

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 30, 2013

PAGE 1
000 B000000 05/31/2013
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

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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
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 BANK OF AMERICA INTERNATIONAL
020 B000001 UNKNOWN
020 C000001 55
020 A000002 SUSQUEHANNA FINANCIAL GROUP INC
020 B000002 UNKNOWN
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020 A000003 CITIGROUP GLOBAL MARKETS
PAGE 3
020 B000003 20-2844594
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020 A000004 BARCLAYS CAPITALS
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020 C000004 34
020 A000005 JEFFERIES & COMPANY INC.
020 B000005 95-2622900
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020 A000007 FGC SECURITIES
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020 A000008 BAYCREST PARTNER
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020 C000008 23
020 A000009 MORGAN STANLEY & CO. INC.
020 B000009 13-2655998
020 C000009 18
020 A000010 BLOOMBERG TRADEBOOK LLC
020 B000010 UNKNOWN
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021 000000 359
022 A000001 BANK OF AMERICA INTERNATIONAK
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022 A000002 BARCLAYS CAPITAL INC.
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022 A000003 JEFFRIES & COMPANY INC.
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022 A000005 RBS SECURITIES INC.
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022 A000006 NOMURA
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022 A000007 WELLS FARGO BANK NA
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022 D000007 22009
022 A000008 GOLDMAN SACHS & COMPANY
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022 A000009 BNP PARIBAS
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022 A000010 MORGAN STANLEY & CO. INC.
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025 A000001 BARCLAYS BANK PLC
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025 A000002 MORGAN STANLEY
025 C000002 D
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025 A000003 RBS CAPITAL TRUST II
025 C000003 D
025 D000003 1313
025 A000004 BANK OF AMERICA MERRILL LYNCH-DB TRUST

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025 C000004 D
025 D000004 418
025 A000005 NOMURA RESECURITIZATION TRUST
025 C000005 D
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025 A000006 BANK OF AMERICA TRUST
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026 A000000 N
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047 000000 Y
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| 070 | J020000 | Y | |

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070 K010000 Y
 070 K020000 Y
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 070 M010000 Y
 PAGE 7
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| 077 | Q020000 | N |
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| 084 | B000000 | 0 |
| 085 | A000000 | Y |

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085 B000000 N
086 A010000 2759
086 A020000 59696
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086 E020000 0
086 F010000 0
086 F020000 0
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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