

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 30, 2013

PAGE 1  
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000 F000000 Y  
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002 A000000 2455 CORPORATE WEST DRIVE  
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
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008 D030001 60532  
008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, INC  
008 B000002 S  
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008 D010002 SANTA MONICA  
008 D020002 CA  
008 D030002 90401  
010 A000001 RYDEX FUND SERVICES, LLC  
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011 A000001 WACHOVIA CAPITAL MARKETS LLC  
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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  
012 B000001 84-0000000  
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013 A000001 ERNST & YOUNG LLP  
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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 A000008 SAMMONS FINANCIAL NETWORK, LLC  
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014 A000009 GUGGENHEIM ENERGY ADVISORS, LLC  
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025 A000004 BANK OF AMERICA MERRILL LYNCH-DB TRUST

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SIGNATURE JOHN SULLIVAN  
TITLE CFO, CAO & TREASURER