

CLAYMORE/GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-A

January 27, 2010

PAGE 1
000 A000000 11/30/2009
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 CLAYMORE/GUGGENHEIM STRATEGIC OPP 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
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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
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 015 A000001 THE BANK OF NEW YORK MELLON
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 015 C030001 10286
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 018 000000 Y
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 019 B000000 0
 020 A000001 JEFFERIES & COMPANY INC.
 020 B000001 95-2622900
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 020 A000002 GOLDMAN SACHS & COMPANY
 020 B000002 UNKNOWN
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 020 A000003 MORGAN STANLEY & CO. INC.
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 020 A000005 BARCLAYS BANK PLC
 020 B000005 13-3551367
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 020 A000007 MERRILL LYNCH & CO. INC.
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PAGE 3

022 A000001 BARCLAYS
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 022 A000002 GOLDMAN SACHS & COMPANY
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 022 A000003 MORGAN STANLEY & CO. INC.
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 022 A000004 GREENWICH CAPITAL
 022 B000004 N/A
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022 A000005 WACHOVIA
 022 B000005 56-0906609
 022 C000005 8337
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 022 B000006 13-5659485
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 022 B000008 N/A
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 022 D000008 7713
 022 A000009 JP MORGAN INVT MGMT
 022 B000009 13-2624428
 022 C000009 3735
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 022 A000010 DEUTSCHE BANK
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 023 C000000 68953
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 025 A000001 PREFERRED TERM SECURITIES XXIII LTD
 025 B000001 N/A
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 025 D000001 2152
 025 A000002 HAMPTON ROADS PPV LLC
 025 B000002 N/A
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 025 D000002 1544
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 025 A000003 SANTANDER FINANCE PREFERRED SA UNIPERSONAL
 025 B000003 N/A
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 025 A000004 AMERICAN FINANCIAL GROUP INC/OH
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 025 D000005 1104
 025 A000006 BB&T CAPITAL TRUST VI
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 025 D000006 1086
 025 A000007 PROGRESSIVE CORP/THE
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 025 A000008 NORTHGROUP PREFERRED CAPITAL CORP
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 025 D000008 1042
 025 A000009 DEUSTCHE BANK CONTINGENT CAPITAL TRUST II
 025 B000009 N/A

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025 C000009 D
025 D000009 988
025 A000010 MELLON CAPITAL IV
025 B000010 N/A
025 C000010 D
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025 A000011 FIFTH THIRD BANCORP
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025 A000012 METLIFE CAPITAL TRUST IV
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025 A000013 AGUA CALIENTE BAND OF CAHUILLA INDIANS
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025 D000013 945
025 A000014 BARCLAYS BANK PLC
025 B000014 13-4075851
025 C000014 D
025 D000014 932
025 A000015 MUZINICH CBO II LTD
025 B000015 N/A
025 C000015 D
PAGE 5
025 D000015 911
025 A000016 WELLS FARGO CAPITAL XIII
025 B000016 N/A
025 C000016 D
025 D000016 910
025 A000017 ALLIED CAPITAL CORP
025 B000017 N/A
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025 A000018 KEYCORP CAPITAL III
025 B000018 34-0797057
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025 A000019 ALLSTATE CORP/THE
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025 C000019 D
025 D000019 830
025 A000020 CREDIT AGRICOLE SA
025 B000020 N/A
025 C000020 D
025 D000020 790
025 A000021 AXA SA
025 B000021 N/A
025 C000021 D
025 D000021 761
025 A000022 US AGBANK FCB
025 B000022 N/A
025 C000022 D
025 D000022 710
025 A000023 AGFIRST FARM CREDIT BANK
025 B000023 N/A
025 C000023 D
025 D000023 701
025 A000024 PNC PREFERRED FUNDING TRUST III
025 B000024 N/A
025 C000024 D

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| | | |
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042 A000000 0
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PAGE 8
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058 A000000 N
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| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | Y |
| SIGNATURE | STEVEN M. HILL | |
| TITLE | CFO & TREASURER | |