

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
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
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 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
015 C020001 NY
015 C030001 10286
015 E010001 X
018 000000 Y
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019 B000000 0
020 A000001 GOLDMAN SACHS & CO.
020 B000001 13-5108880
020 C000001 100
020 A000002 BNP PARIBAS
020 B000002 N/A
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020 A000003 MERRILL LYNCH & CO.
020 B000003 13-2740599
020 C000003 21
020 A000004 BANK OF AMERICA
020 B000004 56-0906609
020 C000004 13
020 A000005 JP MORGAN CHASE
020 B000005 13-2624428
020 C000005 12
020 A000006 BARCLAYS CAPITAL, INC.
020 B000006 N/A
020 C000006 11
020 A000007 MORGAN STANLEY & CO., INC.
020 B000007 N/A
020 C000007 5
020 A000008 MONTGOMERY SECURITIES
020 B000008 94-1701676
020 C000008 0
020 A000009 SUNTRUST SECURITIES, INC.

PAGE 3

020 B000009 N/A
020 C000009 0
020 C000010 0
021 000000 189
022 A000001 MERRILL LYNCH & CO.
022 B000001 13-2740599
022 C000001 42457
022 D000001 222582
022 A000002 DIRECT
022 B000002 N/A
022 C000002 72303
022 D000002 87930
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
 022 D000005 40924
 022 A000006 MONTGOMERY SECURITIES
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 022 D000006 1443
 022 A000007 MORGAN STANLEY & CO., INC.
 022 B000007 13-2655998
 022 C000007 38312
 022 D000007 41046
 022 A000008 BARCLAYS BANK PLC
 022 B000008 06-1031656
 022 C000008 42953
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 022 A000009 JP MORGAN INVT MGMT
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 022 C000009 20597
 022 D000009 31471
 022 A000010 CREDIT SUISSE FIRST BOSTON CORP.
 022 B000010 13-5659485
 022 C000010 29305
 022 D000010 16077
 023 C000000 599541
 023 D000000 726795
 024 000000 Y
 025 A000001 HAMPTON ROADS PPV LLC
 025 B000001 N/A
 025 C000001 D
 025 D000001 739
 PAGE 4
 025 A000002 MUZINICH CBO II LTD
 025 B000002 N/A
 025 C000002 D
 025 D000002 1231
 025 A000003 AGUA CALIENTE BAND OF CAHUILLA INDIANS
 025 B000003 N/A
 025 C000003 D
 025 D000003 932
 025 A000004 NORTHGROUP PREFERRED CAPITAL CORP
 025 B000004 N/A
 025 C000004 D
 025 D000004 913
 025 A000005 SCHWAB CAPITAL TRUST I
 025 B000005 N/A
 025 C000005 D
 025 D000005 881
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 025 C000006 D
 025 D000006 875
 025 A000007 SANTANDER FINANCE PREFERRED SA UNIPERSONAL
 025 B000007 N/A
 025 C000007 E
 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
025 C000009 D
025 D000009 837
025 A000010 MELLON CAPITAL IV
025 B000010 N/A
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025 D000010 825
025 A000011 KEYCORP CAPITAL III
025 B000011 34-0797057
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025 D000011 799
025 A000012 METLIFE CAPITAL TRUST IV
025 B000012 N/A
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025 D000012 780
025 A000013 WELLS FARGO CAPITAL XIII
025 B000013 N/A
025 C000013 D
025 D000013 780
025 A000014 FIFTH THIRD BANCORP
025 B000014 31-0854434
025 C000014 D
PAGE 5
025 D000014 767
025 A000015 ALLSTATE CORP/THE
025 B000015 N/A
025 C000015 D
025 D000015 730
025 A000016 BARCLAYS BANK PLC
025 B000016 13-4075851
025 C000016 D
025 D000016 630
025 A000017 CREDIT AGRICOLE SA/LONDON
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025 D000017 626
025 A000018 AXA SA
025 B000018 N/A
025 C000018 D
025 D000018 601
025 A000019 BLUE FIN LTD
025 B000019 N/A
025 C000019 D
025 D000019 593
025 A000020 STATE STREET CAPITAL TRUST IV
025 B000020 N/A
025 C000020 D
025 D000020 577
025 A000021 ROYAL BANK OF SCOTLAND GROUP PLC
025 B000021 N/A
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025 A000022 PNC PREFERRED FUNDING TRUST I
025 B000022 N/A
025 C000022 D
025 D000022 518
025 A000023 AGFIRST FARM CREDIT BANK
025 B000023 52-1578738
025 C000023 D

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025 D000023 483
 025 A000024 GLOBECAT LTD
 025 B000024 N/A
 025 C000024 D
 025 D000024 468
 025 A000025 LLOYDS BANKING GROUP PLC
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 025 D000025 462
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PAGE 6

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 026 D000000 Y
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033 000000 0
035 000000 0
036 B000000 0
038 000000 0
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PAGE 7
042 B000000 0
042 C000000 0
042 D000000 0
042 E000000 0
042 F000000 0
042 G000000 0
042 H000000 0
043 000000 0
044 000000 0
045 000000 Y
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054 H000000 Y
054 I000000 N
054 J000000 Y
054 K000000 N
PAGE 8
054 L000000 N
054 M000000 Y
054 N000000 N
054 O000000 N

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| | | | |
|-----|---------|---|------|
| 055 | A000000 | Y | |
| 055 | B000000 | N | |
| 056 | 000000 | N | |
| 057 | 000000 | N | |
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| 060 | A000000 | Y | |
| 060 | B000000 | Y | |
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| 070 | A020000 | Y | |
| 070 | B010000 | Y | |
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| 070 | D010000 | Y | |
| 070 | D020000 | Y | |
| 070 | E010000 | Y | |
| 070 | E020000 | Y | |
| 070 | F010000 | Y | |
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| 070 | F020000 | Y | |
| 070 | G010000 | Y | |
| 070 | G020000 | Y | |
| 070 | H010000 | Y | |
| 070 | H020000 | Y | |
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| 070 | J020000 | Y | |
| 070 | K010000 | Y | |
| 070 | K020000 | N | |
| 070 | L010000 | Y | |
| 070 | L020000 | Y | |
| 070 | M010000 | Y | |

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| | | | |
|-------|---------|----|--------|
| 070 | M020000 | N | |
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| 070 | O010000 | Y | |
| 070 | O020000 | Y | |
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| 072 | V000000 | | 0 |
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|-----|---------|--------------------------|
| 074 | J000000 | 4250 |
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| 074 | R030000 | 1112 |
| 074 | R040000 | 24160 |
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| 074 | T000000 | 113076 |
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| 074 | U020000 | 0 |
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| 077 | D000000 | N |
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| 077 | O000000 | N |
| 077 | P000000 | N |
| 077 | Q010000 | Y |
| 077 | Q020000 | N |
| 077 | Q030000 | N |
| 078 | 000000 | N |
| 080 | A000000 | ICI MUTUAL INSURANCE CO. |
| 080 | C000000 | 4950 |
| 081 | A000000 | Y |
| 081 | B000000 | 7 |
| 082 | A000000 | N |
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| 086 | A010000 | 0 |
| 086 | A020000 | 0 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| 086 | C010000 | 0 |

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| | | |
|-----------|-----------------|--------------|
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |
| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |
| 087 | A020000 | 18385X104 |
| 087 | A030000 | GOF |
| 088 | A000000 | Y |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | Y |
| SIGNATURE | STEVEN M. HILL | |
| TITLE | CFO & TREASURER | |