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 29, 2018 to shareholders of record on June 15, 2018. The Fund currently anticipates that \$0.0791 per share, or 43.44% of this distribution would currently be classified as income and \$0.1030 per share, or 56.56% of this distribution would currently be classified as short-term capital gain. A final determination of the tax character of distributions paid by the Fund in 2018 will be reported to shareholders in January 2019 on Form 1099-DIV.

Computershare, Inc. Transfer Agent

June 2018