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GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form N-PX

August 17, 2016

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

Guggenheim Strategic Opportunities Fund  
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(Exact name of registrant as specified in charter)

227 West Monroe Street  
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Chicago, IL 60606  
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(Address of principal executive offices) (Zip code)

Donald C. Cacciapaglia  
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227 West Monroe Street  
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Chicago, IL 60606  
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(Name and address of agent for service)

Registrant's telephone number, including area code: 312-827-0100

Date of fiscal year end: May 31

Date of reporting period: July 1, 2015 - June 30, 2016

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 (ss.ss. 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, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. ss. 3507.

Item 1. Proxy Voting Record.

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

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ICA File Number: 811-21982  
Reporting Period: 07/01/2015 - 06/30/2016  
GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

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

There is no proxy voting activity for the fund, as the fund did not hold any  
votable positions during the reporting period.

===== 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/ Donald C. Cacciapaglia  
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Name: Donald C. Cacciapaglia  
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Title: President and Chief Executive Officer  
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Date: August 17, 2016  
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