

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, 2020 to shareholders of record on June 15, 2020. The Fund currently anticipates that \$0.0583 per share, or 32.02% of this distribution would currently be classified as income and \$0.1238 per share, or 67.98% 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

June 2020