

Guggenheim Funds Trust - Macro Opportunities Fund

EIN: 45-3484801

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