

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

Edgar Filing: CLAYMORE/GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

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 GOLDMAN SACHS & CO.
020 B000001 13-5108880
020 C000001 100
020 A000002 BNP PARIBAS
020 B000002 N/A
020 C000002 27
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

Edgar Filing: CLAYMORE/GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

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
 022 B000006 94-1701676
 022 C000006 90282
 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
 022 D000008 24082
 022 A000009 JP MORGAN INVT MGMT
 022 B000009 13-2624428
 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
 025 A000006 BNP PARIBAS
 025 B000006 N/A
 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

Edgar Filing: CLAYMORE/GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

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
025 C000010 D
025 D000010 825
025 A000011 KEYCORP CAPITAL III
025 B000011 34-0797057
025 C000011 D
025 D000011 799
025 A000012 METLIFE CAPITAL TRUST IV
025 B000012 N/A
025 C000012 D
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
025 B000017 N/A
025 C000017 D
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
025 C000021 D
025 D000021 527
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

Edgar Filing: CLAYMORE/GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

025 D000023 483
 025 A000024 GLOBECAT LTD
 025 B000024 N/A
 025 C000024 D
 025 D000024 468
 025 A000025 LLOYDS BANKING GROUP PLC
 025 B000025 N/A
 025 C000025 D
 025 D000025 462
 025 D000026 0
 025 D000027 0
 025 D000028 0
 025 D000029 0
 025 D000030 0
 025 D000031 0

PAGE 6

025 D000032 0
 026 A000000 N
 026 B000000 Y
 026 C000000 N
 026 D000000 Y
 026 E000000 N
 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
 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

Edgar Filing: CLAYMORE/GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

033	000000	0
035	000000	0
036	B000000	0
038	000000	0
042	A000000	0
	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
046	000000	N
047	000000	Y
048	000000	1.000
048	A010000	0
048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
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
	PAGE 8	
054	L000000	N
054	M000000	Y
054	N000000	N
054	O000000	N

Edgar Filing: CLAYMORE/GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

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		0
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
062	I000000		0.0
062	J000000		0.0
062	K000000		0.0
062	L000000		0.0
062	M000000		0.0
062	N000000		2.7
062	O000000		0.0
062	P000000		21.3
062	Q000000		82.1
062	R000000		18.5
063	A000000		0
063	B000000		18.1
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	Y	
070	E010000	Y	
070	E020000	Y	
070	F010000	Y	
	PAGE	9	
070	F020000	Y	
070	G010000	Y	
070	G020000	Y	
070	H010000	Y	
070	H020000	Y	
070	I010000	N	
070	I020000	N	
070	J010000	Y	
070	J020000	Y	
070	K010000	Y	
070	K020000	N	
070	L010000	Y	
070	L020000	Y	
070	M010000	Y	

Edgar Filing: CLAYMORE/GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

070	M020000	N	
070	N010000	Y	
070	N020000	N	
070	O010000	Y	
070	O020000	Y	
070	P010000	Y	
070	P020000	N	
070	Q010000	N	
070	Q020000	N	
070	R010000	Y	
070	R020000	Y	
071	A000000		97080
071	B000000		115140
071	C000000		166264
071	D000000		58
072	A000000	12	
072	B000000		13066
072	C000000		607
072	D000000		0
072	E000000		0
072	F000000		1691
072	G000000		46
072	H000000		0
072	I000000		20
072	J000000		59
072	K000000		0
072	L000000		58
072	M000000		69
072	N000000		34
072	O000000		0
072	P000000		1460
072	Q000000		142
072	R000000		70
072	S000000		221
072	T000000		0
072	U000000		0
072	V000000		0
	PAGE	10	
072	W000000		135
072	X000000		4005
072	Y000000		0
072	Z000000		9668
072AA	0000000		0
072BB	0000000		9643
072CC	0100000		0
072CC	0200000		29632
072DD	0100000		12333
072DD	0200000		0
072EE	0000000		0
073	A010000		1.3600
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.4900
074	A000000		1911
074	B000000		0
074	C000000		0
074	D000000		119908
074	E000000		2734
074	F000000		0
074	G000000		20
074	H000000		0
074	I000000		18228

Edgar Filing: CLAYMORE/GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

074	J000000	4250
074	K000000	0
074	L000000	1243
074	M000000	2018
074	N000000	150312
074	O000000	2885
074	P000000	122
074	Q000000	0
074	R010000	8957
074	R020000	0
074	R030000	1112
074	R040000	24160
074	S000000	0
074	T000000	113076
074	U010000	9105
074	U020000	0
074	V010000	12.42
074	V020000	0.00
074	W000000	0.0000
074	X000000	5225
074	Y000000	62989
075	A000000	0
075	B000000	123361
076	000000	11.53
077	A000000	Y
077	B000000	Y
077	C000000	N
	PAGE	11
077	D000000	N
077	E000000	N
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	N
077	J000000	N
077	K000000	N
077	L000000	N
077	M000000	N
077	N000000	N
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
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	0
086	A020000	0
086	B010000	0
086	B020000	0
086	C010000	0

Edgar Filing: CLAYMORE/GUGGENHEIM STRATEGIC OPPORTUNITIES FUND - Form NSAR-B

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