

# GUGGENHEIM

## 2020 Tax Information Qualified Interest Income (QII)

The following information is presented for those clients who either do not receive a 1042-S or would like to see this information independent of their Form 1042-S. The percentage represents the portion of Income Dividends designated to be "Interest-related" dividends exempt from US withholding tax when paid to non-resident alien (NRA) shareholders.

<b>Fund Name</b> <i>(Applicable for all classes unless noted)</i>	<b>QII%</b>
Alpha Opportunity	1.81%
Capital Stewardship- Institutional	.06%
Commodities Strategy	16.51%
Diversified Income	See below
Dow Jones Industrial Average	3.45%
Europe 1.25x Strategy	54.82%
Floating Rate Strategies	See below
Government Long Bond 1.2x Strategy	See below
Guggenheim Strategy Fund II	See below
Guggenheim Strategy Fund III	See below
High Yield	See below
Inverse Dow 2x Strategy	99.70%
Inverse Government Long Bond Strategy	89.19%
Inverse High Yield Strategy	21.42%
Inverse Mid-Cap Strategy	78.25%
Inverse NASDAQ 100 2x Strategy	99.30%
Inverse NASDAQ 100 Strategy	88.84%
Inverse Russell 2000 Strategy	88.87%
Inverse S&P 500 Strategy	91.94%
Investment Grade Bond	See below
Japan 2x Strategy	83.01%
Large Cap Value	.34%





<b>Total Return Bond</b>												
<b>1/31/20</b>	<b>2/28/20</b>	<b>3/31/20</b>	<b>4/30/20</b>	<b>5/29/20</b>	<b>6/30/20</b>	<b>7/31/20</b>	<b>8/31/20</b>	<b>9/30/20</b>	<b>10/30/20</b>	<b>11/30/20</b>	<b>12/31/20</b>	
51.82%	51.82%	51.82%	51.82%	51.82%	51.82%	51.82%	51.82%	51.82%	51.82%	51.82%	51.82%	

<b>U.S. Government Money Market</b>												
<b>1/31/20</b>	<b>2/28/20</b>	<b>3/31/20</b>	<b>4/30/20</b>	<b>5/29/20</b>	<b>6/30/20</b>	<b>7/31/20</b>	<b>8/31/20</b>	<b>9/30/20</b>	<b>10/30/20</b>	<b>11/30/20</b>	<b>12/31/20</b>	<b>12/16/20</b>
96.96%	96.96%	96.96%	96.67%	96.77%	96.67%	96.97%	96.55%	96.67%	96.88%	96.55%	97.06%	96.96%

<b>Ultra Short Duration</b>												
<b>1/31/20</b>	<b>2/28/20</b>	<b>3/31/20</b>	<b>4/30/20</b>	<b>5/29/20</b>	<b>6/30/20</b>	<b>7/31/20</b>	<b>8/31/20</b>	<b>9/30/20</b>	<b>10/30/20</b>	<b>11/30/20</b>	<b>12/31/20</b>	<b>12/17/20</b>
64.21%	64.21%	64.21%	64.21%	64.21%	64.21%	64.21%	64.21%	64.21%	64.21%	64.21%	64.21%	64.21%

<b>World Equity Income</b>												
		<b>3/31/20</b>			<b>6/30/20</b>			<b>9/30/20</b>				<b>12/31/20</b>
		0.26%			0.26%			0.26%				0.26%