

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 29, 2014

PAGE 1
000 B000000 05/31/2014
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 8003457999
002 A000000 227 WEST MONROE STREET
002 B000000 CHICAGO
002 C000000 IL
002 D010000 60606
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 CHICAGO
008 D020001 IL
008 D030001 60606
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 RYDEX FUND SERVICES, LLC
010 B000001 84-0000000
010 C010001 ROCKVILLE
010 C020001 MD
010 C030001 20850
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 COLLEGE STATION
012 C020001 TX
012 C030001 77842
012 C040001 3170
013 A000001 ERNST & YOUNG LLP
013 B010001 MCLEAN
013 B020001 VA
013 B030001 22102
014 A000001 CHANNEL CAPITAL GROUP LLC
014 B000001 8-53692
014 A000002 SECURITY DISTRIBUTORS, INC.
014 B000002 8-10781
014 A000003 GUGGENHEIM INVESTOR SERVICES, LLC
014 B000003 8-44742
014 A000004 GUGGENHEIM SECURITIES, LLC
014 B000004 8-49107
014 A000005 SAMMONS SECURITIES COMPANY, LLC
014 B000005 8-53482
014 A000006 GUGGENHEIM FUNDS DISTRIBUTORS, LLC
014 B000006 8-48842
014 A000007 SAMMONS FINANCIAL NETWORK, LLC
014 B000007 8-68905
014 A000008 GUGGENHEIM ENERGY ADVISORS, LLC
014 B000008 8-68983
014 A000009 DELETE
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 BANK OF AMERICA
020 B000001 UNKNOWN
020 C000001 26
020 A000002 BAYCREST PARTNER
020 B000002 UNKNOWN
020 C000002 24
020 A000003 FGCS SECURITIES
PAGE 3
020 B000003 UNKNOWN
020 C000003 20
020 A000004 MORGAN STANLEY & CO. INC.
020 B000004 13-2655998
020 C000004 16
020 A000005 JEFFERIES & COMPANY INC.
020 B000005 95-2622900
020 C000005 14
020 A000006 SUSQUEHANNA FINANCIAL GROUP INC
020 B000006 UNKNOWN
020 C000006 11
020 A000007 KNIGHT CAPITAL AMERICAS, LP
020 B000007 UNKNOWN
020 C000007 9
020 A000008 NOMURA SECURITIES CO.
020 B000008 UNKNOWN

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

020 C000008 8
020 A000009 BARCLAYS CAPITALS
020 B000009 06-1031656
020 C000009 2
020 A000010 MACRO RISK ADVISORS LLC
020 B000010 UNKNOWN
020 C000010 2
021 000000 135
022 A000001 BANK OF AMERICA INTERNATIONAL
022 B000001 UNKNOWN
022 C000001 21496
022 D000001 166737
022 A000002 BARCLAYS CAPITAL INC.
022 B000002 UNKNOWN
022 C000002 14868
022 D000002 164013
022 A000003 BNP PARIBAS
022 B000003 UNKNOWN
022 C000003 13452
022 D000003 140400
022 A000004 CREDIT SUISSE SECURITIES
022 B000004 UNKNOWN
022 C000004 14745
022 D000004 48261
022 A000005 RBS SECURITIES INC.
022 B000005 UNKNOWN
022 C000005 5695
022 D000005 29354
022 A000006 JPMORGAN CHASE
022 B000006 UNKNOWN
022 C000006 20773
022 D000006 8075
022 A000007 CITIGROUP GLOBAL MARKETS
022 B000007 20-2844594
022 C000007 17568
PAGE 4
022 D000007 10527
022 A000008 WELLS FARGO BANK NA
022 B000008 UNKNOWN
022 C000008 11279
022 D000008 16199
022 A000009 GOLDMAN SACHS & COMPANY
022 B000009 13-5108880
022 C000009 20987
022 D000009 2770
022 A000010 NOMURA SECURITIES
022 B000010 UNKNOWN
022 C000010 2633
022 D000010 16299
023 C000000 304411
023 D000000 683141
024 000000 Y
025 A000001 BARCLAYS BANK PLC
025 C000001 D
025 D000001 2763
025 A000002 RBS CAPITAL TRUST II
025 C000002 D
025 D000002 1463
025 A000003 BANK OF AMERICA MERRILL LYNCH-DB TRUST
025 C000003 D
025 D000003 426
025 A000004 NOMURA RESECURITIZATION TRUST

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

025	C000004	D	
025	D000004		4311
025	A000005	MORGAN STANLEY	
025	C000005	E	
025	D000005		784
025	D000006		0
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	
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
	PAGE	5	
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
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

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

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
048	B010000	0
048	B020000	0.000
048	C010000	0
	PAGE	6
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
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	Y
056	000000	N
057	000000	N
058	A000000	N
059	000000	Y
060	A000000	Y
060	B000000	Y
061	000000	0

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

062 A000000 Y
062 B000000 0.0
062 C000000 0.0
062 D000000 0.0
062 E000000 0.0
PAGE 7
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 5.1
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 39.7
062 Q000000 71.6
062 R000000 25.5
063 A000000 0
063 B000000 10.8
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 N
070 B010000 Y
070 B020000 N
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 Y
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 Y
070 N010000 Y
070 N020000 N
070 O010000 Y
PAGE 8
070 O020000 Y
070 P010000 N
070 P020000 Y
070 Q010000 N

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

070	Q020000	N	
070	R010000	Y	
070	R020000	N	
071	A000000		469282
071	B000000		389500
071	C000000		410935
071	D000000		95
072	A000000	12	
072	B000000		25753
072	C000000		1936
072	D000000		0
072	E000000		0
072	F000000		4188
072	G000000		99
072	H000000		0
072	I000000		26
072	J000000		34
072	K000000		0
072	L000000		59
072	M000000		111
072	N000000		39
072	O000000		370
072	P000000		1498
072	Q000000		125
072	R000000		55
072	S000000		104
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		49
072	X000000		6757
072	Y000000		0
072	Z000000		20932
072AA	000000		9583
072BB	000000		0
072CC	010000		0
072CC	020000		5130
072DD	010000		26521
072DD	020000		0
072EE	000000		5245
073	A010000		1.8245
073	A020000		0.0000
073	B000000		0.3609
073	C000000		0.0000
074	A000000		5560
074	B000000		0
074	C000000		16351
	PAGE	9	
074	D000000		353810
074	E000000		22664
074	F000000		395
074	G000000		0
074	H000000		0
074	I000000		58104
074	J000000		2644
074	K000000		0
074	L000000		4166
074	M000000		47
074	N000000		463741
074	O000000		6786
074	P000000		392
074	Q000000		60789

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

074	R010000	75641
074	R020000	0
074	R030000	1583
074	R040000	549
074	S000000	0
074	T000000	318001
074	U010000	15467
074	U020000	0
074	V010000	20.56
074	V020000	0.00
074	W000000	0.0000
074	X000000	14754
074	Y000000	359291
075	A000000	0
075	B000000	295903
076	000000	21.83
077	A000000	Y
077	B000000	Y
077	C000000	N
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	N
077	Q020000	Y
077	Q030000	N
078	000000	N
080	A000000	ICI MUTUAL INSURANCE COMPANY
	PAGE	10
080	C000000	15900
081	A000000	Y
081	B000000	14
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	1794
086	A020000	37911
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

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

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