See separate instructions	► See	separate	instructions.	
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Pa	arti R	eporting	lssuer			
1 Issuer's name				2 Issuer's employer identification number (EIN)		
Guo	Igenheim F	unds Trust	Guggenheim Macro	o Opportuniti	es Fund	45-3484801
3 Name of contact for additional information 4 Telephone No. of contact				5 Email address of contact		
	l Davio				301-296-5351	paul.davio@guggenheiminvestments.com
6	Number an	d street (or F	P.O. box if mail is not	delivered to	street address) of contact	7 City, town, or post office, state, and Zip code of contact
805	King Farm	Boulevard,	Suite 600			Rockville, MD 20850
8	Date of act	ion		9 Class	sification and description	
Nov	ember 25,	2014		PAID A	"RETURN OF CAPITAL" I	DISTRIBUTION
	CUSIP num		11 Serial number(12 Ticker symbol	13 Account number(s)
	See Attac	:hment			See Attachment	
Pa	ntll O	rganizatio	onal Action Attac	ch additiona	I statements if needed.	See back of form for additional questions.
14		-	tional action and, if a	applicable, the	e date of the action or the o	date against which shareholders' ownership is measured for
	the actior	ו ⊳				
RET	URN OF C	APITAL DIS	TRIBUTION AS A P	ART OF THE	FOLLOWING DISTRIBUT	FION:
See	Attachmer	nt				
15	Describe	the quantitat	tive effect of the orga	anizational ac	tion on the basis of the sec	curity in the hands of a U.S. taxpayer as an adjustment per
						E COST BASIS OF THE SHAREHOLDER'S SECURITY
			_			
16		the calculation dates ► <u>N/A</u>		basis and the	data that supports the calc	culation, such as the market values of securities and the

Form 8	937 (Rev	. 12-2011)			Page
Par	: []]	Organizational Action (continued)		· · · · · ·
17			n(s) and subsection(s) upon which the tax tre	atment is based ▶	IRC SECTION §312 & §316
40	0				
18	Can any	resulting loss be recognized? ► N/A			
19	Provide	any other information necessary to imple	ment the adjustment, such as the reportable	e tax year ► <u>N/A</u>	
	_				
0.	belie		nined this return, including accompanying schedu f preparer (other than officer) is based on all inform		
Sign Here		sturo 🕨		Data N	
	Signa	ature ►		Date►	
	Print	your name► Paul Davio		Title 🕨	· · · · · · · · · · · · · · · · · · ·
Paid		Print/Type preparer's name	Preparer's signature	Date	Check if PTIN
	barer	Firm's name			self-employed Firm's EIN ►
use	Only				

 Ose Only
 Firm's address ►

 Firm's address ►
 Phone no.

 Send Form 8937 (including accompanying statements) to: Department of the Treasury, Internal Revenue Service, Ogden, UT 84201-0054

Guggenheim Funds Trust - Macro Opportunities Fund Fiscal Year End: 9/30/14

Return of Capital Distribution as a part of the following distributions:

DATE RANGE:	SHARE CLASS:	TICKER SYMBOL:	CUSIP NUMBER:	TOTAL PER SHARE DISTRIBUTION:	ROC PER SHARE DISTRIBUTION:
1/31/2014	А	GIOAX	40168W616	0.16034	-0.00355
1/31/2014	С	GIOCX	40168W590	0.14363	-0.00318
1/31/2014	I. Contraction	GIOIX	40168W582	0.16937	-0.00375
2/28/2014	А	GIOAX	40168W616	0.09968	-0.00221
2/28/2014	С	GIOCX	40168W590	0.08444	-0.00187
2/28/2014	I. I.	GIOIX	40168W582	0.10649	-0.00236
3/31/2014	А	GIOAX	40168W616	0.08458	-0.00187
3/31/2014	С	GIOCX	40168W590	0.06869	-0.00152
3/31/2014	I. Contraction	GIOIX	40168W582	0.09327	-0.00206
4/30/2014	А	GIOAX	40168W616	0.09958	-0.0022
4/30/2014	С	GIOCX	40168W590	0.08262	-0.00183
4/30/2014	I. I.	GIOIX	40168W582	0.10857	-0.0024
5/31/2014	А	GIOAX	40168W616	0.10811	-0.00239
5/31/2014	С	GIOCX	40168W590	0.09023	-0.002
5/31/2014	I. I.	GIOIX	40168W582	0.11596	-0.00257
6/30/2014	А	GIOAX	40168W616	0.11008	-0.00244
6/30/2014	С	GIOCX	40168W590	0.09317	-0.00206
6/30/2014	I. I.	GIOIX	40168W582	0.1164	-0.00258
7/31/2014	А	GIOAX	40168W616	0.09103	-0.00201
7/31/2014	С	GIOCX	40168W590	0.07375	-0.00163
7/31/2014	L. C.	GIOIX	40168W582	0.09868	-0.00218
8/31/2014	А	GIOAX	40168W616	0.11525	-0.00255
8/31/2014	С	GIOCX	40168W590	0.09797	-0.00217
8/31/2014	1	GIOIX	40168W582	0.12308	-0.00272
9/30/2014	А	GIOAX	40168W616	0.07239	-0.0016
9/30/2014	С	GIOCX	40168W590	0.05799	-0.00128
9/30/2014	I. I.	GIOIX	40168W582	0.08054	-0.00178

45-3484801 EIN: