Computershare Shareowner Services LLC

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, 2017 to shareholders of record on June 15, 2017. The Fund currently anticipates that \$0.1540 per share, or 84.57% of this distribution will consist of income, \$0.0281 per share, or 15.43% of this distribution will consist of short-term capital. A final determination of the tax character of distributions paid by the Fund in 2017 will be reported to shareholders in January 2018 on Form 1099-DIV.

Computershare Shareowner Services LLC Transfer Agent

June 2017