

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  
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  
 019 A000000 N  
 019 B000000 0  
 020 A000001 JEFFERIES & COMPANY INC.  
 020 B000001 95-2622900  
 020 C000001 6  
 020 A000002 GOLDMAN SACHS & COMPANY  
 020 B000002 UNKNOWN  
 020 C000002 5  
 020 A000003 MORGAN STANLEY & CO. INC.  
 020 B000003 UNKNOWN  
 020 C000003 5  
 020 A000004 BNP PARIBAS  
 020 B000004 UNKNOWN  
 020 C000004 5  
 020 A000005 BARCLAYS BANK PLC  
 020 B000005 13-3551367  
 020 C000005 4  
 020 A000006 BANK OF AMERICA INTERNATIONAL, LDN  
 020 B000006 UNKNOWN  
 020 C000006 2  
 020 A000007 MERRILL LYNCH & CO. INC.  
 020 B000007 13-2740599  
 020 C000007 1  
 020 C000008 0  
 020 C000009 0  
 020 C000010 0  
 021 000000 28

PAGE 3

022 A000001 BARCLAYS  
 022 B000001 13-3551367  
 022 C000001 20837  
 022 D000001 32976  
 022 A000002 GOLDMAN SACHS & COMPANY  
 022 B000002 13-5108880  
 022 C000002 2457  
 022 D000002 37178  
 022 A000003 MORGAN STANLEY & CO. INC.  
 022 B000003 13-2655998  
 022 C000003 1229  
 022 D000003 18283  
 022 A000004 GREENWICH CAPITAL  
 022 B000004 N/A  
 022 C000004 576  
 022 D000004 15667

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022 A000005 WACHOVIA  
022 B000005 56-0906609  
022 C000005 8337  
022 D000005 6137  
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  
022 B000008 N/A  
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022 D000008 7713  
022 A000009 JP MORGAN INVT MGMT  
022 B000009 13-2624428  
022 C000009 3735  
022 D000009 4806  
022 A000010 DEUTSCHE BANK  
022 B000010 N/A  
022 C000010 0  
022 D000010 8198  
023 C000000 68953  
023 D000000 168533  
024 000000 Y  
025 A000001 PREFERRED TERM SECURITIES XXIII LTD  
025 B000001 N/A  
025 C000001 D  
025 D000001 2152  
025 A000002 HAMPTON ROADS PPV LLC  
025 B000002 N/A  
025 C000002 D  
025 D000002 1544  
PAGE 4  
025 A000003 SANTANDER FINANCE PREFERRED SA UNIPERSONAL  
025 B000003 N/A  
025 C000003 D  
025 D000003 1158  
025 A000004 AMERICAN FINANCIAL GROUP INC/OH  
025 B000004 N/A  
025 C000004 D  
025 D000004 1118  
025 A000005 BNP PARIBAS  
025 B000005 N/A  
025 C000005 D  
025 D000005 1104  
025 A000006 BB&T CAPITAL TRUST VI  
025 B000006 N/A  
025 C000006 D  
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  
025 C000008 D  
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  
025 D000010 981  
025 A000011 FIFTH THIRD BANCORP  
025 B000011 31-0854434  
025 C000011 D  
025 D000011 959  
025 A000012 METLIFE CAPITAL TRUST IV  
025 B000012 N/A  
025 C000012 D  
025 D000012 950  
025 A000013 AGUA CALIENTE BAND OF CAHUILLA INDIANS  
025 B000013 N/A  
025 C000013 D  
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  
025 C000017 D  
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  
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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|     |         |                                  |
|-----|---------|----------------------------------|
| 025 | D000024 | 687                              |
| 025 | A000025 | ROYAL BANK OF SCOTLAND GROUP PLC |
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| 028 | C030000 | 0                                |
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| 031 | B000000 | 0                                |
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| 033 | 000000  | 0                                |
| 035 | 000000  | 0                                |
| 036 | B000000 | 0                                |
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042 C000000 0  
042 D000000 0  
042 E000000 0  
PAGE 7  
042 F000000 0  
042 G000000 0  
042 H000000 0  
043 000000 0  
044 000000 0  
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048 000000 1.000  
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054 O000000 N  
PAGE 8  
055 A000000 N  
055 B000000 N  
056 000000 N  
057 000000 N

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058 A000000 N  
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070 O010000 Y

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| 070   | O020000 | Y  |        |
| 070   | P010000 | Y  |        |
| 070   | P020000 | N  |        |
| 070   | Q010000 | N  |        |
| 070   | Q020000 | N  |        |
| 070   | R010000 | Y  |        |
| 070   | R020000 | N  |        |
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| 071   | B000000 |    | 71047  |
| 071   | C000000 |    | 166659 |
| 071   | D000000 |    | 43     |
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| 072   | B000000 |    | 7903   |
| 072   | C000000 |    | 222    |
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| 072   | L000000 |    | 30     |
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| 072   | N000000 |    | 11     |
| 072   | O000000 |    | 0      |
| 072   | P000000 |    | 453    |
| 072   | Q000000 |    | 73     |
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| 072   | T000000 |    | 0      |
| 072   | U000000 |    | 0      |
| 072   | V000000 |    | 0      |
| 072   | W000000 |    | 38     |
| 072   | X000000 |    | 1733   |
| 072   | Y000000 |    | 0      |
| 072   | Z000000 |    | 6392   |
|       | PAGE    | 10 |        |
| 072AA | 000000  |    | 1959   |
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| 072CC | 020000  |    | 0      |
| 072DD | 010000  |    | 8440   |
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| 074   | H000000 |    | 0      |
| 074   | I000000 |    | 17832  |
| 074   | J000000 |    | 2935   |
| 074   | K000000 |    | 0      |
| 074   | L000000 |    | 1360   |
| 074   | M000000 |    | 2371   |



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|           |                 |              |
|-----------|-----------------|--------------|
| 074       | N000000         | 203626       |
| 074       | O000000         | 0            |
| 074       | P000000         | 170          |
| 074       | Q000000         | 24728        |
| 074       | R010000         | 20269        |
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| 074       | S000000         | 0            |
| 074       | T000000         | 145511       |
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| 075       | B000000         | 129530       |
| 076       | 000000          | 15.90        |
| 077       | A000000         | N            |
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| 086       | C010000         | 0            |
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| 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 |              |