

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 27, 2012

PAGE 1  
000 B000000 05/31/2012  
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  
001 A000000 GUGGENHEIM STRATEGIC OPPORTUNITIES FUND  
001 B000000 811-21982  
001 C000000 6305053700  
002 A000000 2455 CORPORATE WEST DRIVE  
002 B000000 LISLE  
002 C000000 IL  
002 D010000 60532  
003 000000 N  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
007 C010200 2  
007 C010300 3  
007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
008 B000001 A  
008 C000001 801-000000  
008 D010001 LISLE  
008 D020001 IL  
008 D030001 60532  
008 A000002 GUGGENHEIM PARTNERS INVESTMENT 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  
010 C010001 LISLE  
010 C020001 IL  
010 C030001 60532  
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

Edgar Filing: GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

011 C020002 FL  
011 C030002 33716  
012 A000001 COMPUTERSHARE SHAREOWNER SERVICES LLC  
012 B000001 84-0000000  
012 C010001 PITTSBURGH  
012 C020001 PA  
012 C030001 15252  
013 A000001 ERNST & YOUNG LLP  
013 B010001 CHICAGO  
013 B020001 IL  
013 B030001 60606  
015 A000001 THE BANK OF NEW YORK MELLON  
015 B000001 C  
015 C010001 NEW YORK  
015 C020001 NY  
015 C030001 10286  
015 E010001 X  
018 000000 Y  
019 A000000 N  
019 B000000 0  
020 A000001 BARCLAYS CAPITALS  
020 B000001 06-1031656  
020 C000001 119  
020 A000002 SUSQUEHANNA FINANCIAL GROUP INC  
020 B000002 UNKNOWN  
020 C000002 23  
020 A000003 MORGAN STANLEY & CO. INC.  
020 B000003 13-2655998  
020 C000003 12  
020 A000004 STIFEL NICHASOLAS  
020 B000004 UNKNOWN  
020 C000004 9  
020 A000005 BANAMEX S.A.  
020 B000005 UNKNOWN  
020 C000005 9  
020 A000006 JEFFERIES & COMPANY INC.  
020 B000006 95-2622900  
020 C000006 7  
020 A000007 BNP PARIBAS  
020 B000007 UNKNOWN  
020 C000007 6  
020 A000008 JP MORGAN INVT MGMT  
020 B000008 13-3200244  
020 C000008 2  
020 A000009 BAYCREST PARTNER  
PAGE 3  
020 B000009 UNKNOWN  
020 C000009 2  
020 A000010 F&G INSTITUTIONAL TRADING INC  
020 B000010 UNKNOWN  
020 C000010 2  
021 000000 194  
022 A000001 BARCLAYS  
022 B000001 13-3551367  
022 C000001 6288  
022 D000001 89651  
022 A000002 RBS GREENWICH CAPITAL  
022 B000002 UNKNOWN  
022 C000002 10721  
022 D000002 45237  
022 A000003 BANAMEX S.A.  
022 B000003 UNKNOWN

Edgar Filing: GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

022 C000003 4007  
022 D000003 46529  
022 A000004 CITIGROUP GLOBAL MARKETS  
022 B000004 UNKNOWN  
022 C000004 11819  
022 D000004 28257  
022 A000005 MORGAN STANLEY & CO. INC  
022 B000005 UNKNOWN  
022 C000005 9218  
022 D000005 24876  
022 A000006 JEFFERIES & COMPANY INC.  
022 B000006 95-2622900  
022 C000006 11112  
022 D000006 18985  
022 A000007 FIRST BOSTON CORP  
022 B000007 13-5659485  
022 C000007 8534  
022 D000007 14232  
022 A000008 NOMURA  
022 B000008 UNKNOWN  
022 C000008 7375  
022 D000008 9670  
022 A000009 WELLS FARGO BANK NA  
022 B000009 UNKNOWN  
022 C000009 3208  
022 D000009 11108  
022 A000010 MONTGOMERY SECURITIES  
022 B000010 UNKNOWN  
022 C000010 8222  
022 D000010 1140  
023 C000000 264024  
023 D000000 474053  
024 000000 Y  
025 A000001 BARCLAYS BANK PLC  
025 C000001 D  
PAGE 4  
025 D000001 1018  
025 A000002 JP MORGAN CHASE CAPITAL XXV  
025 C000002 D  
025 D000002 1003  
025 A000003 SUSQUEHANNA CAPITAL II  
025 C000003 D  
025 D000003 683  
025 A000004 CITIGROUP COMMERCIAL MORTGAGE TRUST  
025 C000004 D  
025 D000004 1213  
025 A000005 JP MORGAN CHASE COMMERCIAL MORTGAGE  
025 C000005 D  
025 D000005 2261  
025 A000006 MORGAN STANLEY CAPITAL I  
025 C000006 D  
025 D000006 2300  
025 D000007 0  
025 D000008 0  
026 A000000 N  
026 B000000 Y  
026 C000000 N  
026 D000000 Y  
026 E000000 N  
026 F000000 N  
026 G010000 N  
026 G020000 N

