

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-A

January 25, 2013

PAGE 1
000 A000000 11/30/2012
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-A

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 SUSQUEHANNA FINANCIAL GROUP INC
020 B000001 UNKNOWN
020 C000001 28
020 A000002 BARCLAYS CAPITALS
020 B000002 06-1031656
020 C000002 28
020 A000003 BNP PARIBAS
020 B000003 UNKNOWN
020 C000003 28
020 A000004 CITIBANK
020 B000004 13-2771536
020 C000004 17
020 A000005 JEFFERIES & COMPANY INC.
020 B000005 95-2622900
020 C000005 14
020 A000006 CITIGROUP GLOBAL MARKETS.
020 B000006 20-2844594
020 C000006 10
020 A000007 FGC SECURITIES
020 B000007 UNKNOWN
020 C000007 8
020 A000008 BANK OF AMERICA INTERNATIONAL
020 B000008 UNKNOWN
020 C000008 6
020 A000009 BLOOMBERG TRADEBOOK LLC
PAGE 3
020 B000009 UNKNOWN
020 C000009 6
020 A000010 JP MORGAN INVT MGMT
020 B000010 13-3200244
020 C000010 5
021 000000 168
022 A000001 BARCLAYS
022 B000001 13-3551367
022 C000001 17532
022 D000001 64458
022 A000002 BANK OF AMERICA INTERNATIONAL
022 B000002 UNKNOWN
022 C000002 9149
022 D000002 55860
022 A000003 JEFFRIES & COMPANY INC.
022 B000003 95-2622900

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

022 C000003 16471
 022 D000003 20797
 022 A000004 BANAMEX S.A.
 022 B000004 UNKNOWN
 022 C000004 5767
 022 D000004 23483
 022 A000005 NOMURA
 022 B000005 UNKNOWN
 022 C000005 7939
 022 D000005 19842
 022 A000006 GOLDMAN SACHS & COMPANY
 022 B000006 UNKNOWN
 022 C000006 15183
 022 D000006 6785
 022 A000007 CITIGROUP GLOBAL MARKETS
 022 B000007 20-2844594
 022 C000007 13035
 022 D000007 8502
 022 A000008 BNP PARIBAS
 022 B000008 UNKNOWN
 022 C000008 0
 022 D000008 19500
 022 A000009 WELLS FARGO BANK NA
 022 B000009 UNKNOWN
 022 C000009 9580
 022 D000009 9598
 022 A000010 MORGAN STANLEY & CO. INC.
 022 B000010 UNKNOWN
 022 C000010 9154
 022 D000010 17916
 023 C000000 298033
 023 D000000 448191
 024 000000 Y
 025 A000001 BARCLAYS BANK PLC
 025 C000001 D
 PAGE 4
 025 D000001 1206
 025 A000002 BANK OF AMERICA MERRILL LYNCH-DB TRUST
 025 C000002 D
 025 D000002 421
 025 A000003 JEFFERIES GROUP INC
 025 C000003 D
 025 D000003 554
 025 A000004 JP MORGAN CHASE COMMERCIAL MORTGAGE
 025 C000004 D
 025 D000004 2585
 025 A000005 NOMURA RESECURITIZATION TRUST
 025 C000005 D
 025 D000005 5353
 025 A000006 DELETE
 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

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

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
048 I020000 0.000
048 J010000 0
048 J020000 0.000
PAGE 5
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 0.0

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

062	F000000	0.0
062	G000000	0.0
062	H000000	0.0
062	I000000	0.0
062	J000000	0.0
062	K000000	0.4
062	L000000	0.4
062	M000000	0.0
062	N000000	0.0
062	O000000	0.0
062	P000000	54.5
062	Q000000	69.3
062	R000000	23.5
063	A000000	0
063	B000000	7.9

PAGE 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	312030
071	B000000	244292
071	C000000	315329

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

071	D000000	77
072	A000000	6
072	B000000	11474
072	C000000	405
072	D000000	0
	PAGE	7
072	E000000	0
072	F000000	1601
072	G000000	39
072	H000000	0
072	I000000	10
072	J000000	46
072	K000000	0
072	L000000	38
072	M000000	36
072	N000000	12
072	O000000	0
072	P000000	793
072	Q000000	69
072	R000000	17
072	S000000	49
072	T000000	0
072	U000000	0
072	V000000	0
072	W000000	22
072	X000000	2732
072	Y000000	0
072	Z000000	9147
072AA	000000	3625
072BB	000000	0
072CC	010000	8330
072CC	020000	0
072DD	010000	10565
072DD	020000	0
072EE	000000	0
073	A010000	0.9240
073	A020000	0.0000
073	B000000	0.0000
073	C000000	0.0000
074	A000000	2898
074	B000000	0
074	C000000	0
074	D000000	300168
074	E000000	7206
074	F000000	125
074	G000000	1129
074	H000000	0
074	I000000	50357
074	J000000	4219
074	K000000	0
074	L000000	4037
074	M000000	661
074	N000000	370800
074	O000000	14139
074	P000000	293
074	Q000000	47099
074	R010000	62797
	PAGE	8
074	R020000	0
074	R030000	3591
074	R040000	532
074	S000000	0

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

074	T000000	242349
074	U010000	12083
074	U020000	0
074	V010000	20.06
074	V020000	0.00
074	W000000	0.0000
074	X000000	12663
074	Y000000	138085
075	A000000	0
075	B000000	224178
076	000000	20.65
077	A000000	N
078	000000	N
080	C000000	0
081	A000000	N
081	B000000	0
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	N
085	B000000	N
086	A010000	1169
086	A020000	24467
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	