

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-A

January 29, 2015

PAGE 1  
000 A000000 11/30/2014  
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 3128270100  
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  
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  
011 C010001 CHARLOTTE  
011 C020001 NC  
011 C030001 28288  
011 A000002 RAYMOND JAMES & ASSOCIATES, INC.  
011 B000002 8-00000000  
011 C010002 ST. PETERSBURG  
011 C020002 FL  
011 C030002 33716  
012 A000001 COMPUTERSHARE SHAREOWNER SERVICES LLC  
012 B000001 84-0000000  
PAGE 2  
012 C010001 COLLEGE STATION  
012 C020001 TX  
012 C030001 77842  
012 C040001 3170  
013 A000001 ERNST & YOUNG LLP  
013 B010001 MCLEAN

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

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  
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 28  
020 A000002 GOLDMAN SACHS  
020 B000002 13-5108880  
020 C000002 19  
020 A000003 FGC SECURITIES  
020 B000003 UNKNOWN  
020 C000003 7  
020 A000004 MORGAN STANLEY  
020 B000004 13-2655998  
020 C000004 7  
020 A000005 BAYCREST SECURITIES COMPANY INC  
020 B000005 UNKNOWN  
020 C000005 4  
020 A000006 NOMURA SECURITIES CO.  
020 B000006 UNKNOWN  
020 C000006 2  
PAGE 3  
020 A000007 SUSQUEHANNA FINANCIAL GROUP INC  
020 B000007 UNKNOWN  
020 C000007 1  
021 000000 68  
022 A000001 BNP PARIBAS  
022 B000001 UNKNOWN  
022 C000001 60789  
022 D000001 63050  
022 A000002 BARCLAYS  
022 B000002 UNKNOWN  
022 C000002 5040  
022 D000002 75438  
022 A000003 CREDIT SUISSE SECURITIES  
022 B000003 UNKNOWN  
022 C000003 13986  
022 D000003 29285

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

022 A000004 BANK OF AMERICA  
022 B000004 UNKNOWN  
022 C000004 15694  
022 D000004 21761  
022 A000005 GOLDMAN SACHS & COMPANY  
022 B000005 13-5108880  
022 C000005 19757  
022 D000005 5855  
022 A000006 NOMURA SECURITIES CO  
022 B000006 UNKNOWN  
022 C000006 1953  
022 D000006 15710  
022 A000007 WELLS FARGO & COMPANY  
022 B000007 UNKNOWN  
022 C000007 8929  
022 D000007 7967  
022 A000008 CITIGROUP GLOBAL MARKETS  
022 B000008 UNKNOWN  
022 C000008 12278  
022 D000008 2204  
022 A000009 JP MORGAN CHASE & CO  
022 B000009 UNKNOWN  
022 C000009 10503  
022 D000009 2553  
022 A000010 DEUTSCHE BANK SECURITIES INC  
022 B000010 UNKNOWN  
022 C000010 8926  
022 D000010 1767  
023 C000000 195517  
023 D000000 249356  
024 000000 Y  
025 A000001 MORGAN STANLEY  
025 C000001 E  
025 D000001 2317  
025 A000002 BANK OF AMERICA CORP.  
PAGE 4  
025 C000002 D  
025 D000002 5458  
025 A000003 GOLDMAN SACHS GROUP INC  
025 C000003 E  
025 D000003 6505  
025 A000004 CITIGROUP INC  
025 C000004 D  
025 D000004 6115  
025 A000005 WELLS FARGO & CO  
025 C000005 E  
025 D000005 1549  
025 A000006 JP MORGAN CHASE & CO  
025 C000006 D  
025 D000006 4057  
025 A000007 BARCLAYS PLC  
025 C000007 D  
025 D000007 2311  
025 A000008 WELLS FARGO & CO  
025 C000008 D  
025 D000008 1029  
026 A000000 N  
026 B000000 Y  
026 C000000 N  
026 D000000 Y  
026 E000000 N  
026 F000000 N

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

026	G010000	N	
026	G020000	N	
026	H000000	N	
027	000000	N	
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
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	5	
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	Y	
055	B000000	Y	
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	

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

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	0.0
062	L000000	0.2
062	M000000	0.0
062	N000000	0.0
062	O000000	2.1
062	P000000	42.7
062	Q000000	78.2

PAGE 6

062	R000000	26.3
063	A000000	0
063	B000000	13.4
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
070	O020000	Y
070	P010000	N
070	P020000	Y
070	Q010000	N
070	Q020000	N
070	R010000	Y
070	R020000	N

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

071 A000000 330528  
 071 B000000 245712  
 071 C000000 461478  
 071 D000000 53  
 072 A000000 6

PAGE 7

072 B000000 12763  
 072 C000000 788  
 072 D000000 0  
 072 E000000 0  
 072 F000000 2328  
 072 G000000 54  
 072 H000000 0  
 072 I000000 11  
 072 J000000 21  
 072 K000000 0  
 072 L000000 31  
 072 M000000 57  
 072 N000000 16  
 072 O000000 276  
 072 P000000 722  
 072 Q000000 57  
 072 R000000 29  
 072 S000000 54  
 072 T000000 0  
 072 U000000 0  
 072 V000000 0  
 072 W000000 11  
 072 X000000 3667  
 072 Y000000 0  
 072 Z000000 9884  
 072AA000000 0  
 072BB000000 531  
 072CC010000 0  
 072CC020000 3197  
 072DD010000 17425  
 072DD020000 0  
 072EE000000 0  
 073 A010000 1.0926  
 073 A020000 0.0000  
 073 B000000 0.0000  
 073 C000000 0.0000  
 074 A000000 2736  
 074 B000000 0  
 074 C000000 698  
 074 D000000 403412  
 074 E000000 24050  
 074 F000000 450  
 074 G000000 0  
 074 H000000 0  
 074 I000000 61829  
 074 J000000 799  
 074 K000000 0  
 074 L000000 4119  
 074 M000000 52  
 074 N000000 498145  
 074 O000000 14986

PAGE 8

074 P000000 404  
 074 Q000000 0  
 074 R010000 90697  
 074 R020000 0

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

074 R030000	687	
074 R040000	63344	
074 S000000	0	
074 T000000	328027	
074 U010000	16478	
074 U020000	0	
074 V010000	19.91	
074 V020000	0.00	
074 W000000	0.0000	
074 X000000	16188	
074 Y000000	205054	
075 A000000	0	
075 B000000	323206	
076 000000	21.89	
077 A000000	N	
077 B000000		
077 C000000		
077 D000000		
077 E000000		
077 F000000		
077 G000000		
077 H000000		
077 I000000		
077 J000000		
077 K000000		
077 L000000		
077 M000000		
077 N000000		
077 O000000		
077 P000000		
077 Q010000		
077 Q020000		
077 Q030000		
078 000000	N	
080 C000000	0	
081 B000000	0	
082 B000000	0	
083 B000000	0	
084 B000000	0	
086 A010000	1011	
086 A020000	21294	
086 B010000	0	
086 B020000	0	
086 C010000	0	
086 C020000	0	
086 D010000	0	
086 D020000	0	
	PAGE	9
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	Yanna Valak	
TITLE	supervisor	