

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 29, 2014

PAGE 1
000 B000000 05/31/2014
000 C000000 0001380936
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
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001 B000000 811-21982
001 C000000 8003457999
002 A000000 227 WEST MONROE STREET
002 B000000 CHICAGO
002 C000000 IL
002 D010000 60606
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005 000000 N
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
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008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, INC
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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
010 C030001 20850
011 A000001 WACHOVIA CAPITAL MARKETS LLC
011 B000001 8-00000000
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 COLLEGE STATION
012 C020001 TX
012 C030001 77842
012 C040001 3170
013 A000001 ERNST & YOUNG LLP
013 B010001 MCLEAN
013 B020001 VA
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014 A000001 CHANNEL CAPITAL GROUP LLC
014 B000001 8-53692
014 A000002 SECURITY DISTRIBUTORS, INC.
014 B000002 8-10781
014 A000003 GUGGENHEIM INVESTOR SERVICES, LLC
014 B000003 8-44742
014 A000004 GUGGENHEIM SECURITIES, LLC
014 B000004 8-49107
014 A000005 SAMMONS SECURITIES COMPANY, LLC
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014 A000006 GUGGENHEIM FUNDS DISTRIBUTORS, LLC
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014 A000007 SAMMONS FINANCIAL NETWORK, LLC
014 B000007 8-68905
014 A000008 GUGGENHEIM ENERGY ADVISORS, LLC
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014 A000009 DELETE
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PAGE 3
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020 A000004 MORGAN STANLEY & CO. INC.
020 B000004 13-2655998
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020 A000005 JEFFERIES & COMPANY INC.
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025 A000001 BARCLAYS BANK PLC
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025 A000004 NOMURA RESECURITIZATION TRUST

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087 A020000 18385X104

087 A030000 GOF

088 A000000 Y

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088 C000000 N

088 D000000 N

SIGNATURE JOHN SULLIVAN

TITLE CFO, CAO & TREASURER