

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 29, 2016

PAGE 1  
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000 C000000 0001380936  
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001 A000000 Guggenheim Strategic Opportunities Fund  
001 B000000 811-21982  
001 C000000 3128270100  
002 A000000 227 WEST MONROE STREET  
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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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013 A000001 ERNST & YOUNG LLP  
013 B010001 MCLEAN

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014 A000002 SECURITY DISTRIBUTORS, INC.  
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SIGNATURE Yanna Valak  
TITLE supervisor