

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-A

January 29, 2016

PAGE 1
000 A000000 11/30/2015
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
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001 C000000 3128270100
002 A000000 227 WEST MONROE STREET
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002 D010000 60606
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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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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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012 C040001 3170
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 A000007 SAMMONS FINANCIAL NETWORK, LLC
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| 088 | C000000 | N |
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| SIGNATURE | Yanna Valak | |
| TITLE | supervisor | |