

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND  
Form N-PX  
August 25, 2011

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549

FORM N-PX

ANNUAL REPORT OF PROXY VOTING RECORD OF REGISTERED MANAGEMENT  
INVESTMENT COMPANY

Investment Company Act file number 811-21982  
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Guggenheim Strategic Opportunities Fund  
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(Exact name of registrant as specified in charter)

2455 Corporate West Drive  
Lisle, IL 60532  
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(Address of principal executive offices) (Zip code)

Kevin M. Robinson  
2455 Corporate West Drive  
Lisle, IL 60532  
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(Name and address of agent for service)

Registrant's telephone number, including area code: 630-505-3700  
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Date of fiscal year end: May 31  
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Date of reporting period: July 1, 2010 - June 30, 2011  
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Form N-PX is to be used by a registered management investment company, other than a small business investment company registered on Form N-5 ( 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than August 31 of each year, containing the registrant's proxy voting record for the most recent twelve-month period ended June 30, pursuant to section 30 of the Investment Company Act of 1940 and rule 30b1-4 thereunder (17 CFR 270.30b1-4). The Commission may use the information provided on Form N-PX in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-PX, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-PX unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 100 F Street, NE, Washington, DC 20549-1090. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. 3507.

ITEM 1. PROXY VOTING RECORD.

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\*\*\*\*\* FORM N-Px REPORT \*\*\*\*\*

ICA File Number: 811-21982  
 Reporting Period: 07/01/2010 - 06/30/2011  
 Guggenheim Strategic Opportunities Fund

===== GUGGENHEIM STRATEGIC OPPORTUNITIES FUND =====

Royal Bank of Scotland Group

Ticker: RBS Security ID: CUSIP 780097AU5  
 Meeting Date: 04/19/2011 Meeting Type: Annual  
 Country of Trade: United States

Issue No.	Description	Proponent	Mgmt Rec	Vote Cast	For/Ag Mgmt
1	TO RECEIVE AND APPROVE THE REPORT AND ACCOUNTS	Management	For	For	For
2	TO APPROVE THE REMUNERATION REPORT	Management	For	For	For
3	TO RE-ELECT COLIN BUCHAN AS A DIRECTOR	Management	For	For	For
4	TO RE-ELECT SANDY CROMBIE AS A DIRECTOR	Management	For	For	For
5	TO RE-ELECT PHILIP HAMPTON AS A DIRECTOR	Management	For	For	For
6	TO RE-ELECT STEPHEN HESTER AS A DIRECTOR	Management	For	For	For
7	TO RE-ELECT PENNY HUGHES AS A DIRECTOR	Management	For	For	For
8	TO RE-ELECT JOHN MCFARLANE AS A DIRECTOR	Management	For	For	For
9	TO RE-ELECT JOE MACHALE AS A DIRECTOR	Management	For	For	For
10	TO RE-ELECT BRENDAN NELSON AS A DIRECTOR	Management	For	For	For
11	TO RE-ELECT ART RYAN AS A DIRECTOR	Management	For	For	For
12	TO RE-ELECT BRUCE VAN SAUN AS A DIRECTOR	Management	For	For	For
13	TO RE-ELECT PHILIP SCOTT AS A DIRECTOR	Management	For	For	For

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14	TO RE-APPOINT DELOITTE LLP AS AUDITORS	Management	For	For	For
15	TO AUTHORISE THE AUDIT COMMITTEE TO FIX THE REMUNERATION OF THE AUDITORS	Management	For	For	For
16	TO RENEW THE DIRECTORS' AUTHORITY TO ALLOT SECURITIES	Management	For	For	For
17	TO RENEW THE DIRECTORS' AUTHORITY TO ALLOT SHARES ON A NON-PRE-EMPTIVE BASIS	Management	For	For	For
18	TO AMEND THE ARTICLES OF ASSOCIATION TO FACILITATE	Management	Against	Against	For
19	RAISING OF REGULATORY CAPITAL TO AUTHORISE THE ALLOTMENT OF PREFERENCE SHARES	Management	Against	Against	For
20	TO PERMIT THE HOLDING OF GENERAL MEETINGS AT 14 DAYS' NOTICE	Management	For	For	For
21	TO AUTHORISE POLITICAL DONATIONS AND EXPENDITURE	Management	For	For	For
22	TO AGREE AMENDMENTS TO THE RBS 2010 DEFERRAL PLAN	Management	For	For	For

===== END NPX REPORT

SIGNATURES

Pursuant to the requirements of the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Guggenheim Strategic Opportunities Fund  
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By: /s/ Kevin M. Robinson  
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Name: Kevin M. Robinson  
Title: Chief Executive Officer & Chief Legal Officer  
Date: August 25, 2011

