

CLAYMORE/GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 30, 2009

PAGE 1  
000 B000000 05/31/2009  
000 C000000 0001380936  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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001 A000000 CLAYMORE/GUGGENHEIM STRATEGIC OPP FUND  
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001 C000000 6305053700  
002 A000000 2455 CORPORATE WEST DRIVE  
002 B000000 LISLE  
002 C000000 IL  
002 D010000 60532  
003 000000 N  
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007 A000000 N  
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007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
007 C010900 9  
007 C011000 10  
008 A000001 CLAYMORE 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 CLAYMORE 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 THE BANK OF NEW YORK MELLON  
012 B000001 84-0000000  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10286  
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  
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015 E010001 X  
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020 A000001 GOLDMAN SACHS & CO.  
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020 A000002 BNP PARIBAS  
020 B000002 N/A  
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020 A000003 MERRILL LYNCH & CO.  
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020 A000004 BANK OF AMERICA  
020 B000004 56-0906609  
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020 A000005 JP MORGAN CHASE  
020 B000005 13-2624428  
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020 A000006 BARCLAYS CAPITAL, INC.  
020 B000006 N/A  
020 C000006 11  
020 A000007 MORGAN STANLEY & CO., INC.  
020 B000007 N/A  
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020 A000008 MONTGOMERY SECURITIES  
020 B000008 94-1701676  
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020 A000009 SUNTRUST SECURITIES, INC.  
PAGE 3  
020 B000009 N/A  
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022 A000001 MERRILL LYNCH & CO.  
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022 A000002 DIRECT  
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022 C000002 72303  
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022 A000003 GOLDMAN SACHS & CO.  
022 B000003 13-5108880  
022 C000003 4498  
022 D000003 136160

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022 A000004 BANK OF AMERICA  
022 B000004 56-0906609  
022 C000004 100888  
022 D000004 26047  
022 A000005 LEHMAN BROTHERS INC.  
022 B000005 13-3216325  
022 C000005 59747  
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022 A000006 MONTGOMERY SECURITIES  
022 B000006 94-1701676  
022 C000006 90282  
022 D000006 1443  
022 A000007 MORGAN STANLEY & CO., INC.  
022 B000007 13-2655998  
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022 A000008 BARCLAYS BANK PLC  
022 B000008 06-1031656  
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022 A000009 JP MORGAN INVT MGMT  
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022 B000010 13-5659485  
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025 A000001 HAMPTON ROADS PPV LLC  
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025 A000002 MUZINICH CBO II LTD  
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025 A000004 NORTHGROUP PREFERRED CAPITAL CORP  
025 B000004 N/A  
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025 A000005 SCHWAB CAPITAL TRUST I  
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025 A000006 BNP PARIBAS  
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025 A000007 SANTANDER FINANCE PREFERRED SA UNIPERSONAL  
025 B000007 N/A  
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025 D000007 870  
025 A000008 DEUTSCHE BANK CONTINGENT CAPITAL TRUST II  
025 B000008 N/A

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025 C000008 E  
025 D000008 850  
025 A000009 PROGRESSIVE CORP/THE  
025 B000009 34-0963169  
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025 D000009 837  
025 A000010 MELLON CAPITAL IV  
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025 A000011 KEYCORP CAPITAL III  
025 B000011 34-0797057  
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025 A000012 METLIFE CAPITAL TRUST IV  
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025 A000013 WELLS FARGO CAPITAL XIII  
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025 A000014 FIFTH THIRD BANCORP  
025 B000014 31-0854434  
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025 D000014 767  
025 A000015 ALLSTATE CORP/THE  
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025 A000016 BARCLAYS BANK PLC  
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025 A000019 BLUE FIN LTD  
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025 A000020 STATE STREET CAPITAL TRUST IV  
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025 C000020 D  
025 D000020 577  
025 A000021 ROYAL BANK OF SCOTLAND GROUP PLC  
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025 C000021 D  
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025 A000022 PNC PREFERRED FUNDING TRUST I  
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025 D000022 518  
025 A000023 AGFIRST FARM CREDIT BANK  
025 B000023 52-1578738  
025 C000023 D

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025 D000023 483  
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PAGE 6

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087 A020000	18385X104
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088 A000000	Y
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088 C000000	N
088 D000000	Y
SIGNATURE	STEVEN M. HILL
TITLE	CFO & TREASURER