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Claymore/Guggenheim Strategic Opportunities Fund

Form NSAR-A

January 28, 2009

PAGE 1
000 A000000 11/30/2008
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000 E000000 NF
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002 D010000 60532
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008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, INC.
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008 D010002 SANTA MONICA
008 D020002 CA
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010 A000001 CLAYMORE ADVISORS, LLC
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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
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013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
013 B020001 IL
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PAGE 3
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022 C000005 42261
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 022 A000006 MORGAN STANLEY & CO., INC.
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 025 A000001 MUZINICH CBO II LTD.
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 025 A000002 MERNA REINSURANCE LTD.
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 025 A000003 HAMPTON ROADS PPV LLC
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 025 A000009 COBANK, ACB
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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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PAGE 5
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| 088 | D000000 | Y |
| SIGNATURE | STEVEN M. HILL | |
| TITLE | CFO & TREASURER | |