

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-A

January 25, 2012

PAGE 1  
000 A000000 11/30/2011  
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  
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001 B000000 811-21982  
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002 A000000 2455 CORPORATE WEST DRIVE  
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002 D010000 60532  
003 000000 N  
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
008 B000001 A  
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008 D030001 60532  
008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, INC.  
008 B000002 S  
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008 D010002 SANTA MONICA  
008 D020002 CA  
008 D030002 90401  
010 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
010 B000001 84-0000000  
010 C010001 LISLE  
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011 A000001 WACHOVIA CAPITAL MARKETS LLC  
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PAGE 2  
011 C010001 CHARLOTTE  
011 C020001 NC  
011 C030001 28288  
011 A000002 RAYMOND JAMES & ASSOCIATES, INC.  
011 B000002 8-00000000  
011 C010002 ST. PETERSBURG

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011 C020002 FL  
011 C030002 33716  
012 A000001 COMPUTERSHARE SHAREOWNER SERVICES LLC  
012 B000001 84-0000000  
012 C010001 PITTSBURGH  
012 C020001 PA  
012 C030001 15252  
013 A000001 ERNST & YOUNG LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
015 A000001 THE BANK OF NEW YORK MELLON  
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020 C000001 69  
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020 A000004 MORGAN STANLEY & CO. INC.  
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020 A000005 JEFFERIES & COMPANY INC.  
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020 B000006 13-3200244  
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022 A000002 RBS GREENWICH CAPITAL  
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022 A000003 MORGAN STANLEY & CO. INC.  
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022 A000004 JEFFERIES & COMPANY INC.  
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088 C000000	N

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088 D000000 N

SIGNATURE JOHN SULLIVAN

TITLE CFO, CAO & TREASURER