Form **8937**(December 2017) Department of the Treasury Internal Revenue Service

Report of Organizational Actions Affecting Basis of Securities

► See separate instructions.

OMB No. 1545-0123

Reporting	Issuer			
1 Issuer's name				2 Issuer's employer identification number (EIN)
Guggenheim Funds Trus	t - Guggenheim Macro	Opportun	ities Fund	45-3484801
3 Name of contact for ac	ditional information	4 Telephor	ne No. of contact	5 Email address of contact
		- India dadi 555 cr osnidot		
Glenn McWhinnie			312-357-0356	glenn.mcwhinnie@guggenheiminvestments.com
6 Number and street (or	P.O. box if mail is not o	delivered to	street address) of contact	7 City, town, or post office, state, and ZIP code of contact
				y, and a provide discount of contact
227 W. Monroe Street, 7th	1 Floor			Chicago, IL 60606
8 Date of action		9 Classification and description		Johnsago, IL 00000
			on antico e como tracono de una el presentacionade en el mensione en el presentación de la como en cuer	
November 29, 2021		Paid a "	Return of Capital" Distribution	n
10 CUSIP number	11 Serial number(s))	12 Ticker symbol	13 Account number(s)
	3000			
see attachment	N/A		see attachment	
Part II Organizati	onal Action Attach	additiona	statements if needed. See	back of form for additional questions.
14 Describe the organiza	ational action and, if an	plicable, the	date of the action or the date	against which shareholders' ownership is measured for
the action ► See att	tached statement	phodolo, the	date of the action of the date	against which shareholders, ownership is measured for
See all	acheu statement			
			No.	
			4-10-1-10-1-10-1-10-1-10-1-10-1-10-1-10	
15 Describe the quantita	tive effect of the organi	izational act	on on the basis of the security	in the hands of a U.S. taxpayer as an adjustment per
share or as a percenta	age of old basis ▶ The	ahove acti	on will reduce the cost basis	of the shareholder's security.
	1110	above acti	on will reduce the cost basis	of the Shareholder's security.
			10.	

16 Describe the calculation				SOURCE SHOW AND
valuation dates	on of the change in bas	sis and the c	lata that supports the calculation	on, such as the market values of securities and the
valuation dates ► N/A				
			22 119112 1100 1100	

Part		Organizational Action (conti	nued)		
17	List the	e applicable Internal Revenue Code s	ection(s) and subsection(s) upon which	the tax treatment is based ▶	IRC Sections §312 & §316
-11-3-	-				

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18 (Can an	y resulting loss be recognized? ► N	I/A		
		- MS			
and the	***				
VX.0					
					3,000 000
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19 F	Provide	any other information necessary to i	implement the adjustment, such as the	reportable tax year ► N/A	
			N. 300		
-	-		- All Control of the		
					######################################
	Unde	r penalties of perjury, I declare that I have	e examined this return, including accompany tion of preparer (other than officer) is based o	ing schedules and statements, a	nd to the best of my knowledge and
Sign Here		MD 2002		3 22	
	Signa		nuc	Date ►	3/66
	Print	your name ► Glenn McWhinnie Print/Type preparer's name	Preparer's signature	Title ► Assistant T	DTIN
Paid Prepa	arer	AFT FIRM TO MINING			Check if PTIN
Use (Firm's name			irm's EIN ▶
		Firm's address >	ents) to: Department of the Treasury Int		Phone no.

