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

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1st Quarter, 2023

January 2023

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)

January 2023

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)

January 2023

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	0.00	24.14	60.66	15.20

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	37.85	0.00	3.09	61.18	0.00	0.00	0.0000	-127.73	-49.7004	678.34	65.0998	0.00	0.0000
Matrix Executions, LLC / Simplex Trading, LLC	24.44	0.00	30.86	9.58	73.53	0.00	0.0000	0.00	0.0000	-4,953.94	-23.5767	268,159.63	24.5682
NASDAQ OPTIONS MARKET	9.99	0.00	8.02	13.27	0.00	0.00	0.0000	-520.71	-49.1700	138.12	45.5825	0.00	0.0000
Cboe Exchange, Inc.	9.99	0.00	10.49	12.29	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Dash/IMC Financial Markets	4.02	0.00	0.00	0.49	24.51	0.00	0.0000	0.00	0.0000	-117.00	-12.5000	-5,444.72	-28.4825
NASDAQ OMX BX OPTIONS	2.24	0.00	9.26	0.00	0.00	0.00	0.0000	-159.05	-43.5759	0.00	0.0000	0.00	0.0000
MIAX Pearl, LLC	1.64	0.00	6.17	0.25	0.00	0.00	0.0000	-363.91	-58.2256	-33.15	-85.0000	0.00	0.0000

Material Aspects:

NYSE ARCA OPTIONS:
Guggenheim Securities, LLC accesses liquidity through BofA Securities, Inc. ("BofA") and BofA makes 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/

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

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.

NASDAQ OPTIONS MARKET:
Guggenheim Securities, LLC accesses liquidity through BofA Securities, Inc. ("BofA") and BofA makes 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/

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

Cboe Exchange, Inc.:

Guggenheim Securities, LLC accesses liquidity through BofA Securities, Inc. ("BofA") and BofA makes 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/

Additionally, please refer to CBOE Pricing Schedule available at https://cdn.cboe.com/resources/membership/Cboe_FeeSchedule.pdf

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 OMX BX OPTIONS:
Guggenheim Securities, LLC accesses liquidity through BofA Securities, Inc. ("BofA") and BofA makes 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/

Additionally, please refer to NASDAQ OMX BX Options Pricing Schedule available at http://www.nasdaqtrader.com/trader.aspx?id=bx_pricing

MIAX Pearl, LLC:
Guggenheim Securities, LLC accesses liquidity through BofA Securities, Inc. ("BofA") and BofA makes 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/

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

February 2023

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)

February 2023

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)

February 2023

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	0.13	23.03	46.99	29.85

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	31.19	0.00	3.49	64.67	0.00	0.00	0.0000	-46.06	-49.0000	889.85	70.1774	0.00	0.0000
Matrix Executions, LLC / Simplex Trading, LLC	20.08	100.00	36.63	9.97	22.87	0.00	0.0000	0.00	0.0000	-1,269.06	-14.7189	136,400.01	24.4243
Cboe Exchange, Inc.	11.24	0.00	5.23	6.55	23.32	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
INTERNATIONAL SECURITIES EXCHANGE, LLC	9.77	0.00	1.16	5.41	23.32	0.00	0.0000	-229.40	-37.0000	215.00	86.0000	0.00	0.0000
PHILADELPHIA OPTIONS EXCHANGE	8.70	0.00	5.81	0.85	23.32	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
NASDAQ OPTIONS MARKET	7.36	0.00	13.95	8.83	0.00	0.00	0.0000	-239.97	-49.0736	141.00	92.7632	0.00	0.0000
CBOE EDGX OPTIONS EXCHANGE	1.74	0.00	4.65	1.42	0.00	0.00	0.0000	2.20	1.0000	0.02	1.0000	0.00	0.0000

Material Aspects:

NYSE ARCA OPTIONS:
Guggenheim Securities, LLC accesses liquidity through BofA Securities, Inc. ("BofA") and BofA makes 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/

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

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.

Cboe Exchange, Inc.:
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Additionally, please refer to CBOE Pricing Schedule available at https://cdn.cboe.com/resources/membership/Cboe_FeeSchedule.pdf

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

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

CBOE EDGX OPTIONS EXCHANGE:
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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/

March 2023

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)

March 2023

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)

March 2023

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	0.17	20.89	57.27	21.67

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	26.28	0.00	3.75	44.53	0.00	0.00	0.0000	-136.63	-73.0642	492.00	55.6561	0.00	0.0000
Matrix Executions, LLC / Simplex Trading, LLC	21.76	0.00	9.58	4.71	78.71	0.00	0.0000	0.00	0.0000	-12,123.46	-34.8636	324,730.32	24.2771
NASDAQ OPTIONS MARKET	14.62	0.00	6.25	23.25	0.00	0.00	0.0000	-504.28	-51.0405	26.50	8.0793	0.00	0.0000
Cboe Exchange, Inc.	10.79	0.00	7.92	13.68	6.02	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
INTERNATIONAL SECURITIES EXCHANGE, LLC	7.22	0.00	0.83	8.81	9.24	0.00	0.0000	0.00	0.0000	53.32	86.0000	0.00	0.0000
PHILADELPHIA OPTIONS EXCHANGE	3.05	0.00	7.50	0.30	6.02	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000

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)
MIAX Pearl, LLC	2.44	0.00	10.00	0.61	0.00	0.00	0.0000	-1,195.05	-57.3165	-283.71	-58.2567	0.00	0.0000
BOX Exchange LLC	2.09	0.00	8.75	0.46	0.00	0.00	0.0000	79.50	21.7213	0.00	0.0000	0.00	0.0000
CBOE EDGX OPTIONS EXCHANGE	2.00	0.00	8.75	0.30	0.00	0.00	0.0000	7.16	1.0000	0.00	0.0000	0.00	0.0000

Material Aspects:

NYSE ARCA OPTIONS:
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Additionally, please refer to CBOE Pricing Schedule available at https://cdn.cboe.com/resources/membership/Cboe_FeeSchedule.pdf

INTERNATIONAL SECURITIES EXCHANGE, LLC:
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MIAX Pearl, LLC:
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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

BOX Exchange LLC:

Guggenheim Securities, LLC accesses liquidity through BofA Securities, Inc. (“BofA”) and BofA makes 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/

Additionally, please refer to BOX Exchange, LLC Options Pricing Schedule available at https://boxexchange.com/assets/BOX-Fee-Schedule-as-of-April-3-2023-1.pdf

CBOE EDGX OPTIONS EXCHANGE:
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