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Claymore/Guggenheim Strategic Opportunities Fund

Form NSAR-A

January 28, 2009

PAGE 1  
000 A000000 11/30/2008  
000 C000000 0001380936  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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001 A000000 CLAYMORE/GUGGENHEIM STRATEGIC OPP FUND  
001 B000000 811-21982  
001 C000000 6305053700  
002 A000000 2455 CORPORATE WEST DRIVE  
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002 C000000 IL  
002 D010000 60532  
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007 C010800 8  
007 C010900 9  
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008 A000001 CLAYMORE ADVISORS, LLC  
008 B000001 A  
008 C000001 801-000000  
008 D010001 LISLE  
008 D020001 IL  
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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  
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015 C020001 NY  
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020 B000003 56-0906609  
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020 A000004 MERRILL LYNCH & COMPANY, INC.  
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020 A000005 NBP PARIBAS BROKERAGE, INC.  
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020 A000006 MONTGOMERY SECURITIES  
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022 B000001 56-0906609  
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022 A000002 LEHMAN BROTHERS HOLDINGS, INC.  
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022 C000002 59747  
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022 A000003 MONTGOMERY SECURITIES  
022 B000003 94-1701676  
022 C000003 88768  
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022 A000004 GOLDMAN SACHS & CO.  
022 B000004 13-5108880  
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022 A000005 MERRILL LYNCH & CO., INC.  
022 B000005 13-2740599

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022 C000005 42261  
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 022 A000006 MORGAN STANLEY & CO., INC.  
 022 B000006 13-2655998  
 022 C000006 36312  
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 022 A000007 BARCLAYS CAPITAL, INC.  
 022 B000007 06-1031656  
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 022 A000009 CS FIRST BOSTON CORP.  
 022 B000009 13-5659485  
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 022 A000010 WARBURG DILLON READ  
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 025 A000001 MUZINICH CBO II LTD.  
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 025 A000003 HAMPTON ROADS PPV LLC  
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 025 A000009 COBANK, ACB  
 025 B000009 84-1102254  
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025 A000010 FIFTH THIRD BANCORP  
025 B000010 31-0854434  
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025 A000011 MELLON CAPITAL IV  
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025 A000012 WELLS FARGO CAPITAL XIII  
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025 A000016 KEYCORP CAPITAL III  
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025 A000019 AGFIRST FARM CREDIT BANK  
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088	D000000	Y
SIGNATURE	STEVEN M. HILL	
TITLE	CFO & TREASURER	