

Edgar Filing: Claymore/Guggenheim Strategic Opportunities Fund - Form NSAR-A

Claymore/Guggenheim Strategic Opportunities Fund

Form NSAR-A

January 29, 2008

PAGE 1  
000 A000000 11/30/2007  
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 Y  
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

Edgar Filing: Claymore/Guggenheim Strategic Opportunities Fund - Form NSAR-A

011 C020002 FL  
011 C030002 33716  
012 A000001 THE BANK OF NEW YORK  
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  
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 BEAR STEARNS & COMPANY, INC.  
020 B000001 13-3299429  
020 C000001 92  
020 A000002 GOLDMAN SACHS & COMPANY  
020 B000002 13-5108880  
020 C000002 20  
020 A000003 BANK OF AMERICA  
020 B000003 56-0906609  
020 C000003 13  
020 A000004 MERRILL LYNCH & COMPANY, INC.  
020 B000004 13-2740599  
020 C000004 6  
020 A000005 BANK OF NEW YORK (THE)  
020 B000005 13-5160382  
020 C000005 3  
020 A000006 SUNTRUST  
020 B000006 58-1575035  
020 C000006 1  
020 A000007 NATIONAL FINANCIAL SERVICE CORP  
020 B000007 04-2785576  
020 C000007 1  
020 C000008 0  
020 C000009 0  
020 C000010 0  
021 000000 136  
PAGE 3  
022 A000001 DIRECT  
022 B000001 N/A  
022 C000001 198039  
022 D000001 201407  
022 A000002 LEHMAN BROTHERS HOLDINGS, INC.  
022 B000002 13-3216325  
022 C000002 40280  
022 D000002 203544  
022 A000003 MERRILL LYNCH & CO., INC.  
022 B000003 13-2740599  
022 C000003 33761  
022 D000003 123893  
022 A000004 GOLDMAN SACHS & CO.  
022 B000004 13-5108880  
022 C000004 5364  
022 D000004 140061

Edgar Filing: Claymore/Guggenheim Strategic Opportunities Fund - Form NSAR-A

022 A000005 MORGAN STANLEY  
022 B000005 36-3145972  
022 C000005 115101  
022 D000005 9626  
022 A000006 CITIGROUP GLOBAL MARKETS HOLDINGS, INC.  
022 B000006 11-2418067  
022 C000006 40632  
022 D000006 28907  
022 A000007 GREENWICH CAPITAL MARKETS, INC.  
022 B000007 N/A  
022 C000007 16766  
022 D000007 46422  
022 A000008 BEAR STEARNS & COMPANY, INC.  
022 B000008 13-3299429  
022 C000008 48883  
022 D000008 3550  
022 A000009 BANK OF NEW YORK (THE)  
022 B000009 13-5160382  
022 C000009 20661  
022 D000009 10855  
022 A000010 CREDIT SUISSE FIRST BOSTON CORP.  
022 B000010 N/A  
022 C000010 17138  
022 D000010 8635  
023 C000000 655471  
023 D000000 802921  
024 000000 Y  
025 A000001 MUZINICH CBO II LTD.  
025 B000001 N/A  
025 C000001 D  
025 D000001 2609  
025 A000002 HAMPTON ROADS PPV LLC  
025 B000002 N/A  
025 C000002 D  
025 D000002 2000  
PAGE 4  
025 A000003 MERNA REINSURANCE LTD.  
025 B000003 N/A  
025 C000003 D  
025 D000003 1989  
025 A000004 CASCADIA LTD.  
025 B000004 N/A  
025 C000004 D  
025 D000004 1672  
025 A000005 ROYAL BANK OF SCOTLAND GROUP PLC  
025 B000005 N/A  
025 C000005 D  
025 D000005 1421  
025 A000006 ALLSTATE CORP. (THE)  
025 B000006 36-3871531  
025 C000006 E  
025 D000006 1329  
025 A000007 MYSTIC RE LTD.  
025 B000007 N/A  
025 C000007 D  
025 D000007 1267  
025 A000008 PROGRESSIVE CORP. (THE)  
025 B000008 34-0963169  
025 C000008 D  
025 D000008 1202  
025 A000009 BLUE FIN LTD.  
025 B000009 N/A

