

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

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4th Quarter, 2020

October 2020

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)
CPEM	100.00	0.00	0.00	0.00	100.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	81,625.0000	3,000.0000

Material Aspects:

CPEM:

Guggenheim Securities pays exchange, regulatory, market data and clearing fees to CPEM and receives exchange rebates as credits where applicable Guggenheim Securities also receives incremental pricing benefits if certain volume thresholds are met

October 2020

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
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CPEM	100.00	0.00	0.00	0.00	100.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	2,290.0000	3,000.0000

Material Aspects:

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Guggenheim Securities pays exchange, regulatory, market data and clearing fees to CPEM and receives exchange rebates as credits where applicable Guggenheim Securities also receives incremental pricing benefits if certain volume thresholds are met

October 2020

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
-	-	-	-	-

Venues

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BCEX	45.54	76.67	57.86	22.40	0.00	-1,271.0000	-25.8000	-161.0000	-25.8000	-361.0000	-25.8000	0.0000	0.0000
DFIN	32.17	0.00	24.53	49.60	0.00	0.0000	0.0000	-797.0000	-19.7324	-1,882.0000	-19.7324	0.0000	0.0000
IAEC	21.66	23.33	16.98	27.20	0.00	-173.0000	-5.0000	-1,677.0000	-5.0000	-1,537.0000	-5.0000	0.0000	0.0000
MLCO	0.64	0.00	0.63	0.80	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000

Material Aspects:

BCEX:
BofA: Guggenheim pays exchange, regulatory, market data and clearing fees to BCEX and receives exchange rebates as credits where applicable

DFIN:
Dash: Guggenheim pays exchange, regulatory, market data and clearing fees to DFIN and receives exchange rebates as credits where applicable

IAEC:
SRT: Guggenheim rates paid vary by the characteristics of the order (eg size of order, price of security, marketability)

MLCO:
BofA: Guggenheim pays exchange, regulatory, market data and clearing fees to MLCO and receives exchange rebates as credits where applicable

November 2020

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
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Material Aspects:

November 2020

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
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Material Aspects:

November 2020

Options

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DFIN	68.90	9.09	66.67	74.64	0.00	0.0000	0.0000	-1,630.0000	-23.8305	-3,604.0000	-23.8305	0.0000	0.0000
IAEC	14.83	90.91	13.33	9.42	0.00	-982.0000	-5.0000	-223.0000	-5.0000	-332.0000	-5.0000	0.0000	0.0000
BCEX	9.09	0.00	8.33	10.14	0.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
MLCO	7.18	0.00	11.67	5.80	0.00	0.0000	0.0000	-138.0000	-4.6000	-138.0000	-4.6000	0.0000	0.0000

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December 2020**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
-	-	-	-	-

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CPEM	100.00	0.00	0.00	0.00	100.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	9,219.0000	3,000.0000

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December 2020**Non-S&P 500 Stocks****Summary**

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CPEM	100.00	0.00	0.00	0.00	100.00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	374,388.0000	3,000.0000

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December 2020**Options
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BCEX	50.00	0.00	77.63	30.59	0.00	0.0000	0.0000	-109,175.0000	-41.0434	-21,836.0000	-41.2000	0.0000	0.0000
DFIN	36.47	0.00	14.47	60.00	0.00	0.0000	0.0000	-86.0000	-17.3860	-1,436.0000	-17.3860	0.0000	0.0000
IAEC	12.35	100.00	6.58	8.24	0.00	-1,039.0000	-5.0000	-151.0000	-5.0000	-167.0000	-5.0000	0.0000	0.0000
MLCO	1.18	0.00	1.32	1.18	0.00	0.0000	0.0000	-82.0000	-41.2000	-82.0000	-41.2000	0.0000	0.0000

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