GUGGENHEIM INVESTMENTS

2016 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%
Diversified Income	See below
Dow Jones Industrial Average	5.82%
Emerging Markets Bond Strategy	See below
Europe 1.25x Strategy	4.84%
Event Driven & Distressed Strategies	65.18%
Floating Rate Strategies	See below
Government Long Bond 1.2x Strategy	See below
High Yield	See below
High Yield Strategy	See below
Investment Grade Bond	See below
Limited Duration	See below
Macro Opportunities	See below
Managed Futures Strategy	12.39%
Nova	7.73%
S&P 500	2.38%
StylePlus Large Core - Classes A, Instl &P only	17.55%
StylePlus Mid Growth - Classes A, Instl & P only	18.18%
Total Return Bond	See below
US Government Money Market	See below

	2/29/16	3/31/16	4/29/16	5/31/16	6/30/16	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16	12/30/16	
	71.24%	71.24%	71.24%	71.24%	71.24%	71.24%	71.24%	71.24%	54.59%	54.59%	54.59%	1
												_
Emerging	Markets Boi	nd Strategy	(Share Clas	ses: A, C, F				T				4
					6/09/16						12/06/16	_
					-						59.23%	
Flactina D	ata Ctuatani	aa (Chara Cl		S In atl D								
1/29/16	ate Strategion 2/29/16	3/31/16	4/29/16	5/31/16	6/30/16	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16	12/30/16	12/01/
78.55%	78.55%	78.55%	78.55%	78.55%	78.55%	78.55%	78.55%	78.55%	78.55%	92.92%	92.92%	92.92
70.5576	70.55%	76.5576	76.55%	70.55%	76.55%	76.55%	76.55%	76.55%	76.5576	92.92/0	92.92/0	92.92
Governme	ent Long Bor	nd 1.2x Strat	tegy (Share	Classes: A	. C. H. Inv)							
1/29/16	2/29/16	3/31/16	4/29/16	5/31/16	6/30/16	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16	11/29/16	12/30/
100.00%	100.00%	100.00%	92.91%	92.91%	92.91%	92.91%	92.91%	92.91%	92.91%	92.91%		
100.0070	100.0070	100.0070	02.0170	JZ.J 1 /U	02.0170	32.3170	32.3170	32.31/0	32.3170	32.31/0	_	92.919
100.0070	100.0070	100.0070	02.0170	02.0170	02.0170	92.9170	92.9170	92.9170	32.3170	92.9176	-	92.91
100.0070	100.0070	100.0070	02.0170	02.0170	02.0170	92.9170	92.9170	92.9170	92.9170	92.9176	-	92.91
100.0070	100.0070	100.0070	02.0170	02.0170	02.0170	92.9170	92.9170	92.9170	92.9170	92.9176	-	92.91
	(Share Clas	sses: A, C, I	nstl, P)		02.0170		32.3170	92.9176	92.9170	92.9170	-	92.919
				5/31/16	6/30/16	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16	12/30/16	
High Yield	(Share Clas	sses: A, C, I	nstl, P)								12/30/16 79.57%	12/01/ 79.57
High Yield 1/29/16	(Share Clas 2/29/16	sses: A, C, I 3/31/16	nstl, P) 4/29/16	5/31/16	6/30/16	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16		12/01/
High Yield 1/29/16 85.77%	(Share Clas 2/29/16 85.77%	sses: A, C, I 3/31/16 85.77%	nstl, P) 4/29/16 85.77%	5/31/16	6/30/16	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16		12/01/
High Yield 1/29/16 85.77%	(Share Clas 2/29/16	sses: A, C, I 3/31/16 85.77%	nstl, P) 4/29/16 85.77%	5/31/16	6/30/16 85.77%	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16	79.57%	12/01/
High Yield 1/29/16 85.77%	(Share Clas 2/29/16 85.77%	sses: A, C, I 3/31/16 85.77%	nstl, P) 4/29/16 85.77%	5/31/16	6/30/16 85.77%	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16	79.57% 11/29/16	12/01/
High Yield 1/29/16 85.77%	(Share Clas 2/29/16 85.77%	sses: A, C, I 3/31/16 85.77%	nstl, P) 4/29/16 85.77%	5/31/16	6/30/16 85.77%	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16	79.57%	12/01/
High Yield 1/29/16 85.77%	(Share Clas 2/29/16 85.77%	sses: A, C, I 3/31/16 85.77%	nstl, P) 4/29/16 85.77%	5/31/16	6/30/16 85.77%	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16	79.57% 11/29/16	12/01/
High Yield 1/29/16 85.77% High Yield	(Share Clas 2/29/16 85.77% Strategy (S	sses: A, C, I 3/31/16 85.77% hare Classe	nstl, P) 4/29/16 85.77% s: A, C, H)	5/31/16 85.77%	6/30/16 85.77%	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16	79.57% 11/29/16	12/01/
High Yield 1/29/16 85.77% High Yield	(Share Clas 2/29/16 85.77% Strategy (S	sses: A, C, I 3/31/16 85.77% hare Classe	nstl, P) 4/29/16 85.77% s: A, C, H)	5/31/16 85.77%	6/30/16 85.77% 6/09/16 91.13%	7/29/16 85.77%	8/31/16 85.77%	9/30/16 85.77%	10/31/16 85.77%	11/30/16 79.57%	79.57% 11/29/16 91.13%	12/01/
High Yield 1/29/16 85.77% High Yield	(Share Clas 2/29/16 85.77% Strategy (S	sses: A, C, I 3/31/16 85.77% hare Classe	nstl, P) 4/29/16 85.77% s: A, C, H)	5/31/16 85.77%	6/30/16 85.77%	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16	79.57% 11/29/16	12/01/

7/29/16

64.83%

8/31/16

64.83%

9/30/16

64.83%

10/31/16

64.83%

11/30/16

52.03%

12/30/16

52.03%

12/01/16

52.03%

64.83%

64.83%

64.83%

64.83%

5/31/16

64.83%

6/30/16

64.83%

Macro Opportunities (Share Classes: A, C, Instl, P)													
1/29/16	2/29/16	3/31/16	4/29/16	5/31/16	6/30/16	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16	12/30/16		
60.17%	60.17%	60.17%	60.17%	60.17%	60.17%	60.17%	60.17%	60.17%	70.21%	70.21%	70.21%		

Total Return Bond (Share Classes: A, C, Instl, P)												
1/29/16	2/29/16	3/31/16	4/29/16	5/31/16	6/30/16	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16	12/30/16	12/01/16
59.64%	59.64%	59.64%	59.64%	59.64%	59.64%	59.64%	59.64%	59.64%	59.64%	65.45%	65.45%	65.45%

Total Retu	rn Bond (Sh	are Class: F	R6)						
						10/31/16	11/30/16	12/30/16	12/01/16
						65.45%	65.45%	65.45%	65.45%

U.S. Gover	rnment Mon	ey Market										
1/29/16	2/29/16	3/31/16	4/29/16	5/31/16	6/30/16	7/29/16	8/31/16	9/30/16	10/31/16	11/30/16	12/06/16	12/30/16
100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	-	100.00%