

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 27, 2011

PAGE 1  
000 B000000 05/31/2011  
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 OPP 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 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  
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 THE BANK OF NEW YORK MELLON  
012 B000001 84-0000000  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10286  
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  
020 B000001 13-3551367  
020 C000001 72  
020 A000002 JEFFERIES & COMPANY INC.  
020 B000002 95-2622900  
020 C000002 19  
020 A000003 MORGAN STANLEY & CO. INC.  
020 B000003 13-2655998  
020 C000003 16  
020 A000004 BNP PARIBAS  
020 B000004 UNKNOWN  
020 C000004 8  
020 A000005 BANK OF AMERICA INTERNATIONAL, LDN  
020 B000005 UNKNOWN  
020 C000005 5  
020 A000006 JP MORGAN INVT MGMT  
020 B000006 13-3200244  
020 C000006 3  
020 A000007 BANAMEX S.A.  
020 B000007 UNKNOWN  
020 C000007 2  
020 A000008 FG INVERSIONES BURSATILES  
020 B000008 UNKNOWN  
020 C000008 2  
020 A000009 MERRILL LYNCH & CO.  
PAGE 3  
020 B000009 13-2740599  
020 C000009 1  
020 C000010 0  
021 000000 128  
022 A000001 BARCLAYS  
022 B000001 13-3551367  
022 C000001 21501  
022 D000001 46869  
022 A000002 JEFFERIES & COMPANY INC.  
022 B000002 95-2622900  
022 C000002 4699  
022 D000002 53343  
022 A000003 MORGAN STANLEY & CO. INC.  
022 B000003 UNKNOWN  
022 C000003 4343  
022 D000003 50297

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

022 A000004 GOLDMAN SACHS & CO.  
022 B000004 13-5108880  
022 C000004 6116  
022 D000004 13445  
022 A000005 GREENWICH CAPITAL - REPURCHASE AGREEMENT  
022 B000005 UNKNOWN  
022 C000005 247  
022 D000005 19092  
022 A000006 CREDIT SUISSE FIRST BOSTON CORP  
022 B000006 13-5659485  
022 C000006 6444  
022 D000006 11778  
022 A000007 BANK OF AMERICA INTERNATIONAL, LDN  
022 B000007 UNKNOWN  
022 C000007 3164  
022 D000007 13287  
022 A000008 BANAMEX S.A.  
022 B000008 UNKNOWN  
022 C000008 4828  
022 D000008 10496  
022 A000009 DIRECT  
022 B000009 UNKNOWN  
022 C000009 9302  
022 D000009 4480  
022 A000010 CITIGROUP GLOBAL MARKETS  
022 B000010 UNKNOWN  
022 C000010 3932  
022 D000010 5443  
023 C000000 64576  
023 D000000 228530  
024 000000 Y  
025 A000001 BARCLAYS BANK PLC  
025 B000001 13-4075851  
025 C000001 D  
025 D000001 1107  
PAGE 4  
025 A000002 BB&T CAPITAL TRUST VI  
025 B000002 N/A  
025 C000002 E  
025 D000002 1063  
025 A000003 BNP PARIBAS  
025 B000003 N/A  
025 C000003 D  
025 D000003 1188  
025 A000004 DEUTSCHE BANK CONTINGENT CAPITAL TRUST II  
025 B000004 N/A  
025 C000004 E  
025 D000004 1250  
025 A000005 ROYAL BANK OF SCOTLAND GROUP PLC  
025 B000005 N/A  
025 C000005 D  
025 D000005 1159  
025 A000006 WELLS FARGO CAPITAL XIII  
025 B000006 N/A  
025 C000006 D  
025 D000006 1028  
025 D000007 0  
025 D000008 0  
026 A000000 N  
026 B000000 Y  
026 C000000 N  
026 D000000 Y

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

|     |         |   |       |
|-----|---------|---|-------|
| 026 | E000000 | N |       |
| 026 | F000000 | N |       |
| 026 | G010000 | N |       |
| 026 | G020000 | N |       |
| 026 | H000000 | N |       |
| 027 | 000000  | N |       |
| 028 | A010000 |   | 0     |
| 028 | A020000 |   | 0     |
| 028 | A030000 |   | 0     |
| 028 | A040000 |   | 0     |
| 028 | B010000 |   | 0     |
| 028 | B020000 |   | 0     |
| 028 | B030000 |   | 0     |
| 028 | B040000 |   | 0     |
| 028 | C010000 |   | 0     |
| 028 | C020000 |   | 0     |
| 028 | C030000 |   | 0     |
| 028 | C040000 |   | 0     |
| 028 | D010000 |   | 0     |
| 028 | D020000 |   | 0     |
| 028 | D030000 |   | 0     |
| 028 | D040000 |   | 0     |
| 028 | E010000 |   | 0     |
| 028 | E020000 |   | 0     |
| 028 | E030000 |   | 0     |
|     | PAGE    | 5 |       |
| 028 | E040000 |   | 0     |
| 028 | F010000 |   | 0     |
| 028 | F020000 |   | 0     |
| 028 | F030000 |   | 0     |
| 028 | F040000 |   | 0     |
| 028 | G010000 |   | 0     |
| 028 | G020000 |   | 0     |
| 028 | G030000 |   | 0     |
| 028 | G040000 |   | 0     |
| 028 | H000000 |   | 0     |
| 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 |       |
| 048 | 000000  |   | 1.000 |
| 048 | A010000 |   | 0     |
| 048 | A020000 |   | 0.000 |

