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

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3rd Quarter, 2023

July 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)

July 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

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July 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	4.23	13.82	81.82

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	18.40	0.00	5.49	55.53	12.83	0.00	0.0000	0.00	0.0000	189.20	11.3293	924.31	59.1369
INTERNATIONAL SECURITIES EXCHANGE, LLC	13.42	0.00	0.78	7.93	15.02	0.00	0.0000	0.00	0.0000	0.00	0.0000	720.29	30.5596
Chicago Board Options Exchange	12.12	0.00	0.00	0.00	14.82	0.00	0.0000	0.00	0.0000	0.00	0.0000	-33.84	-2.2500
PHILADELPHIA OPTIONS EXCHANGE	9.25	0.00	5.49	0.12	11.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	-31.92	-2.0000
CBOE EDGX OPTIONS EXCHANGE	9.10	0.00	4.31	0.12	10.88	0.00	0.0000	0.07	0.0314	0.00	0.0000	327.97	38.9051
NYSE AMEX OPTIONS	8.83	0.00	4.71	0.00	10.55	0.00	0.0000	0.00	0.0000	0.00	0.0000	-10.48	-2.0000
MIAMI INTERNATIONAL SECURITIES EXCHANGE	7.27	0.00	3.53	0.00	8.71	0.00	0.0000	-17.20	-1.4539	0.00	0.0000	83.88	18.0000
BOX Exchange LLC	7.11	0.00	5.49	0.12	8.38	0.00	0.0000	33.60	11.0526	0.00	0.0000	276.44	73.1323
Matrix Executions, LLC / Simplex Trading, LLC	4.93	50.00	16.47	3.73	4.47	0.00	0.0000	0.00	0.0000	-2,867.66	-21.0054	9,078.87	18.5932

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

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

Chicago Board Options Exchange:

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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/

NYSE AMEX 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/
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MIAMI INTERNATIONAL SECURITIES EXCHANGE:
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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

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

August 2023

S&P 500 Stocks

Summary

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August 2023

Non-S&P 500 Stocks

Summary

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Venues

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August 2023

Options

Summary

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100.00	0.44	6.52	19.60	73.44

Venues

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NYSE ARCA OPTIONS	14.95	0.00	0.00	31.64	11.91	0.00	0.0000	0.00	0.0000	250.12	52.6568	853.44	70.2998
Matrix Executions, LLC / Simplex Trading, LLC	9.26	0.00	31.10	12.37	6.55	0.00	0.0000	0.00	0.0000	-854.95	-11.2154	7,456.04	16.1219
INTERNATIONAL SECURITIES EXCHANGE, LLC	8.27	0.00	1.22	6.90	9.31	0.00	0.0000	-1.17	-16.7143	83.42	86.0000	498.72	25.7870

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NASDAQ OPTIONS MARKET	7.67	0.00	5.49	27.59	2.60	0.00	0.0000	-60.35	-85.0000	303.55	52.7913	-60.75	-57.8571
Chicago Board Options Exchange	7.44	0.00	1.83	0.00	9.96	0.00	0.0000	-29.30	-8.0041	0.00	0.0000	-261.20	-17.2065
CBOE EDGX OPTIONS EXCHANGE	6.84	0.00	5.49	0.41	8.72	0.00	0.0000	1.11	1.0000	0.00	0.0000	186.65	27.0116
PHILADELPHIA OPTIONS EXCHANGE	6.76	0.00	5.49	0.41	8.61	0.00	0.0000	0.00	0.0000	0.00	0.0000	-21.24	-2.0000
NYSE AMEX OPTIONS	6.32	0.00	1.83	0.00	8.45	0.00	0.0000	0.00	0.0000	0.00	0.0000	-6.34	-2.0000
MIAMI INTERNATIONAL SECURITIES EXCHANGE	5.69	0.00	6.71	0.00	7.15	0.00	0.0000	-15.38	-1.5108	0.00	0.0000	55.20	17.2500
BOX Exchange LLC	4.81	0.00	6.71	0.20	5.90	0.00	0.0000	63.06	8.6979	0.00	0.0000	123.82	55.2768
Cboe EDGX Exchange, Inc.	3.02	0.00	0.00	0.20	4.06	0.00	0.0000	0.00	0.0000	0.00	0.0000	-100.70	-0.3210
Cboe Exchange, Inc.	2.74	0.00	7.93	11.36	0.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	0.00	0.0000
Nasdaq Stock Exchange (INET)	2.54	0.00	0.00	0.20	3.41	0.00	0.0000	0.00	0.0000	0.00	0.0000	-349.54	-0.3217
Casey Securities LLC	1.75	72.73	4.27	3.85	0.54	-476.75	-5.0000	-281.20	-5.0000	-684.90	-5.0000	0.00	0.0000
MIAX Pearl, LLC	1.51	0.00	4.88	0.20	1.57	0.00	0.0000	-207.40	-85.0000	0.00	0.0000	-296.67	-87.0000
NYSE Arca, Inc.	1.43	0.00	0.00	0.41	1.84	0.00	0.0000	0.00	0.0000	0.00	0.0000	-112.29	-0.3172

