

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
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002 A000000 2455 CORPORATE WEST DRIVE
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008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, INC.
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008 D020002 CA
008 D030002 90401
010 A000001 CLAYMORE ADVISORS, LLC
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011 A000001 WACHOVIA CAPITAL MARKETS LLC
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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
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012 A000001 THE BANK OF NEW YORK MELLON
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013 A000001 ERNST & YOUNG LLP
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020 A000001 GOLDMAN SACHS & CO.
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020 A000007 MORGAN STANLEY & CO., INC.
020 B000007 N/A
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020 A000008 MONTGOMERY SECURITIES
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PAGE 3

020 B000009 N/A
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022 A000001 MERRILL LYNCH & CO.
022 B000001 13-2740599
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022 D000001 222582
022 A000002 DIRECT
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022 A000003 GOLDMAN SACHS & CO.
022 B000003 13-5108880
022 C000003 4498
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022 A000004 BANK OF AMERICA
022 B000004 56-0906609
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022 A000005 LEHMAN BROTHERS INC.
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022 A000006 MONTGOMERY SECURITIES
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022 A000007 MORGAN STANLEY & CO., INC.
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PAGE 4
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025 A000004 NORTHGROUP PREFERRED CAPITAL CORP
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025 A000008 DEUTSCHE BANK CONTINGENT CAPITAL TRUST II
025 B000008 N/A

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025 C000008 E
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025 A000009 PROGRESSIVE CORP/THE
025 B000009 34-0963169
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PAGE 5
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025 D000023 483
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PAGE 8
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087 A020000	18385X104
087 A030000	GOF
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088 B000000	N
088 C000000	N
088 D000000	Y
SIGNATURE	STEVEN M. HILL
TITLE	CFO & TREASURER