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

|     |         |       |
|-----|---------|-------|
| 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     |
|     | PAGE    | 6     |
| 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     |
| 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     |
| 061 | 000000  | 0     |
| 062 | A000000 | Y     |
| 062 | B000000 | 0.0   |
| 062 | C000000 | 0.0   |
| 062 | D000000 | 0.0   |
| 062 | E000000 | 0.5   |
| 062 | F000000 | 0.0   |
| 062 | G000000 | 0.0   |
| 062 | H000000 | 0.0   |
| 062 | I000000 | 0.0   |
| 062 | J000000 | 0.0   |
| 062 | K000000 | 0.0   |
| 062 | L000000 | 2.1   |

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

062 M000000 0.0  
062 N000000 0.0  
062 O000000 0.0  
062 P000000 40.2  
062 Q000000 79.7

PAGE 7

062 R000000 18.6  
063 A000000 0  
063 B000000 13.6  
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  
070 J010000 Y  
070 J020000 Y  
070 K010000 Y  
070 K020000 Y  
070 L010000 Y  
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 167087  
071 B000000 150749  
071 C000000 233782  
071 D000000 64  
072 A000000 12

PAGE 8

072 B000000 22126  
072 C000000 568  
072 D000000 0  
072 E000000 0

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

|             |        |
|-------------|--------|
| 072 F000000 | 2462   |
| 072 G000000 | 64     |
| 072 H000000 | 0      |
| 072 I000000 | 20     |
| 072 J000000 | 60     |
| 072 K000000 | 0      |
| 072 L000000 | 89     |
| 072 M000000 | 107    |
| 072 N000000 | 22     |
| 072 O000000 | 0      |
| 072 P000000 | 1479   |
| 072 Q000000 | 121    |
| 072 R000000 | 46     |
| 072 S000000 | 147    |
| 072 T000000 | 0      |
| 072 U000000 | 0      |
| 072 V000000 | 0      |
| 072 W000000 | 119    |
| 072 X000000 | 4736   |
| 072 Y000000 | 0      |
| 072 Z000000 | 17958  |
| 072AA000000 | 9226   |
| 072BB000000 | 0      |
| 072CC010000 | 13767  |
| 072CC020000 | 0      |
| 072DD010000 | 17371  |
| 072DD020000 | 0      |
| 072EE000000 | 0      |
| 073 A010000 | 1.8750 |
| 073 A020000 | 0.0000 |
| 073 B000000 | 0.0000 |
| 073 C000000 | 0.0000 |
| 074 A000000 | 2052   |
| 074 B000000 | 0      |
| 074 C000000 | 894    |
| 074 D000000 | 224576 |
| 074 E000000 | 5157   |
| 074 F000000 | 0      |
| 074 G000000 | 0      |
| 074 H000000 | 0      |
| 074 I000000 | 33703  |
| 074 J000000 | 2751   |
| 074 K000000 | 0      |
| 074 L000000 | 2197   |
| 074 M000000 | 1119   |
| 074 N000000 | 272449 |
| 074 O000000 | 3371   |
| PAGE 9      |        |
| 074 P000000 | 232    |
| 074 Q000000 | 33052  |
| 074 R010000 | 47618  |
| 074 R020000 | 0      |
| 074 R030000 | 409    |
| 074 R040000 | 434    |
| 074 S000000 | 0      |
| 074 T000000 | 187333 |
| 074 U010000 | 9318   |
| 074 U020000 | 0      |
| 074 V010000 | 20.11  |
| 074 V020000 | 0.00   |
| 074 W000000 | 0.0000 |
| 074 X000000 | 8829   |

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

074 Y000000 158691  
075 A000000 0  
075 B000000 176116  
076 000000 22.32  
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  
077 P000000 N  
077 Q010000 Y  
077 Q020000 N  
077 Q030000 N  
078 000000 N  
080 A000000 ICI MUTUAL INSURANCE CO.  
080 C000000 6475  
081 A000000 Y  
081 B000000 7  
082 A000000 N  
082 B000000 0  
083 A000000 N  
083 B000000 0  
084 A000000 N  
084 B000000 0  
085 A000000 Y  
085 B000000 N  
086 A010000 107  
PAGE 10  
086 A020000 2186  
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 N  
088 B000000 N  
088 C000000 N  
088 D000000 N  
SIGNATURE JOHN SULLIVAN  
TITLE CFO, CAO & TREASURER