

# GUGGENHEIM

## 2023 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>	<u>Share Class</u>	<u>QII%</u>
Alpha Opportunity	A,Instl, P	7.35%
Banking	A, C, H, Inv	0.43%
Basic Material	A, C, H, Inv	0.85%
Commodities Strategy	A, C, H	84.48%
Consumer Products	A, C, H, Inv	0.64%
Core Bond	A,C,Instl,P	See below
Diversified Income	A,C,Instl,P	See below
Dow 2x Strategy	A, C, H	22.69%
Dow Jones Industrial Average®	A, C, H	15.36%
Emerging Markets 2X Strategy	A, C, H	29.17%
Emerging Markets Bond Strategy	A, C, H	38.05%
Energy	A, C, H, Inv	0.64%
Europe 1.25x Strategy	A, C, H	64.55%
Floating Rate Strategies	A, C, Instl, P, R6	See below
Government Long Bond 1.2x Strategy	A, C, H, Inv	See below
Guggenheim Directional Allocation Fund	A,C,Instl,P	84.33%
Guggenheim RBP® Large Cap Value Fund	A,C,Instl,P	100.00%
Guggenheim Strategy Fund II		See below
Guggenheim Strategy Fund III		See below
High Yield	A, C, Instl, P, R6	See below
High Yield Strategy	A, C, H	60.29%
Inverse Dow 2x Strategy	A, C, H	100.00%

Inverse Emerging Markets 2X Strategy	A, C, H	100.00%
Inverse Government Long Bond Strategy	A, C, H, Inv	100.00%
Inverse Mid-Cap Strategy	A, C, H	97.50%
Inverse NASDAQ 100 Strategy	A,C,H	97.85%
Inverse NASDAQ 100 2x Strategy	A, C, H	100.00%
Inverse Russell 2000 2x Strategy	A, C, H	100.00%
Inverse Russell 2000 Strategy	A, C, H	95.92%
Inverse S&P 500 2x Strategy	A, C, H	100.00%
Inverse S&P 500 Strategy	A, C, H, Inv	93.24%
Japan 2x Strategy	A, C, H	100.00%
Large Cap Value	A, C, Instl, P	5.87%
Leisure	A, C, H, Inv	0.93%
Limited Duration	A, C, Instl, P, R6	See below
Long Short Equity	A, Instl, P	9.87%
Macro Opportunities	A, C, Instl, P, R6	See below
Managed Futures Strategy	A, C, Instl, P	29.48%
Market Neutral Real Estate	A, C, Instl, P	51.32%
Mid-Cap 1.5x Strategy	A, C, H	37.52%
Monthly Rebalance NASDAQ-100 2x Strategy	A, C, H	5.96%
Multi-Hedge Strategies	A, C, Instl, P	24.59%
Municipal Income	A, C, Instl, P	See below
Nova	A, C, H	29.14%
Precious Metals	A, C, H Inv	0.62%
Real Estate	A, C, H	0.43%
Risk Managed Real Estate	A, C, Inst, P	See below
Russell 2000	A, C, H	48.97%
Russell 2000 1.5x Strategy	A, C, H	48.21%
Russell 2000 2x Strategy	A, C, H	16.87%
S&P 500	A, C, H	13.96%
S&P 500 2x Strategy	A, C, H	29.59%
S&P 500 Pure Value	A, C, H	1.02%
S&P MidCap 400 Pure Value	A, C, H	0.78%



96.06%	96.06%	96.06%	96.06%	96.06%	96.06%	96.06%	96.06%	96.06%	96.06%	96.06%	96.06%	96.06%
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<b>Guggenheim Strategy Fund II</b>											
1/31/23	2/28/23	3/31/23	4/28/23	5/31/23	6/30/23	7/31/23	8/31/23	9/29/23	10/31/23	11/30/23	12/29/23
59.88%	59.88%	59.88%	59.88%	59.88%	59.88%	59.88%	59.88%	59.88%	59.88%	59.88%	59.88%

<b>Guggenheim Strategy Fund III</b>											
1/31/23	2/28/23	3/31/23	4/28/23	5/31/23	6/30/23	7/31/23	8/31/23	9/29/23	10/31/23	11/30/23	12/29/23
61.22%	61.22%	61.22%	61.22%	61.22%	61.22%	61.22%	61.22%	61.22%	61.22%	61.22%	61.22%

<b>High Yield</b>											
1/31/23	2/28/23	3/31/23	4/28/23	5/31/23	6/30/23	7/31/23	8/31/23	9/29/23	10/31/23	11/30/23	12/29/23
92.24%	92.24%	92.24%	92.24%	92.24%	92.24%	92.24%	92.24%	92.24%	92.24%	92.24%	92.24%

<b>Limited Duration</b>											
1/31/23	2/28/23	3/31/23	4/28/23	5/31/23	6/30/23	7/31/23	8/31/23	9/29/23	10/31/23	11/30/23	12/29/23
70.80%	70.80%	70.80%	70.80%	70.80%	70.80%	70.80%	70.80%	70.80%	70.80%	70.80%	70.80%

<b>Macro Opportunities</b>											
1/31/23	2/28/23	3/31/23	4/28/23	5/31/23	6/30/23	7/31/23	8/31/23	9/29/23	10/31/23	11/30/23	12/29/23
74.94%	74.94%	74.94%	74.94%	74.94%	74.94%	74.94%	74.94%	74.94%	74.94%	74.94%	74.94%

<b>Municipal Income</b>											
1/31/23	2/28/23	3/31/23	4/28/23	5/31/23	6/30/23	7/31/23	8/31/23	9/29/23	10/31/23	11/30/23	12/29/23
51.12%	51.12%	51.12%	51.12%	51.12%	51.12%	51.12%	51.12%	51.12%	51.12%	51.12%	51.12%

<b>Risk Managed Real Estate</b>											
		3/31/23			6/30/23			9/29/23			12/29/23
		3.51%			3.51%			3.51%			3.51%

<b>Total Return Bond</b>											
<b>1/31/23</b>	<b>2/28/23</b>	<b>3/31/23</b>	<b>4/28/23</b>	<b>5/31/23</b>	<b>6/30/23</b>	<b>7/31/23</b>	<b>8/31/23</b>	<b>9/29/23</b>	<b>10/31/23</b>	<b>11/30/23</b>	<b>12/29/23</b>
85.60%	85.60%	85.60%	85.60%	85.60%	85.60%	85.60%	85.60%	85.60%	85.60%	85.60%	85.60%

<b>U.S. Government Money Market</b>											
<b>1/31/23</b>	<b>2/28/23</b>	<b>3/31/23</b>	<b>4/28/23</b>	<b>5/31/23</b>	<b>6/30/23</b>	<b>7/31/23</b>	<b>8/31/23</b>	<b>9/29/23</b>	<b>10/31/23</b>	<b>11/30/23</b>	<b>12/29/23</b>
100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%

<b>Ultra Short Duration</b>											
<b>1/31/23</b>	<b>2/28/23</b>	<b>3/31/23</b>	<b>4/28/23</b>	<b>5/31/23</b>	<b>6/30/23</b>	<b>7/31/23</b>	<b>8/31/23</b>	<b>9/29/23</b>	<b>10/31/23</b>	<b>11/30/23</b>	<b>12/29/23</b>
50.92%	50.92%	50.92%	50.92%	50.92%	50.92%	50.92%	50.92%	50.92%	50.92%	50.92%	50.92%

<b>World Equity Income</b>											
		<b>3/31/23</b>			<b>6/30/23</b>			<b>9/29/23</b>			<b>12/29/23</b>
		1.70%			1.70%			1.70%			1.70%