

GUGGENHEIM

2022 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.

<u>Fund Name</u> <i>(Applicable for all classes unless noted)</i>	<u>QII%</u>
Alpha Opportunity (Class A, Instl, P only)	1.100%
Commodities Strategy	3.980%
Core Bond Fund	See below
Diversified Income	See below
Dow Jones Industrial Average®	10.370%
Floating Rate Strategies	See below
Government Long Bond 1.2x Strategy	See below
Guggenheim Directional Allocation Fund (Class A, Instl, P only)	59.650%
Guggenheim Strategy Fund II	See below
Guggenheim Strategy Fund III	See below
High Yield	See below
High Yield Strategy	19.790%
Large Cap Value	1.090%
Limited Duration	See below
Long Short Equity (Class A, Instl, P only)	1.490%
Macro Opportunities	See below
Managed Futures Strategy	3.580%
Market Neutral Real Estate (Instl only)	13.020%
Multi-Hedge Strategies	16.730%
Municipal Income	See below

Risk Managed Real Estate (Class A, C, Instl, P only)	See below
SMid Cap Value (Class A, Instl, P only)	1.560%
StylePlus - Large Core	61.440%
StylePlus - Mid Growth (Class A, Instl, P only)	73.290%
Total Return Bond	See below
US Government Money Market	See below
Ultra Short Duration	See below
World Equity Income	See below

Core Bond Fund											
1/31/22	2/28/22	3/31/22	4/29/22	5/31/22	6/30/22	7/29/22	8/31/22	9/30/22	10/31/22	11/30/22	12/30/22
88.840%	88.840%	88.840%	88.840%	88.840%	88.840%	88.840%	88.840%	88.840%	88.840%	88.840%	88.840%

Diversified Income											
1/31/22	2/28/22	3/31/22	4/29/22	5/31/22	6/30/22	7/29/22	8/31/22	9/30/22	10/31/22	11/30/22	12/30/22
31.890%	31.890%	31.890%	31.890%	31.890%	31.890%	31.890%	31.890%	31.890%	31.890%	31.890%	31.890%

Floating Rate Strategies											
1/31/22	2/28/22	3/31/22	4/29/22	5/31/22	6/30/22	7/29/22	8/31/22	9/30/22	10/31/22	11/30/22	12/30/22
98.410%	98.410%	98.410%	98.410%	98.410%	98.410%	98.410%	98.410%	98.410%	98.410%	98.410%	98.410%

Government Long Bond 1.2x Strategy – Class A, H, Investor Only											
1/31/22	2/28/22	3/31/22	4/29/22	5/31/22	6/30/22	7/29/22	8/31/22	9/30/22	10/31/22	11/30/22	12/30/22
93.250%	93.250%	93.250%	93.250%	93.250%	93.250%	93.250%	93.250%	93.250%	93.250%	93.250%	93.250%

Guggenheim Strategy Fund II											
1/31/22	2/28/22	3/31/22	4/29/22	5/31/22	6/30/22	7/29/22	8/31/22	9/30/22	10/31/22	11/30/22	12/14/22
86.610%	86.610%	86.610%	86.610%	86.610%	86.610%	86.610%	86.610%	86.610%	86.610%	86.610%	86.610%

Guggenheim Strategy Fund III

1/31/22	2/28/22	3/31/22	4/29/22	5/31/22	6/30/22	7/29/22	8/31/22	9/30/22	10/31/22	11/30/22	12/14/22	12/30/22
85.900%	85.900%	85.900%	85.900%	85.900%	85.900%	85.900%	85.900%	85.900%	85.900%	85.900%	85.900%	85.900%

High Yield

1/31/22	2/28/22	3/31/22	4/29/22	5/31/22	6/30/22	7/29/22	8/31/22	9/30/22	10/31/22	11/30/22	12/30/22
87.560%	87.560%	87.560%	87.560%	87.560%	87.560%	87.560%	87.560%	87.560%	87.560%	87.560%	87.560%

Limited Duration

1/31/22	2/28/22	3/31/22	4/29/22	5/31/22	6/30/22	7/29/22	8/31/22	9/30/22	10/31/22	11/30/22	12/15/22	12/30/22
81.290%	81.290%	81.290%	81.290%	81.290%	81.290%	81.290%	81.290%	81.290%	81.290%	81.290%	81.290%	81.290%

Macro Opportunities

1/31/22	2/28/22	3/31/22	4/29/22	5/31/22	6/30/22	7/29/22	8/31/22	9/30/22	10/31/22	11/30/22	12/30/22
88.120%	88.120%	88.120%	88.120%	88.120%	88.120%	88.120%	88.120%	88.120%	88.120%	88.120%	88.120%

Municipal Income

1/31/22	2/28/22	3/31/22	4/29/22	5/31/22	6/30/22	7/29/22	8/31/22	9/30/22	10/31/22	11/30/22	12/30/22
100.000%	100.000%	100.000%	100.000%	100.000%	100.000%	100.000%	100.000%	100.000%	100.000%	100.000%	100.000%

Risk Managed Real Estate

		3/31/22			6/30/22			9/30/22			12/30/22
		4.430%			4.430%			4.430%			4.430%

Total Return Bond

1/31/22	2/28/22	3/31/22	4/29/22	5/31/22	6/30/22	7/29/22	8/31/22	9/30/22	10/31/22	11/30/22	12/30/22
89.410%	89.410%	89.410%	89.410%	89.410%	89.410%	89.410%	89.410%	89.410%	89.410%	89.410%	89.410%

U.S. Government Money Market

1/31/22	2/28/22	3/31/22	4/29/22	5/31/22	6/30/22	7/29/22	8/31/22	9/30/22	10/31/22	11/30/22	12/30/22
100.000%	100.000%	100.000%	100.000%	100.000%	100.000%	100.000%	100.000%	100.000%	100.000%	100.000%	100.000%

Ultra Short Duration											
1/31/22	2/28/22	3/31/22	4/29/22	5/31/22	6/30/22	7/29/22	8/31/22	9/30/22	10/31/22	11/30/22	12/30/22
90.640%	90.640%	90.640%	90.640%	90.640%	90.640%	90.640%	90.640%	90.640%	90.640%	90.640%	90.640%

World Equity Income											
		3/31/22			6/30/22			9/30/22			12/30/22
		1.550%			1.550%			1.550%			1.550%