

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 29, 2016

PAGE 1
000 B000000 05/31/2016
000 C000000 0001380936
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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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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010 A000001 RYDEX FUND SERVICES, LLC
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011 A000001 WACHOVIA CAPITAL MARKETS LLC
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012 A000001 COMPUTERSHARE TRUST COMPANY N.A.
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088 D000000 N
SIGNATURE Yanna Valak
TITLE supervisor