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Claymore/Guggenheim Strategic Opportunities Fund
Form NSAR-B
July 30, 2008

PAGE 1
000 B000000 05/31/2008
000 C000000 0001380936
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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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
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005 000000 N
006 000000 N
007 A000000 N
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007 C010600 6
007 C010700 7
007 C010800 8
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008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, INC.
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008 D010002 SANTA MONICA
008 D020002 CA
008 D030002 90401
010 A000001 CLAYMORE ADVISORS, LLC
010 B000001 84-0000000
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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
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
015 E010001 X
018 000000 Y
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020 A000001 BEAR STEARNS & COMPANY, INC.
020 B000001 13-3299429
020 C000001 133
020 A000002 GOLDMAN SACHS & COMPANY
020 B000002 13-5108880
020 C000002 101
020 A000003 BANK OF AMERICA
020 B000003 56-0906609
020 C000003 58
020 A000004 MERRILL LYNCH & COMPANY, INC.
020 B000004 13-2740599
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020 A000005 FIMAT USA, LLC
020 B000005 36-3620984
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020 A000006 BANK OF NEW YORK (THE)
020 B000006 13-5160382
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020 A000007 UBS SECURITIES, LLC
020 B000007 13-3873456
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020 A000008 SUNTRUST
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020 A000009 NATIONAL FINANCIAL SERVICE CORP
PAGE 3
020 B000009 04-2785576
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021 000000 317
022 A000001 INVESCO LTD.
022 B000001 98-0557567
022 C000001 328217
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022 A000002 LEHMAN BROTHERS HOLDINGS, INC.
022 B000002 13-3216325
022 C000002 103325
022 D000002 319076
022 A000003 MERRILL LYNCH & CO., INC.
022 B000003 13-2740599
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022 D000003 243011

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022 A000004 GOLDMAN SACHS & CO.
022 B000004 13-5108880
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022 A000005 MORGAN STANLEY & CO., INC.
022 B000005 13-2655998
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022 A000006 CREDIT SUISSE, INC.
022 B000006 13-1898818
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022 A000007 CITIGROUP, INC.
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022 A000008 JPMORGAN CHASE & CO.
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022 A000009 PUTNAM, LLC
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022 A000010 GREENWICH CAPITAL MARKETS, INC.
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025 A000001 MUZINICH CBO II LTD.
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PAGE 4
025 A000002 MERNA REINSURANCE LTD.
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025 A000003 HAMPTON ROADS PPV LLC
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025 A000004 ROYAL BANK OF SCOTLAND GROUP PLC
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025 A000005 RESIDENTIAL REINSURANCE 2007 LTD.
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025 A000007 BLUE FIN LTD.
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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 BNP PARIBAS
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025 A000010 PROGRESSIVE CORP. (THE)
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025 A000011 CAT-MEX LTD.
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025 A000012 SANTANDER FINANCE PREFERRED SA UNIPERSONAL
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025 A000013 COBANK, ACB
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025 A000015 MELLON CAPITAL IV
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025 A000017 WELLS FARGO CAPITAL XIII
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025 A000018 BARCLAYS BANK PLC
025 B000018 N/A
025 C000018 D
025 D000018 1002
025 A000019 KEYBANK NA
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025 C000019 D
025 D000019 998
025 A000020 LLOYDS TSB GROUP PLC
025 B000020 N/A
025 C000020 D
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025 A000021 TORCHMARK CAPITAL TRUST III
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025 A000022 FOUNDATION RE LTD.
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025 A000023 STATE STREET CAPITAL TRUST IV
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025 D000023 961
 025 A000024 KEYCORP CAPITAL III
 025 B000024 N/A
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 025 D000024 955
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 025 D000025 954
 025 A000026 SCHWAB CAPITAL TRUST I
 025 B000026 N/A
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 025 D000026 911
 025 A000027 US AGBANK FCB
 025 B000027 52-1578738

PAGE 6

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 025 A000028 ALLSTATE CORP (THE)
 025 B000028 36-3871531
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 025 A000029 AGFIRST FARM CREDIT BANK
 025 B000029 52-1578738
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 025 A000030 METLIFE, INC.
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SIGNATURE STEVEN M. HILL
TITLE CFO & TREASURER