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 July 30, 2021 to shareholders of record on July 15, 2021. The Fund currently anticipates that \$0.0887 per share, or 48.71% of this distribution would currently be classified as income and \$0.0934 per share, or 51.29% 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

July 2021