

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

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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 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

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|     |         |                          |
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| 022 | C000005 | 941                      |
| 022 | D000005 | 11310                    |
| 022 | A000006 | FIRST BOSTON CORP        |
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| 022 | A000008 | CITIGROUP GLOBAL MARKETS |
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| 022 | A000009 | GREENWICH CAPITAL        |
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| 022 | A000010 | DLJ SECURITIES CORP.     |
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| 028 | D040000 | 0                        |
| 028 | E010000 | 0                        |
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| 028 | E040000 | 0     |
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| 042 | B000000 | 0     |
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| 042 | D000000 | 0     |
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| 050 | 000000  | N     |
| 051 | 000000  | N     |
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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  
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060 B000000 Y  
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062 Q000000 71.6  
062 R000000 21.8  
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063 B000000 11.8  
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069 000000 N  
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070 A020000 Y  
070 B010000 Y  
070 B020000 Y  
070 C010000 Y  
070 C020000 N  
070 D010000 Y  
070 D020000 Y  
070 E010000 Y

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|       |         |   |        |
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| 070   | E020000 | N |        |
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| 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 |        |
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| 072CC | 010000  |   | 0      |

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| 072CC020000 | 15269        |
| 072DD010000 | 8625         |
| 072DD020000 | 0            |
| 072EE000000 | 0            |
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| 073 C000000 | 0.0000       |
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| 074 C000000 | 0            |
| 074 D000000 | 207136       |
| 074 E000000 | 5171         |
| 074 F000000 | 125          |
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| 074 J000000 | 1315         |
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| 074 M000000 | 194          |
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| 074 R010000 | 36372        |
| 074 R020000 | 0            |
| 074 R030000 | 812          |
| 074 R040000 | 368          |
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| 074 U010000 | 9354         |
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| 086 A020000 | 708          |
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| 086 B020000 | 0            |
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| 086 C020000 | 0            |
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| 086 E010000 | 0            |
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| 086 F020000 | 0            |
| 087 A010000 | COMMON STOCK |
| 087 A020000 | 18385X104    |
| 087 A030000 | GOF          |
| 088 A000000 | Y            |
| 088 B000000 | N            |
| 088 C000000 | N            |

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088 D000000 N

SIGNATURE JOHN SULLIVAN

TITLE CFO, CAO & TREASURER