

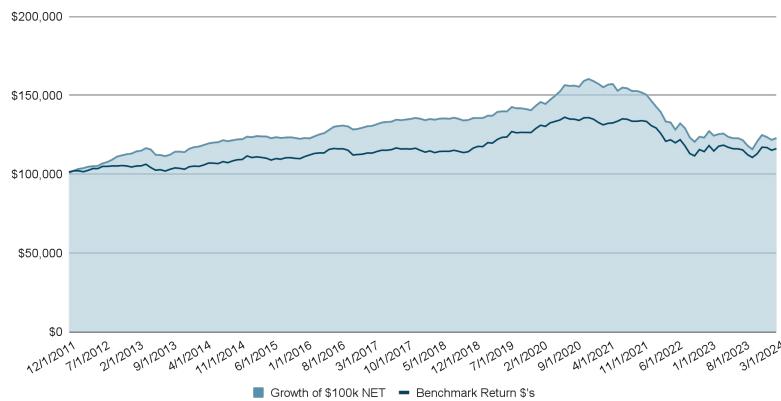
## Guggenheim Total Return Bond Fund Overview

The Total Return Bond model seeks to provide total return, comprised of current income and capital appreciation. The fund invests at least 80% of its assets (net assets, plus the amount of any borrowings for investment purposes) in debt securities. While the fund will principally invest in debt securities listed, traded or dealt in developed markets countries globally, it may also invest without limitation in securities listed, traded or dealt in other countries, including emerging markets countries.

### About Guggenheim Investments:

Guggenheim Investments is the global asset management and investment advisory division of Guggenheim Partners and has more than \$225 billion\* in total assets across fixed income, equity and alternative strategies. Guggenheim Partners began with the mission of creating exceptional value for our clients by applying the principles that made the Guggenheim family one of the most successful innovators, investors, and business managers in American history.

### Growth of \$100,000 Net of Fees

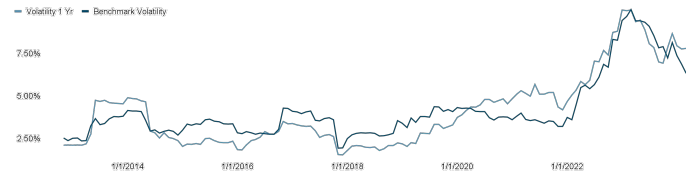


## Portfolio Information & Statistics

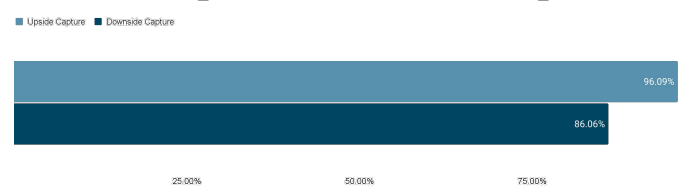
Manager Name: *Guggenheim Investments*  
 Minimum Investment: *\$1,000.00*  
 Benchmark: *Aggregate Bond (AGG)*  
 Fact Sheet Start Date: *12/01/2011*

	<u>1 Year</u>	<u>3 Year</u>	<u>5 Year</u>
Rolling Win %:	72.26%	78.76%	75.28%
Sharpe Ratio:	-2.9640	-4.5244	-1.9179
Beta vs AGG:	1.1766	0.9787	1.0070
Volatility:	0.0744	0.0750	0.0667

