

CLAYMORE/GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 29, 2010

PAGE 1  
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000 F000000 Y  
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008 D010001 LISLE  
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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  
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013 A000001 ERNST & YOUNG LLP  
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020 A000001 JEFFERIES & COMPANY INC.  
020 B000001 95-2622900  
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020 A000002 BARCLAYS BANK PLC  
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020 A000003 MORGAN STANLEY & CO. INC.  
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020 A000005 MERRILL LYNCH & CO  
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020 A000007 BANK OF AMERICA  
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PAGE 3

022 A000001 BARCLAYS  
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022 A000002 GOLDMAN SACHS & COMPANY  
022 B000002 13-5108880  
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022 A000003 MORGAN STANLEY & CO. INC.  
022 B000003 13-2655998  
022 C000003 2074  
022 D000003 42305  
022 A000004 BANK OF AMERICA  
022 B000004 56-0906609  
022 C000004 5031  
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022 A000005 CREDIT SUISSE FIRST BOSTON  
 022 B000005 13-5659485  
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 022 A000008 WACHOVIA  
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088 D000000 Y  
SIGNATURE STEVEN M. HILL  
TITLE CFO & TREASURER