Maltbie Derek Dale Form 3 May 24, 2012

FORM 3

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

OMB APPROVAL

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INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

30(h) of the Investment Company Act of 19

(Print or Type Re	esponses)									
1. Name and Ad Person * Maltbie D		orting	2. Date of Event Requiring Statement (Month/Day/Year) 11/30/2011	3. Issuer Name and Ticker or Trading Symbol GUGGENHEIM STRATEGIC OPPORTUNITIES FUND [GOF]						
(Last)	(First)	(Middle)	11/30/2011	4. Relationshi Person(s) to I	ship of Reporting Single State of Reporting		5. If Amendment, Date Original Filed(Month/Day/Year)			
2455 CORPO DRIVE	ORATE W	EST		(Check all applicable)			,			
	(Street)			Director 10% Owner _X_ Officer Other (give title below) (specify below) Assistant Treasurer			Filing(Check Applicable Line)			
LISLE, ILÂ	60532									
(City)	(State)	(Zip)	Table I - N	Table I - Non-Derivative Securities Beneficially Owned						
1.Title of Securi (Instr. 4)	ty		2. Amount of Beneficially (Instr. 4)		3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nat Owne (Instr.	•			
Common Sto	ck		0		D	Â				
Reminder: Report owned directly o		ate line for ea	ch class of securities benefic	ially S	SEC 1473 (7-02))				
Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.										

(Instr. 4) Ex	. *	Securities Underlying Derivative Security (Instr. 4)	4. Conversion or Exercise Price of Derivative	5. Ownership Form of Derivative Security:	6. Nature of Indirect Beneficial Ownership (Instr. 5)
		Title	Derivative	Security.	

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Date Expiration Exercisable Date

Amount or Security Number of Shares Direct (D) or Indirect (I) (Instr. 5)

Reporting Owners

Reporting Owner Name / Address

Relationships

Director 10% Owner Officer

Other

Maltbie Derek Dale

2455 CORPORATE WEST DRIVE Assistant Treasurer LISLE, ILÂ 60532

Signatures

/s/ Derek Maltbie, by Kevin M. Robinson pursuant to a POA

05/24/2012

**Signature of Reporting Person

Date

Explanation of Responses:

- * If the form is filed by more than one reporting person, see Instruction 5(b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.

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