

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 27, 2011

PAGE 1  
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008 D030001 60532  
008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, INC.  
008 B000002 S  
008 C000002 801-000000  
008 D010002 SANTA MONICA  
008 D020002 CA  
008 D030002 90401  
010 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
010 B000001 84-0000000  
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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 THE BANK OF NEW YORK MELLON  
012 B000001 84-0000000  
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013 A000001 ERNST & YOUNG LLP  
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022 A000004 GOLDMAN SACHS & CO.  
022 B000004 13-5108880  
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SIGNATURE JOHN SULLIVAN  
TITLE CFO, CAO & TREASURER