RETURN OF CAPITAL DISTRIBUTION AS A PART OF THE FOLLOWING DISTRIBUTIONS

SHARE CLASS:	CUSIP:	TICKER:	RECORD DATE DATE:	PAYABLE DATE:	TOTAL PER SHARE DISTRIBUTION:	ROC PER SHARE DISTRIBUTION:
R-6 Class	40168W111	GIOSX	DAILY	1/29/2021	0.103837999	0.000530638
K-0 Class	40168W111	GIOSX	DAILY	2/26/2021	0.109671472	0.000560448
	40168W111	GIOSX	DAILY	3/31/2021	0.104679959	0.000534940
	40168W111	GIOSX	DAILY	4/30/2021	0.095181058	0.000486398
	40168W111	GIOSX	DAILY	5/28/2021	0.091884475	0.000469552
	40168W111	GIOSX	DAILY	6/30/2021	0.087676231	0.000448047
	40168W111	GIOSX	DAILY	7/31/2021	0.090330137	0.000461609
	40168W111	GIOSX	DAILY	8/31/2021	0.072351056	0.000369732
	40168W111	GIOSX	DAILY	9/30/2021	0.068269875	0.000348876
Institutional Class	40168W582	GIOIX	DAILY	1/29/2021	0.1036649	0.000529753
	40168W582	GIOIX	DAILY	2/26/2021	0.109169129	0.000557881
	40168W582	GIOIX	DAILY	3/31/2021	0.104444052	0.000533735
	40168W582	GIOIX	DAILY	4/30/2021	0.095334041	0.000487180
	40168W582		DAILY	5/28/2021	0.091766742	0.000468950
	40168W582		DAILY	6/30/2021	0.088631532	0.000452929
	40168W582	GIOIX	DAILY	7/31/2021	0.090365711	0.000461791
	40168W582		DAILY	8/31/2021	0.072346043	0.000369706
	40168W582		DAILY	9/30/2021	0.068266097	0.000348856
C-Class	40168W590	GIOCX	DAILY	1/29/2021	0.079809429	0.000407846
	40168W590	GIOCX	DAILY	2/26/2021	0.085204555	0.000435416
	40168W590	GIOCX	DAILY	3/31/2021	0.077985164	0.000398523
	40168W590	GIOCX	DAILY	4/30/2021	0.067773334	0.000346338
	40168W590	GIOCX	DAILY	5/28/2021	0.066979585	0.000342282
	40168W590	GIOCX	DAILY	6/30/2021	0.06277437	0.000320792
	40168W590	GIOCX	DAILY	7/31/2021	0.062658269	0.000320199
	40168W590	GIOCX	DAILY	8/31/2021	0.046456356	0.000237403
	40168W590	GIOCX	DAILY	9/30/2021	0.042356903	0.000216454
A-Class	40168W616	GIOAX	DAILY	1/29/2021	0.094870071	0.000484809
	40168W616	GIOAX	DAILY	2/26/2021	0.100933749	0.000515796
	40168W616	GIOAX	DAILY	3/31/2021	0.095179608	0.000486391
	40168W616	GIOAX	DAILY	4/30/2021	0.085761332	0.000438261
	40168W616	GIOAX	DAILY	5/28/2021	0.082986954	0.000424084
	40168W616	GIOAX	DAILY	6/30/2021	0.079409912	0.000405804
	40168W616	GIOAX	DAILY	7/31/2021	0.080655620	0.000412170
	40168W616	GIOAX	DAILY	8/31/2021	0.063121202	0.000322565
	40168W616	GIOAX	DAILY	9/30/2021	0.059176586	0.000302407
P-Class	40169J804	GIOPX	DAILY	1/29/2021	0.093994206	0.000480333
	40169J804	GIOPX	DAILY	2/26/2021	0.100414846	0.000513144
	40169J804	GIOPX	DAILY	3/31/2021	0.095088817	0.000485927
	40169J804	GIOPX	DAILY	4/30/2021	0.085443337	0.000436636
	40169J804	GIOPX	DAILY	5/28/2021	0.082928255	0.000423784
	40169J804	GIOPX	DAILY	6/30/2021	0.079490629	0.000406217
	40169J804	GIOPX	DAILY	7/31/2021	0.080574798	0.000411757
	40169J804	GIOPX	DAILY	8/31/2021	0.063202531	0.000322980
	40169J804	GIOPX	DAILY	9/30/2021	0.059018992	0.000301601