

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 27, 2012

PAGE 1
000 B000000 05/31/2012
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
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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

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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
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 CAPITALS
020 B000001 06-1031656
020 C000001 119
020 A000002 SUSQUEHANNA FINANCIAL GROUP INC
020 B000002 UNKNOWN
020 C000002 23
020 A000003 MORGAN STANLEY & CO. INC.
020 B000003 13-2655998
020 C000003 12
020 A000004 STIFEL NICHASOLAS
020 B000004 UNKNOWN
020 C000004 9
020 A000005 BANAMEX S.A.
020 B000005 UNKNOWN
020 C000005 9
020 A000006 JEFFERIES & COMPANY INC.
020 B000006 95-2622900
020 C000006 7
020 A000007 BNP PARIBAS
020 B000007 UNKNOWN
020 C000007 6
020 A000008 JP MORGAN INVT MGMT
020 B000008 13-3200244
020 C000008 2
020 A000009 BAYCREST PARTNER
PAGE 3
020 B000009 UNKNOWN
020 C000009 2
020 A000010 F&G INSTITUTIONAL TRADING INC
020 B000010 UNKNOWN
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021 000000 194
022 A000001 BARCLAYS
022 B000001 13-3551367
022 C000001 6288
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022 A000002 RBS GREENWICH CAPITAL
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022 C000002 10721
022 D000002 45237
022 A000003 BANAMEX S.A.
022 B000003 UNKNOWN

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022 C000003 4007
022 D000003 46529
022 A000004 CITIGROUP GLOBAL MARKETS
022 B000004 UNKNOWN
022 C000004 11819
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022 A000005 MORGAN STANLEY & CO. INC
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022 A000006 JEFFERIES & COMPANY INC.
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022 A000007 FIRST BOSTON CORP
022 B000007 13-5659485
022 C000007 8534
022 D000007 14232
022 A000008 NOMURA
022 B000008 UNKNOWN
022 C000008 7375
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022 A000009 WELLS FARGO BANK NA
022 B000009 UNKNOWN
022 C000009 3208
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022 A000010 MONTGOMERY SECURITIES
022 B000010 UNKNOWN
022 C000010 8222
022 D000010 1140
023 C000000 264024
023 D000000 474053
024 000000 Y
025 A000001 BARCLAYS BANK PLC
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PAGE 4
025 D000001 1018
025 A000002 JP MORGAN CHASE CAPITAL XXV
025 C000002 D
025 D000002 1003
025 A000003 SUSQUEHANNA CAPITAL II
025 C000003 D
025 D000003 683
025 A000004 CITIGROUP COMMERCIAL MORTGAGE TRUST
025 C000004 D
025 D000004 1213
025 A000005 JP MORGAN CHASE COMMERCIAL MORTGAGE
025 C000005 D
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025 A000006 MORGAN STANLEY CAPITAL I
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025 D000008 0
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026 G010000 N
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054 I000000 N
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062 Q000000 66.4
062 R000000 23.1
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064 B000000 N
066 A000000 N
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070 E020000 N
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070 I010000 N
070 I020000 N

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070 J010000 Y
 070 J020000 Y
 070 K010000 Y
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 070 L010000 Y
 PAGE 7
 070 L020000 Y
 070 M010000 Y
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 PAGE 8
 073 A020000 0.0000
 073 B000000 0.0000
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 074 A000000 1601

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| 077 | C000000 | Y |
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| 077 | O000000 | N |
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| 081 | B000000 | 8 |
| 082 | A000000 | N |
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| 083 | B000000 | 0 |
| 084 | A000000 | N |

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| 085 | A000000 | Y |
| 085 | B000000 | N |
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| 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 | |