

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 May 29, 2020 to shareholders of record on May 15, 2020. The Fund currently anticipates that \$0.0685 per share, or 37.62% of this distribution would currently be classified as income and \$0.1136 per share, or 62.38% 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 2020 will be reported to shareholders in January 2021 on Form 1099-DIV.

Computershare, Inc.
Transfer Agent

May 2020