

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 27, 2012

PAGE 1
000 B000000 05/31/2012
000 C000000 0001380936
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, INC
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008 D020002 CA
008 D030002 90401
010 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
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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
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012 A000001 COMPUTERSHARE SHAREOWNER SERVICES LLC
012 B000001 84-0000000
012 C010001 PITTSBURGH
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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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020 B000001 06-1031656
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020 A000002 SUSQUEHANNA FINANCIAL GROUP INC
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020 A000003 MORGAN STANLEY & CO. INC.
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020 A000006 JEFFERIES & COMPANY INC.
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020 B000009 UNKNOWN
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022 C000003 4007
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088 A000000 Y
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE JOHN SULLIVAN
TITLE CFO, CAO & TREASURER