Edgar Filing: GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

026 H000000 N  
027 000000 N  
030 A000000 0  
030 B000000 0.00  
030 C000000 0.00  
031 A000000 0  
031 B000000 0  
032 000000 0  
033 000000 0  
035 000000 0  
036 B000000 0  
038 000000 0  
042 A000000 0  
042 B000000 0  
042 C000000 0  
042 D000000 0  
042 E000000 0  
042 F000000 0  
042 G000000 0  
042 H000000 0  
043 000000 0  
044 000000 0  
045 000000 Y  
046 000000 N  
047 000000 Y  
PAGE 5  
048 000000 1.000  
048 A010000 0  
048 A020000 0.000  
048 B010000 0  
048 B020000 0.000  
048 C010000 0  
048 C020000 0.000  
048 D010000 0  
048 D020000 0.000  
048 E010000 0  
048 E020000 0.000  
048 F010000 0  
048 F020000 0.000  
048 G010000 0  
048 G020000 0.000  
048 H010000 0  
048 H020000 0.000  
048 I010000 0  
048 I020000 0.000  
048 J010000 0  
048 J020000 0.000  
048 K010000 0  
048 K020000 0.000  
049 000000 N  
050 000000 N  
051 000000 N  
052 000000 N  
053 A000000 N  
054 A000000 Y  
054 B000000 Y  
054 C000000 N  
054 D000000 N  
054 E000000 N  
054 F000000 N  
054 G000000 N  
054 H000000 Y

Edgar Filing: GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

054 I000000 N  
054 J000000 Y  
054 K000000 N  
054 L000000 N  
054 M000000 Y  
054 N000000 N  
054 O000000 N  
055 A000000 N  
055 B000000 N  
056 000000 N  
057 000000 N  
058 A000000 N  
059 000000 Y  
060 A000000 Y  
060 B000000 Y  
PAGE 6  
061 000000 0  
062 A000000 Y  
062 B000000 0.0  
062 C000000 0.0  
062 D000000 0.0  
062 E000000 0.0  
062 F000000 0.0  
062 G000000 0.0  
062 H000000 0.0  
062 I000000 0.0  
062 J000000 0.0  
062 K000000 0.1  
062 L000000 8.6  
062 M000000 0.0  
062 N000000 0.0  
062 O000000 0.0  
062 P000000 43.0  
062 Q000000 66.4  
062 R000000 23.1  
063 A000000 0  
063 B000000 8.9  
064 A000000 N  
064 B000000 N  
066 A000000 N  
067 000000 N  
068 A000000 N  
068 B000000 N  
069 000000 N  
070 A010000 Y  
070 A020000 Y  
070 B010000 Y  
070 B020000 Y  
070 C010000 Y  
070 C020000 N  
070 D010000 Y  
070 D020000 Y  
070 E010000 Y  
070 E020000 N  
070 F010000 Y  
070 F020000 N  
070 G010000 Y  
070 G020000 N  
070 H010000 Y  
070 H020000 N  
070 I010000 N  
070 I020000 N

Edgar Filing: GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

070 J010000 Y  
 070 J020000 Y  
 070 K010000 Y  
 070 K020000 Y  
 070 L010000 Y  
     PAGE 7  
 070 L020000 Y  
 070 M010000 Y  
 070 M020000 N  
 070 N010000 Y  
 070 N020000 N  
 070 O010000 Y  
 070 O020000 Y  
 070 P010000 Y  
 070 P020000 N  
 070 Q010000 N  
 070 Q020000 N  
 070 R010000 Y  
 070 R020000 N  
 071 A000000 304243  
 071 B000000 285367  
 071 C000000 255019  
 071 D000000 112  
 072 A000000 12  
 072 B000000 21802  
 072 C000000 723  
 072 D000000 0  
 072 E000000 0  
 072 F000000 2658  
 072 G000000 68  
 072 H000000 0  
 072 I000000 21  
 072 J000000 73  
 072 K000000 0  
 072 L000000 71  
 072 M000000 81  
 072 N000000 24  
 072 O000000 0  
 072 P000000 1430  
 072 Q000000 131  
 072 R000000 41  
 072 S000000 86  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 94  
 072 X000000 4778  
 072 Y000000 0  
 072 Z000000 17747  
 072AA000000 3754  
 072BB000000 0  
 072CC010000 0  
 072CC020000 14268  
 072DD010000 18230  
 072DD020000 0  
 072EE000000 0  
 073 A010000 1.8480  
     PAGE 8  
 073 A020000 0.0000  
 073 B000000 0.0000  
 073 C000000 0.0000  
 074 A000000 1601

