

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  
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007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
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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  
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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  
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020 A000004 MORGAN STANLEY & CO. INC.  
020 B000004 13-2655998  
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020 A000005 JEFFERIES & COMPANY INC.  
020 B000005 95-2622900  
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020 A000006 SUSQUEHANNA FINANCIAL GROUP INC  
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020 A000007 KNIGHT CAPITAL AMERICAS, LP  
020 B000007 UNKNOWN  
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020 A000008 NOMURA SECURITIES CO.  
020 B000008 UNKNOWN

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020 C000008 8  
020 A000009 BARCLAYS CAPITALS  
020 B000009 06-1031656  
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020 A000010 MACRO RISK ADVISORS LLC  
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022 A000002 BARCLAYS CAPITAL INC.  
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022 A000005 RBS SECURITIES INC.  
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022 A000006 JPMORGAN CHASE  
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022 A000007 CITIGROUP GLOBAL MARKETS  
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022 A000008 WELLS FARGO BANK NA  
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022 A000009 GOLDMAN SACHS & COMPANY  
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022 A000010 NOMURA SECURITIES  
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025 A000002 RBS CAPITAL TRUST II  
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025 A000003 BANK OF AMERICA MERRILL LYNCH-DB TRUST  
025 C000003 D  
025 D000003 426  
025 A000004 NOMURA RESECURITIZATION TRUST

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062 A000000 Y  
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PAGE 7

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070 O010000 Y

PAGE 8

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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