

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 30, 2013

PAGE 1
000 B000000 05/31/2013
000 C000000 0001380936
000 D000000 N
000 E000000 NF
000 F000000 Y
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000 H000000 N
000 I000000 6.1
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008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, INC
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008 D010002 SANTA MONICA
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010 A000001 RYDEX FUND SERVICES, LLC
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011 A000001 WACHOVIA CAPITAL MARKETS LLC
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PAGE 2
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011 A000002 RAYMOND JAMES & ASSOCIATES, INC.
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011 C010002 ST. PETERSBURG

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011 C020002 FL
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012 A000001 COMPUTERSHARE SHAREOWNER SERVICES LLC
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013 A000001 ERNST & YOUNG LLP
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014 A000001 CHANNEL CAPITAL GROUP LLC
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014 A000002 SECURITY DISTRIBUTORS, INC.
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014 A000003 GUGGENHEIM INVESTOR SERVICES, LLC
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014 A000008 SAMMONS FINANCIAL NETWORK, LLC
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025 A000004 BANK OF AMERICA MERRILL LYNCH-DB TRUST

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088 C000000 N
088 D000000 N
SIGNATURE JOHN SULLIVAN
TITLE CFO, CAO & TREASURER