Computershare, Inc.

Guggenheim Strategic Opportunities Fund (NYSE: GOF)

Cusip: 40167F101

Notice to Shareholders

We are pleased to report the payment of the Guggenheim Strategic Opportunities Fund's (the "Fund") monthly distribution in the amount of \$0.1821 per share payable on June 30, 2021 to shareholders of record on June 15, 2021. The Fund currently anticipates that \$0.0863 per share, or 47.39% of this distribution would currently be classified as income and \$0.0958 per share, or 52.61% of this distribution would currently be classified as return of capital. A final determination of the tax character of distributions paid by the Fund in 2021 will be reported to shareholders in January 2022 on Form 1099-DIV.

Computershare, Inc. Transfer Agent

June 2021