

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 30, 2013

PAGE 1  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
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008 D010001 LISLE  
008 D020001 IL  
008 D030001 60532  
008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, INC  
008 B000002 S  
008 C000002 801-000000  
008 D010002 SANTA MONICA  
008 D020002 CA  
008 D030002 90401  
010 A000001 RYDEX FUND SERVICES, LLC  
010 B000001 84-0000000  
010 C010001 ROCKVILLE  
010 C020001 MD  
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011 A000001 WACHOVIA CAPITAL MARKETS LLC  
011 B000001 8-00000000  
PAGE 2  
011 C010001 CHARLOTTE  
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011 A000002 RAYMOND JAMES & ASSOCIATES, INC.  
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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  
013 B010001 CHICAGO  
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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 A000004 GUGGENHEIM SECURITIES, LLC  
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014 A000005 GUGGENHEIM DISTRIBUTORS, LLC  
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014 A000007 GUGGENHEIM FUNDS DISTRIBUTORS, LLC  
014 B000007 8-48842  
014 A000008 SAMMONS FINANCIAL NETWORK, LLC  
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014 A000009 GUGGENHEIM ENERGY ADVISORS, LLC  
014 B000009 8-68983  
015 A000001 THE BANK OF NEW YORK MELLON  
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025 A000003 RBS CAPITAL TRUST II  
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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