

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 29, 2016

PAGE 1  
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000 C000000 0001380936  
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000 G000000 N  
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000 J000000 A  
001 A000000 Guggenheim Strategic Opportunities Fund  
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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 TRUST COMPANY N.A.  
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012 C010001 COLLEGE STATION  
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013 A000001 ERNST & YOUNG LLP  
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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 A000008 GUGGENHEIM ENERGY ADVISORS, LLC  
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087 A020000 18385X104  
087 A030000 GOF  
088 A000000 Y  
088 B000000 N  
088 C000000 N  
088 D000000 N  
SIGNATURE Yanna Valak  
TITLE supervisor