Edgar Filing: Claymore/Guggenheim Strategic Opportunities Fund - Form NSAR-A

025 C000009 D  
025 D000009 1191  
025 A000010 CAT-MEX LTD.  
025 B000010 N/A  
025 C000010 D  
025 D000010 1089  
025 A000011 LLOYDS TSB GROUP PLC  
025 B000011 N/A  
025 C000011 D  
025 D000011 1078  
025 A000012 US AGBANK FCB  
025 B000012 N/A  
025 C000012 D  
025 D000012 1161  
025 A000013 PUBLIC STORAGE  
025 B000013 95-3551121  
025 C000013 E  
025 D000013 1138  
025 A000014 NORTHGROUP PREFERRED CAPITAL CORP.  
025 B000014 N/A  
025 C000014 D  
025 D000014 1133  
025 A000015 BNP PARIBAS  
025 B000015 N/A  
025 C000015 D  
PAGE 5  
025 D000015 1129  
025 A000016 ING GROEP NV  
025 B000016 N/A  
025 C000016 E  
025 D000016 1128  
025 A000017 MELLON CAPITAL IV  
025 B000017 N/A  
025 C000017 D  
025 D000017 1125  
025 A000018 DEUTSCHE BANK CONTINGENT CAPITAL TRUST II  
025 B000018 N/A  
025 C000018 E  
025 D000018 1118  
025 A000019 MIDORI LTD.  
025 B000019 N/A  
025 C000019 D  
025 D000019 1101  
025 A000020 KEYCORP CAPITAL III  
025 B000020 34-6542451  
025 C000020 D  
025 D000020 1100  
025 A000021 BARCLAYS BANK PLC  
025 B000021 N/A  
025 C000021 D  
025 D000021 1074  
025 A000022 ALLSTATE CORP. (THE)  
025 B000022 36-3871531  
025 C000022 D  
025 D000022 943  
025 D000023 0  
025 D000024 0  
026 A000000 N  
026 B000000 Y  
026 C000000 N  
026 D000000 Y  
026 E000000 N

Edgar Filing: Claymore/Guggenheim Strategic Opportunities Fund - Form NSAR-A

|     |         |       |       |
|-----|---------|-------|-------|
| 026 | F000000 | N     |       |
| 026 | G010000 | N     |       |
| 026 | G020000 | N     |       |
| 026 | H000000 | N     |       |
| 027 | 000000  | N     |       |
| 028 | A010000 |       | 0     |
| 028 | A020000 |       | 0     |
| 028 | A030000 |       | 0     |
| 028 | A040000 |       | 0     |
| 028 | B010000 |       | 0     |
| 028 | B020000 |       | 0     |
| 028 | B030000 |       | 0     |
| 028 | B040000 |       | 0     |
| 028 | C010000 |       | 0     |
| 028 | C020000 |       | 0     |
|     | PAGE    | 6     |       |
| 028 | C030000 |       | 0     |
| 028 | C040000 |       | 0     |
| 028 | D010000 |       | 0     |
| 028 | D020000 |       | 0     |
| 028 | D030000 |       | 0     |
| 028 | D040000 |       | 0     |
| 028 | E010000 |       | 0     |
| 028 | E020000 |       | 0     |
| 028 | E030000 |       | 0     |
| 028 | E040000 |       | 0     |
| 028 | F010000 |       | 0     |
| 028 | F020000 |       | 0     |
| 028 | F030000 |       | 0     |
| 028 | F040000 |       | 0     |
| 028 | G010000 |       | 0     |
| 028 | G020000 |       | 0     |
| 028 | G030000 |       | 0     |
| 028 | G040000 |       | 0     |
| 028 | H000000 |       | 0     |
| 030 | A000000 |       | 0     |
| 030 | B000000 | 0.00  |       |
| 030 | C000000 | 0.00  |       |
| 031 | A000000 |       | 0     |
| 031 | B000000 |       | 0     |
| 032 | 000000  |       | 0     |
| 033 | 000000  |       | 0     |
| 035 | 000000  |       | 0     |
| 036 | B000000 |       | 0     |
| 038 | 000000  |       | 0     |
| 042 | A000000 |       | 0     |
| 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     |       |
| 046 | 000000  | N     |       |
| 047 | 000000  | Y     |       |
| 048 | 000000  |       | 1.000 |
| 048 | A010000 |       | 0     |
| 048 | A020000 | 0.000 |       |
| 048 | B010000 |       | 0     |

