00	0.00	0.49	83.66	0.00	0.0000	0.00	0.0000	0.00	0.0000	-2,731.36	-20.8056
Matrix Executions, LLC / Simplex Trading, LLC	24.83	0.00	62.96	19.42	12.42	0.00	0.0000	-3,061.94	-23.8562	-1,229.03	-9.2408	211,454.56	27.4430

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