

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 27, 2011

PAGE 1
000 B000000 05/31/2011
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 OPP 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 ASSET 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-B

011 C020002 FL
011 C030002 33716
012 A000001 THE BANK OF NEW YORK MELLON
012 B000001 84-0000000
012 C010001 NEW YORK
012 C020001 NY
012 C030001 10286
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 BARCLAYS
020 B000001 13-3551367
020 C000001 72
020 A000002 JEFFERIES & COMPANY INC.
020 B000002 95-2622900
020 C000002 19
020 A000003 MORGAN STANLEY & CO. INC.
020 B000003 13-2655998
020 C000003 16
020 A000004 BNP PARIBAS
020 B000004 UNKNOWN
020 C000004 8
020 A000005 BANK OF AMERICA INTERNATIONAL, LDN
020 B000005 UNKNOWN
020 C000005 5
020 A000006 JP MORGAN INVT MGMT
020 B000006 13-3200244
020 C000006 3
020 A000007 BANAMEX S.A.
020 B000007 UNKNOWN
020 C000007 2
020 A000008 FG INVERSIONES BURSATILES
020 B000008 UNKNOWN
020 C000008 2
020 A000009 MERRILL LYNCH & CO.
PAGE 3
020 B000009 13-2740599
020 C000009 1
020 C000010 0
021 000000 128
022 A000001 BARCLAYS
022 B000001 13-3551367
022 C000001 21501
022 D000001 46869
022 A000002 JEFFERIES & COMPANY INC.
022 B000002 95-2622900
022 C000002 4699
022 D000002 53343
022 A000003 MORGAN STANLEY & CO. INC.
022 B000003 UNKNOWN
022 C000003 4343
022 D000003 50297

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

022 A000004 GOLDMAN SACHS & CO.
022 B000004 13-5108880
022 C000004 6116
022 D000004 13445
022 A000005 GREENWICH CAPITAL - REPURCHASE AGREEMENT
022 B000005 UNKNOWN
022 C000005 247
022 D000005 19092
022 A000006 CREDIT SUISSE FIRST BOSTON CORP
022 B000006 13-5659485
022 C000006 6444
022 D000006 11778
022 A000007 BANK OF AMERICA INTERNATIONAL, LDN
022 B000007 UNKNOWN
022 C000007 3164
022 D000007 13287
022 A000008 BANAMEX S.A.
022 B000008 UNKNOWN
022 C000008 4828
022 D000008 10496
022 A000009 DIRECT
022 B000009 UNKNOWN
022 C000009 9302
022 D000009 4480
022 A000010 CITIGROUP GLOBAL MARKETS
022 B000010 UNKNOWN
022 C000010 3932
022 D000010 5443
023 C000000 64576
023 D000000 228530
024 000000 Y
025 A000001 BARCLAYS BANK PLC
025 B000001 13-4075851
025 C000001 D
025 D000001 1107
PAGE 4
025 A000002 BB&T CAPITAL TRUST VI
025 B000002 N/A
025 C000002 E
025 D000002 1063
025 A000003 BNP PARIBAS
025 B000003 N/A
025 C000003 D
025 D000003 1188
025 A000004 DEUTSCHE BANK CONTINGENT CAPITAL TRUST II
025 B000004 N/A
025 C000004 E
025 D000004 1250
025 A000005 ROYAL BANK OF SCOTLAND GROUP PLC
025 B000005 N/A
025 C000005 D
025 D000005 1159
025 A000006 WELLS FARGO CAPITAL XIII
025 B000006 N/A
025 C000006 D
025 D000006 1028
025 D000007 0
025 D000008 0
026 A000000 N
026 B000000 Y
026 C000000 N
026 D000000 Y

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

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
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
	PAGE	5	
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
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

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

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	6
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	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	0.5
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	2.1

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

062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 40.2
062 Q000000 79.7

PAGE 7

062 R000000 18.6
063 A000000 0
063 B000000 13.6
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 167087
071 B000000 150749
071 C000000 233782
071 D000000 64
072 A000000 12

PAGE 8

072 B000000 22126
072 C000000 568
072 D000000 0
072 E000000 0

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

072 F000000	2462
072 G000000	64
072 H000000	0
072 I000000	20
072 J000000	60
072 K000000	0
072 L000000	89
072 M000000	107
072 N000000	22
072 O000000	0
072 P000000	1479
072 Q000000	121
072 R000000	46
072 S000000	147
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	119
072 X000000	4736
072 Y000000	0
072 Z000000	17958
072AA000000	9226
072BB000000	0
072CC010000	13767
072CC020000	0
072DD010000	17371
072DD020000	0
072EE000000	0
073 A010000	1.8750
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	2052
074 B000000	0
074 C000000	894
074 D000000	224576
074 E000000	5157
074 F000000	0
074 G000000	0
074 H000000	0
074 I000000	33703
074 J000000	2751
074 K000000	0
074 L000000	2197
074 M000000	1119
074 N000000	272449
074 O000000	3371
PAGE 9	
074 P000000	232
074 Q000000	33052
074 R010000	47618
074 R020000	0
074 R030000	409
074 R040000	434
074 S000000	0
074 T000000	187333
074 U010000	9318
074 U020000	0
074 V010000	20.11
074 V020000	0.00
074 W000000	0.0000
074 X000000	8829

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

074 Y000000 158691
075 A000000 0
075 B000000 176116
076 000000 22.32
077 A000000 Y
077 B000000 Y
077 C000000 Y
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 Y
077 Q020000 N
077 Q030000 N
078 000000 N
080 A000000 ICI MUTUAL INSURANCE CO.
080 C000000 6475
081 A000000 Y
081 B000000 7
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 107
PAGE 10
086 A020000 2186
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 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE JOHN SULLIVAN
TITLE CFO, CAO & TREASURER