

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 29, 2015

PAGE 1
000 B000000 05/31/2015
000 C000000 0001380936
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 Guggenheim Strategic Opportunities Fund
001 B000000 811-21982
001 C000000 3128270100
002 A000000 227 WEST MONROE STREET
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003 000000 N
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008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, INC
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010 A000001 RYDEX FUND SERVICES, LLC
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011 A000001 WACHOVIA CAPITAL MARKETS LLC
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011 A000002 RAYMOND JAMES & ASSOCIATES, INC.
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012 A000001 COMPUTERSHARE SHAREOWNER SERVICES LLC
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PAGE 2
012 C010001 COLLEGE STATION
012 C020001 TX
012 C030001 77842
012 C040001 3170
013 A000001 ERNST & YOUNG LLP
013 B010001 MCLEAN

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013 B020001 VA
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020 A000007 NOMURA SECURITIES CO.
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PAGE 6

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086 E020000 0
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087 A010000 COMMON STOCK
087 A020000 18385X104
087 A030000 GOF
088 A000000 Y
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE Yanna Valak
TITLE Supervisor