

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 27, 2012

PAGE 1  
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000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
008 B000001 A  
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008 D020001 IL  
008 D030001 60532  
008 A000002 GUGGENHEIM PARTNERS INVESTMENT 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  
011 B000001 8-00000000  
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  
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012 A000001 COMPUTERSHARE SHAREOWNER SERVICES LLC  
012 B000001 84-0000000  
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012 C020001 PA  
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013 A000001 ERNST & YOUNG LLP  
013 B010001 CHICAGO  
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015 A000001 THE BANK OF NEW YORK MELLON  
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015 C010001 NEW YORK  
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020 A000002 SUSQUEHANNA FINANCIAL GROUP INC  
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020 A000003 MORGAN STANLEY & CO. INC.  
020 B000003 13-2655998  
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020 A000004 STIFEL NICHASOLAS  
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020 A000006 JEFFERIES & COMPANY INC.  
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020 A000008 JP MORGAN INVT MGMT  
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022 C000003 4007  
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088	D000000	N
SIGNATURE	JOHN SULLIVAN	
TITLE	CFO, CAO & TREASURER	