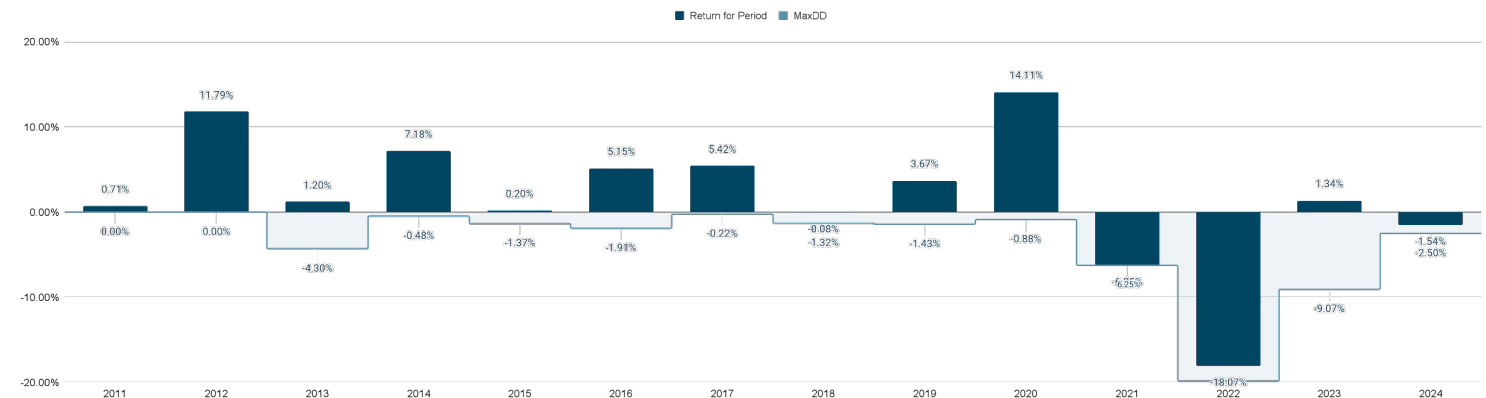
### Rolling Volatility



### Upside/Downside Capture



### Max Annual Drawdown and Annualized Performance Net of Fees



## Annual Performance Breakdown by Month Net of Fees

Month/Year ▲	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Return for Period
2011												0.71%	0.71%
2012	1.44%	1.13%	0.44%	0.88%	0.28%	0.25%	1.50%	0.84%	1.39%	1.78%	0.67%	0.65%	11.79%
2013	0.39%	1.19%	0.45%	1.36%	-0.74%	-2.87%	-0.19%	-0.54%	0.78%	1.68%	0.05%	-0.25%	1.20%
2014	1.89%	0.89%	0.30%	0.84%	0.86%	0.42%	0.23%	1.04%	-0.48%	0.47%	0.45%	0.10%	7.18%
2015	1.33%	-0.26%	0.53%	-0.13%	-0.02%	-0.87%	0.49%	-0.34%	0.16%	0.15%	-0.30%	-0.48%	0.20%
2016	0.46%	-0.22%	1.05%	0.99%	0.63%	1.59%	1.60%	0.43%	0.19%	-0.42%	-1.49%	0.30%	5.15%
2017	0.61%	0.69%	0.23%	0.80%	0.80%	0.28%	0.12%	0.98%	-0.22%	0.26%	0.31%	0.48%	5.42%
2018	-0.40%	-0.65%	0.54%	-0.32%	0.49%	0.11%	-0.16%	0.52%	-0.55%	-0.77%	0.30%	0.87%	-0.08%
2019	0.06%	-0.01%	1.08%	-0.03%	1.78%	0.26%	-0.03%	2.00%	-0.55%	-0.05%	-0.30%	-0.52%	3.67%
2020	2.03%	1.68%	-0.88%	1.88%	1.72%	1.76%	2.66%	-0.27%	0.11%	-0.44%	2.41%	0.73%	14.11%
2021	-0.85%	-1.05%	-1.38%	1.05%	0.27%	-2.73%	1.32%	-0.28%	-1.14%	0.06%	-0.64%	-0.96%	-6.25%
2022	-2.53%	-2.53%	-2.50%	-4.20%	-0.43%	-3.46%	3.10%	-2.30%	-4.54%	-2.26%	2.69%	-0.44%	-18.07%
2023	3.33%	-2.26%	0.80%	0.29%	-1.68%	-0.68%	0.04%	-1.02%	-2.82%	-2.04%	4.30%	3.43%	1.34%
2024	-1.02%	-1.49%	0.99%										-1.54%

## Additional Portfolio Information

Total Periods:	155	Strategy <i>(Net of Fees)</i>	Benchmark <i>(Aggregate Bond (AGG))</i>
Best Period Return:	13.76%	YTD Cumulative Return (%):	-1.54%
Best Return Date:	11/1/2020	3 Month Cumulative Return (%):	-0.52%
Worst Period Return:	-14.18%	12 Month Cumulative Return (%):	-2.25%
Worst Return Date:	12/1/2018	24 Month Cumulative Return (%):	-7.86%
Maximum Drawdown (Inception):	-27.84%	36 Month Cumulative Return (%):	-21.60%
Maximum Drawdown Date:	10/1/2023	60 Month Cumulative Return (%):	-10.31%
			-0.74%
			-0.59%
			-1.83%
			-3.85%
			-11.48%
			-2.94%

## Terms and Definitions

Rolling Returns:	Rolling returns, also known as "rolling period returns" or "rolling time periods," are annualized average returns for a period, ending with the listed year. Rolling returns are useful for examining the behavior of returns for holding periods, similar to those actually experienced by investors.
Cumulative Returns:	A cumulative return on an investment is the aggregate amount that the investment has gained or lost over time, independent of the amount of time involved.
Maximum Drawdown:	A maximum drawdown (MDD) is the maximum observed loss from a peak to a trough of a portfolio, before a new peak is attained. Maximum drawdown is an indicator of downside risk over a specified time period.
Standard Deviation (Volatility):	Standard deviation is a basic mathematical concept that measures volatility in the market or the average amount by which individual data points differ from the mean. Simply put, standard deviation helps determine the spread of asset prices from their average price.
Beta:	Beta is a measure of the volatility—or systematic risk—of a portfolio compared to an index. Stocks with betas higher than 1.0 can be interpreted as more volatile than the index.
Sharpe:	The Sharpe ratio compares the return of an investment with its risk. It's a mathematical expression of the insight that excess returns over a period of time may signify more volatility and risk, rather than investing skill. The Sharpe ratio is one of the most widely used methods for measuring risk-adjusted relative returns. It compares a fund's historical or projected returns relative to an investment benchmark with the historical or expected variability of such returns.



# Guggenheim Total Return Bond Fund

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