

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-A

January 25, 2012

PAGE 1
000 A000000 11/30/2011
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 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 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-A

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 69
020 A000002 BNP PARIBAS
020 B000002 UNKNOWN
020 C000002 6
020 A000003 BANAMEX S.A.
020 B000003 UNKNOWN
020 C000003 5
020 A000004 MORGAN STANLEY & CO. INC.
020 B000004 13-2655998
020 C000004 1
020 A000005 JEFFERIES & COMPANY INC.
020 B000005 95-2622900
020 C000005 1
020 A000006 JP MORGAN INVT MGMT
020 B000006 13-3200244
020 C000006 1
020 C000007 0
020 C000008 0
020 C000009 0
020 C000010 0
021 000000 83
022 A000001 BARCLAYS
022 B000001 13-3551367
PAGE 3
022 C000001 4633
022 D000001 31503
022 A000002 RBS GREENWICH CAPITAL
022 B000002 UNKNOWN
022 C000002 1365
022 D000002 22018
022 A000003 MORGAN STANLEY & CO. INC.
022 B000003 UNKNOWN
022 C000003 6293
022 D000003 16193
022 A000004 JEFFERIES & COMPANY INC.
022 B000004 95-2622900
022 C000004 4598
022 D000004 12620
022 A000005 BANAMEX S.A.
022 B000005 UNKNOWN

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

022	C000005	941
022	D000005	11310
022	A000006	FIRST BOSTON CORP
022	B000006	13-5659485
022	C000006	4770
022	D000006	7133
022	A000007	BNP PARIBAS
022	B000007	UNKNOWN
022	C000007	0
022	D000007	8480
022	A000008	CITIGROUP GLOBAL MARKETS
022	B000008	UNKNOWN
022	C000008	2488
022	D000008	4400
022	A000009	GREENWICH CAPITAL
022	B000009	UNKNOWN
022	C000009	0
022	D000009	5436
022	A000010	DLJ SECURITIES CORP.
022	B000010	UNKNOWN
022	C000010	2331
022	D000010	935
023	C000000	164635
023	D000000	140130
024	000000	N
025	D000001	0
025	D000002	0
025	D000003	0
025	D000004	0
025	D000005	0
025	D000006	0
025	D000007	0
025	D000008	0
026	A000000	N
026	B000000	Y
	PAGE	4
026	C000000	N
026	D000000	Y
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

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

028	E030000	0
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
	PAGE 5	
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
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

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

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
PAGE 6
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 0.0
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 1.5
062 M000000 0.0
062 N000000 0.0
062 O000000 0.0
062 P000000 48.1
062 Q000000 71.6
062 R000000 21.8
063 A000000 0
063 B000000 11.8
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

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

070	E020000	N	
070	F010000	Y	
070	F020000	N	
070	G010000	Y	
070	G020000	N	
	PAGE	7	
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		105829
071	B000000		107636
071	C000000		265786
071	D000000		40
072	A000000	6	
072	B000000		10819
072	C000000		346
072	D000000		0
072	E000000		0
072	F000000		1266
072	G000000		33
072	H000000		0
072	I000000		10
072	J000000		32
072	K000000		0
072	L000000		41
072	M000000		33
072	N000000		11
072	O000000		0
072	P000000		730
072	Q000000		63
072	R000000		23
072	S000000		55
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		37
072	X000000		2334
072	Y000000		0
	PAGE	8	
072	Z000000		8831
072AA	000000		11
072BB	000000		0
072CC	010000		0

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

072CC020000	15269
072DD010000	8625
072DD020000	0
072EE000000	0
073 A010000	0.9240
073 A020000	0.0000
073 B000000	0.0000
073 C000000	0.0000
074 A000000	1694
074 B000000	0
074 C000000	0
074 D000000	207136
074 E000000	5171
074 F000000	125
074 G000000	0
074 H000000	0
074 I000000	34887
074 J000000	1315
074 K000000	0
074 L000000	2453
074 M000000	194
074 N000000	252975
074 O000000	1707
074 P000000	210
074 Q000000	40518
074 R010000	36372
074 R020000	0
074 R030000	812
074 R040000	368
074 S000000	0
074 T000000	172988
074 U010000	9354
074 U020000	0
074 V010000	18.49
074 V020000	0.00
074 W000000	0.0000
074 X000000	9228
074 Y000000	136338
075 A000000	0
075 B000000	176716
076 000000	20.23
077 A000000	N
078 000000	N
086 A010000	36
086 A020000	708
086 B010000	0
086 B020000	0
PAGE 9	
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	Y
088 B000000	N
088 C000000	N

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

088 D000000 N

SIGNATURE JOHN SULLIVAN

TITLE CFO, CAO & TREASURER