

GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 29, 2016

PAGE 1
000 B000000 05/31/2016
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 3128270100
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
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
011 C010001 CHARLOTTE
011 C020001 NC
011 C030001 28288
011 A000002 RAYMOND JAMES & ASSOCIATES, INC.
011 B000002 8-00000000
011 C010002 ST. PETERSBURG
011 C020002 FL
011 C030002 33716
012 A000001 COMPUTERSHARE TRUST COMPANY N.A.
012 B000001 84-0000000
PAGE 2
012 C010001 COLLEGE STATION
012 C020001 TX
012 C030001 77842
012 C040001 3170
013 A000001 ERNST & YOUNG LLP
013 B010001 MCLEAN

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

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
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 47
020 A000002 MORGAN STANLEY
020 B000002 13-2655998
020 C000002 46
020 A000003 GOLDMAN SACHS
020 B000003 13-5108880
020 C000003 30
020 A000004 CITIGROUP GLOBAL MARKETS
020 B000004 UNKNOWN
020 C000004 9
020 A000005 BAYCREST SECURITIES
020 B000005 UNKNOWN
020 C000005 3
021 000000 137
022 A000001 BARCLAYS
022 B000001 UNKNOWN
PAGE 3
022 C000001 32334
022 D000001 139617
022 A000002 BANK OF AMERICA
022 B000002 UNKNOWN
022 C000002 35186
022 D000002 126472
022 A000003 BNP PARIBAS
022 B000003 UNKNOWN
022 C000003 60435
022 D000003 84039
022 A000004 RBC CAPITAL MARKETS
022 B000004 UNKNOWN
022 C000004 10800
022 D000004 120280
022 A000005 CREDIT SUISSE SECURITIES
022 B000005 UNKNOWN

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

022 C000005 30127
 022 D000005 95089
 022 A000006 MORGAN STANLEY
 022 B000006 13-2655998
 022 C000006 22712
 022 D000006 66117
 022 A000007 WELLS FARGO & COMPANY
 022 B000007 UNKNOWN
 022 C000007 10816
 022 D000007 52653
 022 A000008 JP MORGAN CHASE
 022 B000008 UNKNOWN
 022 C000008 14890
 022 D000008 37901
 022 A000009 Deutsche Bank Securities
 022 B000009 Unknown
 022 C000009 11128
 022 D000009 41209
 022 A000010 Nomura Securities Co
 022 B000010 Unknown
 022 C000010 23764
 022 D000010 26555
 023 C000000 418426
 023 D000000 925462
 024 000000 Y
 025 A000001 BANK OF AMERICA CORP.
 025 C000001 D
 025 D000001 2847
 025 A000002 CITIGROUP INC
 025 C000002 D
 025 D000002 3935
 026 A000000 N
 026 B000000 Y
 026 C000000 N
 026 D000000 Y
 PAGE 4
 026 E000000 N
 026 F000000 N
 026 G010000 N
 026 G020000 N
 026 H000000 N
 027 000000 N
 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

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

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	
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	5	
054	O000000	N	
055	A000000	Y	
055	B000000	Y	
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	6.7	
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	0.9	
062	M000000	0.0	
062	N000000	0.0	
062	O000000	1.5	
062	P000000	37.0	
062	Q000000	94.1	
062	R000000	1.3	
063	A000000	0	
063	B000000	9.2	
064	A000000	N	
064	B000000	N	
066	A000000	N	
067	000000	N	
068	A000000	N	
068	B000000	N	

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

069	000000	N	
070	A010000	Y	
070	A020000	N	
070	B010000	Y	
070	B020000	N	
070	C010000	Y	
070	C020000	N	
070	D010000	Y	
070	D020000	Y	
070	E010000	Y	
070	E020000	N	
070	F010000	Y	
070	F020000	Y	
070	G010000	Y	
070	G020000	N	
	PAGE	6	
070	H010000	Y	
070	H020000	N	
070	I010000	Y	
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	Y	
070	N010000	Y	
070	N020000	N	
070	O010000	Y	
070	O020000	Y	
070	P010000	Y	
070	P020000	Y	
070	Q010000	N	
070	Q020000	N	
070	R010000	Y	
070	R020000	N	
071	A000000		493188
071	B000000		521703
071	C000000		425776
071	D000000	116	
072	A000000	12	
072	B000000		30888
072	C000000		1294
072	D000000		0
072	E000000		0
072	F000000		4627
072	G000000		108
072	H000000		0
072	I000000		20
072	J000000		56
072	K000000		0
072	L000000		85
072	M000000		115
072	N000000		28
072	O000000		158
072	P000000		2011
072	Q000000		118
072	R000000		75
072	S000000		103
072	T000000		0

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

072 U000000	0
072 V000000	0
072 W000000	18
072 X000000	7522
072 Y000000	0

PAGE 7

072 Z000000	24660
072AA000000	6159
072BB000000	0
072CC010000	0
072CC020000	29493
072DD010000	32114
072DD020000	0
072EE000000	6431
073 A010000	1.8209
073 A020000	0.0000
073 B000000	0.3647
073 C000000	0.0000
074 A000000	5104
074 B000000	0
074 C000000	20799
074 D000000	411493
074 E000000	2907
074 F000000	1310
074 G000000	0
074 H000000	0
074 I000000	2704
074 J000000	12602
074 K000000	0
074 L000000	4386
074 M000000	129
074 N000000	461434
074 O000000	7152
074 P000000	402
074 Q000000	0
074 R010000	130570
074 R020000	0
074 R030000	1357
074 R040000	11707
074 S000000	0
074 T000000	310246
074 U010000	17729
074 U020000	0
074 V010000	17.50
074 V020000	0.00
074 W000000	0.0000
074 X000000	15812
074 Y000000	264261
075 A000000	0
075 B000000	316509
076 000000	17.61

077 A000000	Y
077 B000000	Y
077 C000000	N
077 D000000	N
077 E000000	N
077 F000000	N

PAGE 8

077 G000000	N
077 H000000	N
077 I000000	N
077 J000000	N

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

077 K000000 N
077 L000000 N
077 M000000 N
077 N000000 N
077 O000000 N
077 P000000 N
077 Q010000 Y
077 Q020000 Y
077 Q030000 N
078 000000 N
080 A000000 ICI Mutual Insurance Company
080 C000000 16725
081 A000000 Y
081 B000000 15
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 236
086 A020000 4477
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 Y
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE Yanna Valak
TITLE supervisor