Edgar Filing: Claymore/Guggenheim Strategic Opportunities Fund - Form NSAR-A

048 B020000 0.000  
048 C010000 0  
048 C020000 0.000  
048 D010000 0  
048 D020000 0.000  
PAGE 7  
048 E010000 0  
048 E020000 0.000  
048 F010000 0  
048 F020000 0.000  
048 G010000 0  
048 G020000 0.000  
048 H010000 0  
048 H020000 0.000  
048 I010000 0  
048 I020000 0.000  
048 J010000 0  
048 J020000 0.000  
048 K010000 0  
048 K020000 0.000  
049 000000 N  
050 000000 N  
051 000000 N  
052 000000 N  
053 A000000 N  
054 A000000 Y  
054 B000000 Y  
054 C000000 N  
054 D000000 N  
054 E000000 N  
054 F000000 N  
054 G000000 N  
054 H000000 Y  
054 I000000 N  
054 J000000 Y  
054 K000000 N  
054 L000000 N  
054 M000000 Y  
054 N000000 N  
054 O000000 N  
055 A000000 Y  
055 B000000 N  
056 000000 N  
057 000000 N  
058 A000000 N  
059 000000 Y  
060 A000000 Y  
060 B000000 Y  
061 000000 2000  
062 A000000 Y  
062 B000000 0.0  
062 C000000 0.0  
062 D000000 0.0  
062 E000000 0.0  
062 F000000 0.0  
062 G000000 0.0  
062 H000000 0.0  
PAGE 8  
062 I000000 0.0  
062 J000000 0.0  
062 K000000 0.0  
062 L000000 1.9

Edgar Filing: Claymore/Guggenheim Strategic Opportunities Fund - Form NSAR-A

|     |         |        |
|-----|---------|--------|
| 062 | M000000 | 0.0    |
| 062 | N000000 | 42.9   |
| 062 | O000000 | 0.0    |
| 062 | P000000 | 24.8   |
| 062 | Q000000 | 47.6   |
| 062 | R000000 | 29.9   |
| 063 | A000000 | 0      |
| 063 | B000000 | 18.9   |
| 064 | A000000 | N      |
| 064 | B000000 | N      |
| 066 | A000000 | N      |
| 067 | 000000  | N      |
| 068 | A000000 | N      |
| 068 | B000000 | N      |
| 069 | 000000  | N      |
| 070 | A010000 | Y      |
| 070 | A020000 | Y      |
| 070 | B010000 | Y      |
| 070 | B020000 | Y      |
| 070 | C010000 | Y      |
| 070 | C020000 | N      |
| 070 | D010000 | Y      |
| 070 | D020000 | N      |
| 070 | E010000 | Y      |
| 070 | E020000 | N      |
| 070 | F010000 | Y      |
| 070 | F020000 | N      |
| 070 | G010000 | Y      |
| 070 | G020000 | N      |
| 070 | H010000 | Y      |
| 070 | H020000 | N      |
| 070 | I010000 | N      |
| 070 | I020000 | N      |
| 070 | J010000 | Y      |
| 070 | J020000 | N      |
| 070 | K010000 | Y      |
| 070 | K020000 | N      |
| 070 | L010000 | Y      |
| 070 | L020000 | Y      |
| 070 | M010000 | Y      |
| 070 | M020000 | Y      |
| 070 | N010000 | Y      |
| 070 | N020000 | N      |
| 070 | O010000 | Y      |
| 070 | O020000 | N      |
| 070 | P010000 | Y      |
| 070 | P020000 | N      |
|     | PAGE    | 9      |
| 070 | Q010000 | N      |
| 070 | Q020000 | N      |
| 070 | R010000 | Y      |
| 070 | R020000 | N      |
| 071 | A000000 | 408190 |
| 071 | B000000 | 153368 |
| 071 | C000000 | 214598 |
| 071 | D000000 | 71     |
| 072 | A000000 | 5      |
| 072 | B000000 | 4004   |
| 072 | C000000 | 369    |
| 072 | D000000 | 0      |
| 072 | E000000 | 0      |
| 072 | F000000 | 760    |

