

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 February 26, 2021 to shareholders of record on February 12, 2021. The Fund currently anticipates that \$0.0842 per share, or 46.24% of this distribution would currently be classified as income and \$0.0979 per share, or 53.76% 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

February 2021