GUGGENHEIM

2021 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.

Fund Name *(Applicable for all classes unless noted)*	**QII%**
Commodities Strategy	0.67%
Core Bond Fund	See Below
Diversified Income	See below
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 High Yield Strategy	95.25%
Limited Duration	See below
Macro Opportunities	See below
Multi-Hedge Strategies (Class A, Instl, P only)	0.24%
Total Return Bond	See below
US Government Money Market	See below
Ultra Short Duration	See below

Core Bond Fund											
1/29/21	**2/26/21**	**3/31/21**	**4/30/21**	**5/28/21**	**6/30/21**	**7/30/21**	**8/31/21**	**9/30/21**	**10/29/21**	**11/30/21**	**12/31/21**
71.47%	71.47%	71.47%	71.47%	71.47%	71.47%	71.47%	71.47%	71.47%	71.47%	71.47%	71.47%

Diversified Income

1/29/21	2/26/21	3/31/21	4/30/21	5/28/21	6/30/21	7/30/21	8/31/21	9/30/21	10/29/21	11/30/21	12/31/21
34.56%	34.56%	34.56%	34.56%	34.56%	34.56%	34.56%	34.56%	34.56%	34.56%	34.56%	34.56%

Floating Rate Strategies

1/29/21	2/26/21	3/31/21	4/30/21	5/28/21	6/30/21	7/30/21	8/31/21	9/30/21	10/29/21	11/30/21	12/31/21
97.11%	97.11%	97.11%	97.11%	97.11%	97.11%	97.11%	97.11%	97.11%	97.11%	97.11%	97.11%

Government Long Bond 1.2x Strategy – Class A, H, Investor Only

1/29/21	2/26/21	3/31/21	4/30/21	5/28/21	6/30/21	7/30/21	8/31/21	9/30/21	10/29/21	11/30/21	12/31/21
92.99%	92.99%	92.99%	92.99%	92.99%	92.99%	92.99%	92.99%	92.99%	92.99%	92.99%	92.99%

Guggenheim Strategy Fund II

1/29/21	2/26/21	3/31/21	4/30/21	5/28/21	6/30/21	7/30/21	8/31/21	9/30/21	10/29/21	11/30/21	12/31/21
92.34%	92.34%	92.34%	92.34%	92.34%	92.34%	92.34%	92.34%	92.34%	92.34%	92.34%	92.34%

Guggenheim Strategy Fund III

1/29/21	2/26/21	3/31/21	4/30/21	5/28/21	6/30/21	7/30/21	8/31/21	9/30/21	10/29/21	11/30/21	12/31/21
90.59%	90.59%	90.59%	90.59%	90.59%	90.59%	90.59%	90.59%	90.59%	90.59%	90.59%	90.59%

High Yield

1/29/21	2/26/21	3/31/21	4/30/21	5/28/21	6/30/21	7/30/21	8/31/21	9/30/21	10/29/21	11/30/21	12/31/21
84.18%	84.18%	84.18%	84.18%	84.18%	84.18%	84.18%	84.18%	84.18%	84.18%	84.18%	84.18%

Limited Duration

1/29/21	2/26/21	3/31/21	4/30/21	5/28/21	6/30/21	7/30/21	8/31/21	9/30/21	10/29/21	11/30/21	12/31/21
77.70%	77.70%	77.70%	77.70%	77.70%	77.70%	77.70%	77.70%	77.70%	77.70%	77.70%	77.70%

Macro Opportunities

1/29/21	2/26/21	3/31/21	4/30/21	5/28/21	6/30/21	7/30/21	8/31/21	9/30/21	10/29/21	11/30/21	12/31/21
80.11%	80.11%	80.11%	80.11%	80.11%	80.11%	80.11%	80.11%	80.11%	80.11%	80.11%	80.11%

Total Return Bond											
1/29/21	2/26/21	3/31/21	4/30/21	5/28/21	6/30/21	7/30/21	8/31/21	9/30/21	10/29/21	11/30/21	12/31/21
75.65%	75.65%	75.65%	75.65%	75.65%	75.65%	75.65%	75.65%	75.65%	75.65%	75.65%	75.65%

U.S. Government Money Market												
1/29/21	2/26/21	3/31/21	4/30/21	5/28/21	6/30/21	7/30/21	8/31/21	9/30/21	10/29/21	11/30/21	12/31/21	12/15/21
92.86%	92.86%	93.55%	93.75%	93.10%	93.33%	93.75%	93.33%	93.33%	93.55%	93.33%	93.94%	94.39%

Ultra Short Duration											
1/29/21	2/26/21	3/31/21	4/30/21	5/28/21	6/30/21	7/30/21	8/31/21	9/30/21	10/29/21	11/30/21	12/31/21
81.32%	81.32%	81.32%	81.32%	81.32%	81.32%	81.32%	81.32%	81.32%	81.32%	81.32%	81.32%