Edgar Filing: GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

|     |         |                          |
|-----|---------|--------------------------|
| 074 | B000000 | 0                        |
| 074 | C000000 | 0                        |
| 074 | D000000 | 226990                   |
| 074 | E000000 | 4401                     |
| 074 | F000000 | 125                      |
| 074 | G000000 | 130                      |
| 074 | H000000 | 0                        |
| 074 | I000000 | 61105                    |
| 074 | J000000 | 650                      |
| 074 | K000000 | 0                        |
| 074 | L000000 | 2259                     |
| 074 | M000000 | 451                      |
| 074 | N000000 | 297712                   |
| 074 | O000000 | 3847                     |
| 074 | P000000 | 255                      |
| 074 | Q000000 | 30599                    |
| 074 | R010000 | 53243                    |
| 074 | R020000 | 0                        |
| 074 | R030000 | 2099                     |
| 074 | R040000 | 323                      |
| 074 | S000000 | 0                        |
| 074 | T000000 | 207346                   |
| 074 | U010000 | 10914                    |
| 074 | U020000 | 0                        |
| 074 | V010000 | 19.00                    |
| 074 | V020000 | 0.00                     |
| 074 | W000000 | 0.0000                   |
| 074 | X000000 | 11067                    |
| 074 | Y000000 | 158096                   |
| 075 | A000000 | 0                        |
| 075 | B000000 | 187783                   |
| 076 | 000000  | 21.08                    |
| 077 | A000000 | Y                        |
| 077 | B000000 | Y                        |
| 077 | C000000 | Y                        |
| 077 | D000000 | N                        |
| 077 | E000000 | N                        |
| 077 | F000000 | N                        |
| 077 | G000000 | N                        |
| 077 | H000000 | N                        |
| 077 | I000000 | N                        |
| 077 | J000000 | N                        |
| 077 | K000000 | N                        |
| 077 | L000000 | N                        |
| 077 | M000000 | N                        |
| 077 | N000000 | N                        |
| 077 | O000000 | N                        |
|     | PAGE    | 9                        |
| 077 | P000000 | N                        |
| 077 | Q010000 | N                        |
| 077 | Q020000 | N                        |
| 077 | Q030000 | N                        |
| 078 | 000000  | N                        |
| 080 | A000000 | ICI MUTUAL INSURANCE CO. |
| 080 | C000000 | 5725                     |
| 081 | A000000 | Y                        |
| 081 | B000000 | 8                        |
| 082 | A000000 | N                        |
| 082 | B000000 | 0                        |
| 083 | A000000 | N                        |
| 083 | B000000 | 0                        |
| 084 | A000000 | N                        |

Edgar Filing: GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

|           |                      |              |
|-----------|----------------------|--------------|
| 084       | B000000              | 0            |
| 085       | A000000              | Y            |
| 085       | B000000              | N            |
| 086       | A010000              | 1596         |
| 086       | A020000              | 31009        |
| 086       | B010000              | 0            |
| 086       | B020000              | 0            |
| 086       | C010000              | 0            |
| 086       | C020000              | 0            |
| 086       | D010000              | 0            |
| 086       | D020000              | 0            |
| 086       | E010000              | 0            |
| 086       | E020000              | 0            |
| 086       | F010000              | 0            |
| 086       | F020000              | 0            |
| 087       | A010000              | COMMON STOCK |
| 087       | A020000              | 18385X104    |
| 087       | A030000              | GOF          |
| 088       | A000000              | Y            |
| 088       | B000000              | N            |
| 088       | C000000              | N            |
| 088       | D000000              | N            |
| SIGNATURE | JOHN SULLIVAN        |              |
| TITLE     | CFO, CAO & TREASURER |              |