

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
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001 C000000 6305053700
002 A000000 2455 CORPORATE WEST DRIVE
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002 D010000 60532
003 000000 N
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008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, INC.
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008 D010002 SANTA MONICA
008 D020002 CA
008 D030002 90401
010 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
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010 C020001 IL
010 C030001 60532
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
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088 D000000 N

SIGNATURE JOHN SULLIVAN

TITLE CFO, CAO & TREASURER