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, 2023 to shareholders of record on June 15, 2023. The Fund currently anticipates that \$0.0687 per share, or 37.73% of this distribution would currently be classified as income and \$0.1134 per share, or 62.27% 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 2023 will be reported to shareholders in January 2024 on Form 1099-DIV.

Computershare, Inc. Transfer Agent

June 2023