

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-A

January 28, 2014

PAGE 1
000 A000000 11/30/2013
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 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-A

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 CHICAGO
013 B020001 IL
013 B030001 60606
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 GUGGENHEIM DISTRIBUTORS, LLC
014 B000005 8-49200
014 A000006 SAMMONS SECURITIES COMPANY, LLC
014 B000006 8-53482
014 A000007 GUGGENHEIM FUNDS DISTRIBUTORS, LLC
014 B000007 8-48842
014 A000008 SAMMONS FINANCIAL NETWORK, LLC
014 B000008 8-68905
014 A000009 GUGGENHEIM ENERGY ADVISORS, LLC
014 B000009 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 MORGAN STANLEY & CO. INC.
020 B000001 13-2655998
020 C000001 10
020 A000002 JEFFERIES & COMPANY INC.
020 B000002 95-2622900
020 C000002 9
PAGE 3
020 A000003 FGC SECURITIES
020 B000003 UNKNOWN
020 C000003 9
020 A000004 BAYCREST PARTNER
020 B000004 UNKNOWN
020 C000004 8
020 A000005 BANK OF AMERICA
020 B000005 UNKNOWN
020 C000005 8
020 A000006 SUSQUEHANNA FINANCIAL GROUP INC
020 B000006 UNKNOWN
020 C000006 7
020 A000007 KNIGHT CAPITAL AMERICAS, LP
020 B000007 UNKNOWN
020 C000007 5
020 A000008 NOMURA SECURITIES CO.

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

020 B000008 UNKNOWN
020 C000008 4
020 A000009 BARCLAYS CAPITALS
020 B000009 06-1031656
020 C000009 2
020 A000010 CITIGROUP GLOBAL MARKETS
020 B000010 20-2844594
020 C000010 2
021 000000 65
022 A000001 BANK OF AMERICA INTERNATIONAL
022 B000001 UNKNOWN
022 C000001 12688
022 D000001 127645
022 A000002 BARCLAYS CAPITAL INC.
022 B000002 UNKNOWN
022 C000002 10266
022 D000002 75573
022 A000003 BNP PARIBAS
022 B000003 UNKNOWN
022 C000003 0
022 D000003 68599
022 A000004 CREDIT SUISSE SECURITIES
022 B000004 UNKNOWN
022 C000004 6149
022 D000004 17808
022 A000005 RBS SECURITIES INC.
022 B000005 UNKNOWN
022 C000005 0
022 D000005 19391
022 A000006 JPMORGAN CHASE
022 B000006 UNKNOWN
022 C000006 7671
022 D000006 7102
022 A000007 WELLS FARGO BANK NA
022 B000007 UNKNOWN
PAGE 4
022 C000007 4793
022 D000007 7407
022 A000008 CITIGROUP GLOBAL MARKETS
022 B000008 20-2844594
022 C000008 5330
022 D000008 6393
022 A000009 GOLDMAN SACHS & COMPANY
022 B000009 UNKNOWN
022 C000009 8218
022 D000009 1422
022 A000010 JEFFERIES & COMPANY INC.
022 B000010 95-2622900
022 C000010 5726
022 D000010 3108
023 C000000 176467
023 D000000 406616
024 000000 Y
025 A000001 BARCLAYS BANK PLC
025 C000001 D
025 D000001 3592
025 A000002 MORGAN STANLEY
025 C000002 D
025 D000002 742
025 A000003 RBS CAPITAL TRUST II
025 C000003 D
025 D000003 1306

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

025 A000004 BANK OF AMERICA MERRILL LYNCH-DB TRUST
025 C000004 D
025 D000004 413
025 A000005 NOMURA RESECURITIZATION TRUST
025 C000005 D
025 D000005 4748
025 A000006 BANK OF AMERICA CORP
025 C000006 E
025 D000006 3105
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
045 000000 Y
046 000000 N
047 000000 Y
048 000000 1.000

PAGE 5

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
054 I000000 N

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

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
PAGE 6
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 0.0
062 L000000 0.0
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 41.4
062 Q000000 65.7
062 R000000 25.4
063 A000000 0
063 B000000 12.2
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

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

070 J020000 Y
 070 K010000 Y
 070 K020000 Y
 070 L010000 Y
 070 L020000 Y
 PAGE 7
 070 M010000 Y
 070 M020000 N
 070 N010000 Y
 070 N020000 N
 070 O010000 Y
 070 O020000 Y
 070 P010000 N
 070 P020000 N
 070 Q010000 N
 070 Q020000 N
 070 R010000 Y
 070 R020000 N
 071 A000000 205734
 071 B000000 225521
 071 C000000 399509
 071 D000000 52
 072 A000000 6
 072 B000000 11079
 072 C000000 329
 072 D000000 0
 072 E000000 0
 072 F000000 2059
 072 G000000 49
 072 H000000 0
 072 I000000 11
 072 J000000 23
 072 K000000 0
 072 L000000 38
 072 M000000 38
 072 N000000 16
 072 O000000 500
 072 P000000 776
 072 Q000000 62
 072 R000000 26
 072 S000000 52
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 12
 072 X000000 3662
 072 Y000000 0
 072 Z000000 7746
 072AA000000 8468
 072BB000000 0
 072CC010000 0
 072CC020000 9980
 072DD010000 12895
 072DD020000 0
 072EE000000 2612
 073 A010000 0.9100
 073 A020000 0.0000
 PAGE 8
 073 B000000 0.1800
 073 C000000 0.0000
 074 A000000 27094
 074 B000000 0

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

074 C000000	0
074 D000000	313736
074 E000000	17925
074 F000000	0
074 G000000	0
074 H000000	0
074 I000000	56356
074 J000000	1825
074 K000000	0
074 L000000	4105
074 M000000	50
074 N000000	421091
074 O000000	1595
074 P000000	351
074 Q000000	64599
074 R010000	59212
074 R020000	0
074 R030000	916
074 R040000	1520
074 S000000	0
074 T000000	292898
074 U010000	14407
074 U020000	0
074 V010000	20.33
074 V020000	0.00
074 W000000	0.0000
074 X000000	13831
074 Y000000	228586
075 A000000	0
075 B000000	288580
076 000000	21.44
077 A000000	N
078 000000	N
080 C000000	0
081 B000000	0
082 B000000	0
083 B000000	0
084 B000000	0
086 A010000	734
086 A020000	15701
086 B010000	0
086 B020000	0
086 C010000	0
086 C020000	0
086 D010000	0
086 D020000	0
086 E010000	0

PAGE 9

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