

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 27, 2012

PAGE 1
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000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
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011 A000002 RAYMOND JAMES & ASSOCIATES, INC.
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SIGNATURE	JOHN SULLIVAN	
TITLE	CFO, CAO & TREASURER	