

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 29, 2015

PAGE 1  
000 B000000 05/31/2015  
000 C000000 0001380936  
000 D000000 N  
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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008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, INC  
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008 D010002 SANTA MONICA  
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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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012 C010001 COLLEGE STATION  
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013 A000001 ERNST & YOUNG LLP  
013 B010001 MCLEAN

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013 B020001 VA  
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014 A000001 CHANNEL CAPITAL GROUP LLC  
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014 A000002 SECURITY DISTRIBUTORS, INC.  
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014 B000006 8-48842  
014 A000007 SAMMONS FINANCIAL NETWORK, LLC  
014 B000007 8-68905  
014 A000008 GUGGENHEIM ENERGY ADVISORS, LLC  
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PAGE 6

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SIGNATURE Yanna Valak  
TITLE Supervisor