

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 29, 2014

PAGE 1
000 B000000 05/31/2014
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 8003457999
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
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 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
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 COLLEGE STATION
012 C020001 TX
012 C030001 77842
012 C040001 3170
013 A000001 ERNST & YOUNG LLP
013 B010001 MCLEAN
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
014 A000009 DELETE
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 26
020 A000002 BAYCREST PARTNER
020 B000002 UNKNOWN
020 C000002 24
020 A000003 FGCS SECURITIES
PAGE 3
020 B000003 UNKNOWN
020 C000003 20
020 A000004 MORGAN STANLEY & CO. INC.
020 B000004 13-2655998
020 C000004 16
020 A000005 JEFFERIES & COMPANY INC.
020 B000005 95-2622900
020 C000005 14
020 A000006 SUSQUEHANNA FINANCIAL GROUP INC
020 B000006 UNKNOWN
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020 A000007 KNIGHT CAPITAL AMERICAS, LP
020 B000007 UNKNOWN
020 C000007 9
020 A000008 NOMURA SECURITIES CO.
020 B000008 UNKNOWN

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020 C000008 8
020 A000009 BARCLAYS CAPITALS
020 B000009 06-1031656
020 C000009 2
020 A000010 MACRO RISK ADVISORS LLC
020 B000010 UNKNOWN
020 C000010 2
021 000000 135
022 A000001 BANK OF AMERICA INTERNATIONAL
022 B000001 UNKNOWN
022 C000001 21496
022 D000001 166737
022 A000002 BARCLAYS CAPITAL INC.
022 B000002 UNKNOWN
022 C000002 14868
022 D000002 164013
022 A000003 BNP PARIBAS
022 B000003 UNKNOWN
022 C000003 13452
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022 A000004 CREDIT SUISSE SECURITIES
022 B000004 UNKNOWN
022 C000004 14745
022 D000004 48261
022 A000005 RBS SECURITIES INC.
022 B000005 UNKNOWN
022 C000005 5695
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022 A000006 JPMORGAN CHASE
022 B000006 UNKNOWN
022 C000006 20773
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022 A000007 CITIGROUP GLOBAL MARKETS
022 B000007 20-2844594
022 C000007 17568
PAGE 4
022 D000007 10527
022 A000008 WELLS FARGO BANK NA
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022 D000008 16199
022 A000009 GOLDMAN SACHS & COMPANY
022 B000009 13-5108880
022 C000009 20987
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022 A000010 NOMURA SECURITIES
022 B000010 UNKNOWN
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023 D000000 683141
024 000000 Y
025 A000001 BARCLAYS BANK PLC
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025 A000002 RBS CAPITAL TRUST II
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025 D000002 1463
025 A000003 BANK OF AMERICA MERRILL LYNCH-DB TRUST
025 C000003 D
025 D000003 426
025 A000004 NOMURA RESECURITIZATION TRUST

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| | | | |
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| 025 | D000004 | | 4311 |
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| 060 | B000000 | Y |
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062 A000000 Y
062 B000000 0.0
062 C000000 0.0
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062 E000000 0.0

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070 O010000 Y

PAGE 8

070 O020000 Y
070 P010000 N

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| | | |
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| 074 | R010000 | 75641 |
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| 086 | E010000 | 0 |
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| 086 | F010000 | 0 |
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| 087 | A010000 | COMMON STOCK |

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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