

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.

<u>Fund Name</u> <i>(Applicable for all classes unless noted)</i>	<u>QII%</u>
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

Diversified Income (Share Classes: A, C, Instl, P)											
	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%

Emerging Markets Bond Strategy (Share Classes: A, C, H)											
					6/09/16						12/06/16
					-						59.23%

Floating Rate Strategies (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
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%

Government Long Bond 1.2x Strategy (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	12/30/16
100.00%	100.00%	100.00%	92.91%	92.91%	92.91%	92.91%	92.91%	92.91%	92.91%	92.91%	-	92.91%

High Yield (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
85.77%	85.77%	85.77%	85.77%	85.77%	85.77%	85.77%	85.77%	85.77%	85.77%	79.57%	79.57%	79.57%

High Yield Strategy (Share Classes: A, C, H)											
					6/09/16						11/29/16
					91.13%						91.13%

Investment Grade 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
56.96%	56.96%	56.96%	56.96%	56.96%	56.96%	56.96%	56.96%	56.96%	62.53%	62.53%	62.53%

Limited Duration (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
64.83%	64.83%	64.83%	64.83%	64.83%	64.83%	64.83%	64.83%	64.83%	64.83%	52.03%	52.03%	52.03%