Edgar Filing: Claymore/Guggenheim Strategic Opportunities Fund - Form NSAR-A

|         |         |        |
|---------|---------|--------|
| 072     | G000000 | 20     |
| 072     | H000000 | 0      |
| 072     | I000000 | 6      |
| 072     | J000000 | 15     |
| 072     | K000000 | 0      |
| 072     | L000000 | 19     |
| 072     | M000000 | 25     |
| 072     | N000000 | 8      |
| 072     | O000000 | 0      |
| 072     | P000000 | 814    |
| 072     | Q000000 | 23     |
| 072     | R000000 | 20     |
| 072     | S000000 | 37     |
| 072     | T000000 | 0      |
| 072     | U000000 | 0      |
| 072     | V000000 | 0      |
| 072     | W000000 | 5      |
| 072     | X000000 | 1752   |
| 072     | Y000000 | 0      |
| 072     | Z000000 | 2621   |
| 072AA   | 000000  | 3024   |
| 072BB   | 000000  | 0      |
| 072CC   | 010000  | 0      |
| 072CC   | 020000  | 109    |
| 072DD   | 010000  | 3879   |
| 072DD   | 020000  | 0      |
| 072EE   | 000000  | 0      |
| 073     | A010000 | 0.4260 |
| 073     | A020000 | 0.0000 |
| 073     | B000000 | 0.0000 |
| 073     | C000000 | 0.0000 |
| 074     | A000000 | 0      |
| 074     | B000000 | 0      |
| 074     | C000000 | 3443   |
| 074     | D000000 | 202006 |
| 074     | E000000 | 8756   |
| 074     | F000000 | 35741  |
| PAGE 10 |         |        |
| 074     | G000000 | 0      |
| 074     | H000000 | 0      |
| 074     | I000000 | 7836   |
| 074     | J000000 | 6553   |
| 074     | K000000 | 0      |
| 074     | L000000 | 2202   |
| 074     | M000000 | 271    |
| 074     | N000000 | 266808 |
| 074     | O000000 | 11382  |
| 074     | P000000 | 1323   |
| 074     | Q000000 | 0      |
| 074     | R010000 | 76179  |
| 074     | R020000 | 0      |
| 074     | R030000 | 2131   |
| 074     | R040000 | 590    |
| 074     | S000000 | 0      |
| 074     | T000000 | 175203 |
| 074     | U010000 | 9105   |
| 074     | U020000 | 0      |
| 074     | V010000 | 19.24  |
| 074     | V020000 | 0.00   |
| 074     | W000000 | 0.0000 |
| 074     | X000000 | 65424  |
| 074     | Y000000 | 113320 |



Edgar Filing: Claymore/Guggenheim Strategic Opportunities Fund - Form NSAR-A

|           |                 |              |
|-----------|-----------------|--------------|
| 075       | A000000         | 0            |
| 075       | B000000         | 224890       |
| 076       | 000000          | 16.82        |
| 077       | A000000         | N            |
| 078       | 000000          | N            |
| 080       | C000000         | 0            |
| 081       | B000000         | 0            |
| 082       | B000000         | 0            |
| 083       | B000000         | 0            |
| 084       | B000000         | 0            |
| 086       | A010000         | 9100         |
| 086       | A020000         | 173810       |
| 086       | B010000         | 0            |
| 086       | B020000         | 0            |
| 086       | C010000         | 0            |
| 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         | N            |
| 088       | B000000         | N            |
|           | PAGE            | 11           |
| 088       | C000000         | N            |
| 088       | D000000         | N            |
| SIGNATURE | STEVEN M. HILL  |              |
| TITLE     | CFO & TREASURER |              |