Material Aspects:

NYSE ARCA OPTIONS:
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NASDAQ OPTIONS MARKET:
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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

Chicago Board Options Exchange:

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

CBOE EDGX OPTIONS EXCHANGE:
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MIAMI INTERNATIONAL SECURITIES EXCHANGE:
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Nasdaq Stock Exchange (INET):
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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

Casey Securities LLC:
Guggenheim Securities, LLC pays a flat fee of $0.05 per contract plus exchange, regulatory, market data and clearing fees. Casey considers all orders routed to Casey as directed orders for the purposes of Rule 606. For additional information regarding order routing practices for Casey, please refer to https://www.caseysec.com/disclosures

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NYSE Arca, Inc.:

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September 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)

September 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)

September 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	0.03	1.12	2.75	96.10

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	11.63	0.00	6.04	53.35	10.50	0.00	0.0000	-46.26	-51.4000	336.69	51.0910	547.45	30.4986
C2 Options Exchange, Inc.	10.57	0.00	0.00	0.00	11.00	0.00	0.0000	0.00	0.0000	0.00	0.0000	-333.78	-29.5381
INTERNATIONAL SECURITIES EXCHANGE, LLC	10.06	0.00	2.20	5.36	10.29	0.00	0.0000	-42.45	-29.8944	0.00	0.0000	940.54	23.7330
Chicago Board Options Exchange	9.75	0.00	1.65	0.00	10.13	0.00	0.0000	-2.56	-2.2500	0.00	0.0000	-71.35	-2.2500
CBOE EDGX OPTIONS EXCHANGE	9.17	0.00	5.49	0.00	9.48	0.00	0.0000	0.74	1.0000	0.00	0.0000	860.08	26.2861
PHILADELPHIA OPTIONS EXCHANGE	8.95	0.00	3.85	0.00	9.27	0.00	0.0000	0.00	0.0000	0.00	0.0000	-35.08	-2.0000
MIAMI INTERNATIONAL SECURITIES EXCHANGE	8.74	0.00	4.95	0.00	9.04	0.00	0.0000	-5.38	-0.6906	0.00	0.0000	85.80	9.9767
Nasdaq MRX, LLC	8.43	0.00	2.20	0.00	8.75	0.00	0.0000	-40.55	-15.4183	0.00	0.0000	-120.76	-2.8630
BOX Exchange LLC	7.18	0.00	8.24	0.22	7.37	0.00	0.0000	73.28	11.6874	0.00	0.0000	943.30	44.8124
MIAX EMERALD, LLC	5.83	0.00	1.65	0.89	6.03	0.00	0.0000	-28.90	-52.5455	0.00	0.0000	0.74	0.1142

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

C2 Options 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/

INTERNATIONAL SECURITIES EXCHANGE, 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

Chicago Board Options Exchange:

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

CBOE EDGX OPTIONS EXCHANGE:
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/

PHILADELPHIA OPTIONS EXCHANGE:
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

MIAMI INTERNATIONAL SECURITIES EXCHANGE:
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 Miami International Securities Exchange [XMIO] Pricing Schedule available at https://www.miaxglobal.com/markets/us-options/all-options-exchanges/fees-archive

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%207

BOX 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.comrule-606/

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

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