

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-A

January 25, 2013

PAGE 1  
000 A000000 11/30/2012  
000 C000000 0001380936  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 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 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
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011 A000001 WACHOVIA CAPITAL MARKETS LLC  
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011 C010001 CHARLOTTE  
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011 A000002 RAYMOND JAMES & ASSOCIATES, INC.  
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011 C010002 ST. PETERSBURG

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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  
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020 A000005 JEFFERIES & COMPANY INC.  
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PAGE 6

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SIGNATURE	JOHN SULLIVAN	
TITLE	CFO, CAO & TREASURER	