

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  
002 B000000 CHICAGO  
002 C000000 IL  
002 D010000 60606  
003 000000 N  
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
008 B000001 A  
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008 D010001 CHICAGO  
008 D020001 IL  
008 D030001 60606  
008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, INC  
008 B000002 S  
008 C000002 801-000000  
008 D010002 SANTA MONICA  
008 D020002 CA  
008 D030002 90401  
010 A000001 RYDEX FUND SERVICES, LLC  
010 B000001 84-0000000  
010 C010001 ROCKVILLE  
010 C020001 MD  
010 C030001 20850  
011 A000001 WACHOVIA CAPITAL MARKETS LLC  
011 B000001 8-00000000  
011 C010001 CHARLOTTE  
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011 C030001 28288  
011 A000002 RAYMOND JAMES & ASSOCIATES, INC.  
011 B000002 8-00000000  
011 C010002 ST. PETERSBURG  
011 C020002 FL  
011 C030002 33716  
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  
013 B030001 22102  
014 A000001 CHANNEL CAPITAL GROUP LLC  
014 B000001 8-53692  
014 A000002 SECURITY DISTRIBUTORS, INC.  
014 B000002 8-10781  
014 A000003 GUGGENHEIM INVESTOR SERVICES, LLC  
014 B000003 8-44742  
014 A000004 GUGGENHEIM SECURITIES, LLC  
014 B000004 8-49107  
014 A000005 SAMMONS SECURITIES COMPANY, LLC  
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014 A000006 GUGGENHEIM FUNDS DISTRIBUTORS, LLC  
014 B000006 8-48842  
014 A000007 SAMMONS FINANCIAL NETWORK, LLC  
014 B000007 8-68905  
014 A000008 GUGGENHEIM ENERGY ADVISORS, LLC  
014 B000008 8-68983  
015 A000001 THE BANK OF NEW YORK MELLON  
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020 A000002 MORGAN STANLEY  
020 B000002 13-2655998  
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020 A000007 NOMURA SECURITIES CO.  
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022 A000003 CREDIT SUISSE SECURITIES

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022 B000003 UNKNOWN  
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025 A000003 GOLDMAN SACHS GROUP INC  
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025 A000009 CREDIT SUISSE GROUP  
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PAGE 6

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086 E020000 0  
086 F010000 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