

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 30, 2018

PAGE 1
000 B000000 05/31/2018
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
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
008 B000001 A
008 C000001 801-000000
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 MUFG Investor Services (US) 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
011 C020001 NC
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 TRUST COMPANY N.A.
012 B000001 84-0000000
PAGE 2
012 C010001 COLLEGE STATION
012 C020001 TX
012 C030001 77842
012 C040001 3170
013 A000001 ERNST & YOUNG LLP
013 B010001 TYSONS

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013 B020001 VA
013 B030001 22102
014 A000001 GUGGENHEIM INVESTOR SERVICES, LLC
014 B000001 8-44742
014 A000002 GUGGENHEIM SECURITIES, LLC
014 B000002 8-49107
014 A000003 GUGGENHEIM FUNDS DISTRIBUTORS, LLC
014 B000003 8-48842
014 A000004 SAMMONS FINANCIAL NETWORK, LLC
014 B000004 8-68905
014 A000005 Guggenheim Partners Japan, Ltd.
014 B000005 8-0
014 A000006 Guggenheim Securities International Ltd
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014 A000007 Guggenheim KBBO Partners Ltd
014 B000007 8-0
014 A000008 GLM Securities, LLC
014 B000008 8-69770
015 A000001 THE BANK OF NEW YORK MELLON
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
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020 A000001 MORGAN STANLEY
020 B000001 13-2655998
020 C000001 34
020 A000002 BNP PARIBAS PLEDGE ACCOUNT
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022 A000001 GOLDMAN SACHS
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022 A000002 BARCLAYS CAPITAL INC.
022 B000002 UNKNOWN
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022 A000003 BANK OF AMERICA MERRILL LYNCH
022 B000003 UNKNOWN
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PAGE 3
022 D000003 32325
022 A000004 JPMORGAN CHASE & CO.
022 B000004 UNKNOWN
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022 A000005 BNP PARIBAS
022 B000005 UNKNOWN
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022 A000006 CREDIT SUISSE SECURITIES (USA) LLC
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022 A000007 CITIGROUP GLOBAL MARKETS
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070	F010000	Y	
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 073 A020000 0.0000
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077 Q020000 N
 077 Q030000 N
 078 000000 N
 080 A000000 ICI Mutual Insurance Company

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087	A020000	18385X104
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088	C000000	N
088	D000000	N
SIGNATURE	Kimberly Scott	
TITLE	Assistant Treasurer	