

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

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

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

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

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
 022 C000008 1322
 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

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

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

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

025	D000024	687
025	A000025	ROYAL BANK OF SCOTLAND GROUP PLC
025	B000025	N/A
025	C000025	D
025	D000025	655
025	D000026	0
025	D000027	0
025	D000028	0
025	D000029	0
025	D000030	0
025	D000031	0
025	D000032	0
026	A000000	N
026	B000000	Y
026	C000000	N
	PAGE	6
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
033	000000	0
035	000000	0
036	B000000	0
038	000000	0

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

042 A000000 0
042 B000000 0
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
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
054 L000000 N
054 M000000 Y
054 N000000 N
054 O000000 N
PAGE 8
055 A000000 N
055 B000000 N
056 000000 N
057 000000 N

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

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 1.3
062 O000000 0.0
062 P000000 22.2
062 Q000000 92.9
062 R000000 15.5
063 A000000 0
063 B000000 20.8
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 N
070 F010000 Y
070 F020000 N
070 G010000 Y
070 G020000 N
070 H010000 Y
PAGE 9
070 H020000 N
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
070 M020000 N
070 N010000 Y
070 N020000 N
070 O010000 Y

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

070	O020000	Y	
070	P010000	Y	
070	P020000	N	
070	Q010000	N	
070	Q020000	N	
070	R010000	Y	
070	R020000	N	
071	A000000		87738
071	B000000		71047
071	C000000		166659
071	D000000		43
072	A000000		6
072	B000000		7903
072	C000000		222
072	D000000		0
072	E000000		0
072	F000000		869
072	G000000		24
072	H000000		0
072	I000000		10
072	J000000		78
072	K000000		0
072	L000000		30
072	M000000		38
072	N000000		11
072	O000000		0
072	P000000		453
072	Q000000		73
072	R000000		29
072	S000000		80
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
072BB	000000		0
072CC	010000		31653
072CC	020000		0
072DD	010000		8440
072DD	020000		0
072EE	000000		0
073	A010000		0.9240
073	A020000		0.0000
073	B000000		0.0000
073	C000000		0.0000
074	A000000		5090
074	B000000		0
074	C000000		0
074	D000000		169396
074	E000000		4625
074	F000000		0
074	G000000		17
074	H000000		0
074	I000000		17832
074	J000000		2935
074	K000000		0
074	L000000		1360
074	M000000		2371

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

074	N000000	203626
074	O000000	0
074	P000000	170
074	Q000000	24728
074	R010000	20269
074	R020000	0
074	R030000	642
074	R040000	12306
074	S000000	0
074	T000000	145511
074	U010000	9166
074	U020000	0
074	V010000	15.87
074	V020000	0.00
074	W000000	0.0000
074	X000000	7326
074	Y000000	108768
075	A000000	0
075	B000000	129530
076	000000	15.90
077	A000000	N
078	000000	N
086	A010000	61
086	A020000	871
086	B010000	0
086	B020000	0
086	C010000	0
	PAGE	11
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	