

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 27, 2011

PAGE 1
000 B000000 05/31/2011
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 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
008 B000001 A
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008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, INC.
008 B000002 S
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008 D020002 CA
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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
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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 THE BANK OF NEW YORK MELLON
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013 A000001 ERNST & YOUNG LLP
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022 A000004 GOLDMAN SACHS & CO.
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SIGNATURE JOHN SULLIVAN
TITLE CFO, CAO & TREASURER