

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  
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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  
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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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 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.  
 020 B000003 UNKNOWN  
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 020 A000005 BARCLAYS BANK PLC  
 020 B000005 13-3551367  
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 020 A000006 BANK OF AMERICA INTERNATIONAL, LDN  
 020 B000006 UNKNOWN  
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 020 A000007 MERRILL LYNCH & CO. INC.  
 020 B000007 13-2740599  
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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  
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 022 A000004 GREENWICH CAPITAL  
 022 B000004 N/A  
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022 A000005 WACHOVIA  
 022 B000005 56-0906609  
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 022 A000006 CREDIT SUISSE FIRST BOSTON CORP.  
 022 B000006 13-5659485  
 022 C000006 4030  
 022 D000006 7599  
 022 A000007 BANK OF AMERICA  
 022 B000007 56-0906609  
 022 C000007 2918  
 022 D000007 8463  
 022 A000008 BNP PARIBAS  
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 022 A000009 JP MORGAN INVT MGMT  
 022 B000009 13-2624428  
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 022 D000009 4806  
 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 A000002 HAMPTON ROADS PPV LLC  
 025 B000002 N/A  
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 025 A000003 SANTANDER FINANCE PREFERRED SA UNIPERSONAL  
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 025 A000004 AMERICAN FINANCIAL GROUP INC/OH  
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 025 A000005 BNP PARIBAS  
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 025 A000006 BB&T CAPITAL TRUST VI  
 025 B000006 N/A  
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 025 D000006 1086  
 025 A000007 PROGRESSIVE CORP/THE  
 025 B000007 N/A  
 025 C000007 D  
 025 D000007 1063  
 025 A000008 NORTHGROUP PREFERRED CAPITAL CORP  
 025 B000008 N/A  
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 025 A000009 DEUSTCHE BANK CONTINGENT CAPITAL TRUST II  
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025 C000009 D  
025 D000009 988  
025 A000010 MELLON CAPITAL IV  
025 B000010 N/A  
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025 A000011 FIFTH THIRD BANCORP  
025 B000011 31-0854434  
025 C000011 D  
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025 A000012 METLIFE CAPITAL TRUST IV  
025 B000012 N/A  
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025 A000013 AGUA CALIENTE BAND OF CAHUILLA INDIANS  
025 B000013 N/A  
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025 A000014 BARCLAYS BANK PLC  
025 B000014 13-4075851  
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025 A000015 MUZINICH CBO II LTD  
025 B000015 N/A  
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025 D000015 911  
025 A000016 WELLS FARGO CAPITAL XIII  
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025 A000017 ALLIED CAPITAL CORP  
025 B000017 N/A  
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025 D000017 887  
025 A000018 KEYCORP CAPITAL III  
025 B000018 34-0797057  
025 C000018 D  
025 D000018 873  
025 A000019 ALLSTATE CORP/THE  
025 B000019 N/A  
025 C000019 D  
025 D000019 830  
025 A000020 CREDIT AGRICOLE SA  
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025 A000021 AXA SA  
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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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070 O010000 Y

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PAGE 11

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088	D000000	Y
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SIGNATURE	STEVEN M. HILL
TITLE	CFO & TREASURER