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

PAGE 1  
000 B000000 05/31/2008  
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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  
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004 000000 N  
005 000000 N  
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007 C010500 5  
007 C010600 6  
007 C010700 7  
007 C010800 8  
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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

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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  
020 C000004 10  
020 A000005 FIMAT USA, LLC  
020 B000005 36-3620984  
020 C000005 6  
020 A000006 BANK OF NEW YORK (THE)  
020 B000006 13-5160382  
020 C000006 3  
020 A000007 UBS SECURITIES, LLC  
020 B000007 13-3873456  
020 C000007 3  
020 A000008 SUNTRUST  
020 B000008 58-1575035  
020 C000008 2  
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  
022 D000001 334629  
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  
022 C000003 130316  
022 D000003 243011

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022 A000004 GOLDMAN SACHS & CO.  
022 B000004 13-5108880  
022 C000004 21733  
022 D000004 268234  
022 A000005 MORGAN STANLEY & CO., INC.  
022 B000005 13-2655998  
022 C000005 166625  
022 D000005 30064  
022 A000006 CREDIT SUISSE, INC.  
022 B000006 13-1898818  
022 C000006 50609  
022 D000006 94151  
022 A000007 CITIGROUP, INC.  
022 B000007 52-1568099  
022 C000007 55128  
022 D000007 65885  
022 A000008 JPMORGAN CHASE & CO.  
022 B000008 13-2624428  
022 C000008 69167  
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022 A000009 PUTNAM, LLC  
022 B000009 36-4488942  
022 C000009 51200  
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022 A000010 GREENWICH CAPITAL MARKETS, INC.  
022 B000010 13-3172275  
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025 A000001 MUZINICH CBO II LTD.  
025 B000001 N/A  
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PAGE 4  
025 A000002 MERNA REINSURANCE LTD.  
025 B000002 N/A  
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025 A000003 HAMPTON ROADS PPV LLC  
025 B000003 N/A  
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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 A000006 MYSTIC RE LTD.  
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025 A000007 BLUE FIN LTD.  
025 B000007 N/A  
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025 D000007 1187  
025 A000008 DEUTSCHE BANK CONTINGENT CAPITAL TRUST II  
025 B000008 N/A

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025 C000008 E  
025 D000008 1132  
025 A000009 BNP PARIBAS  
025 B000009 N/A  
025 C000009 D  
025 D000009 1104  
025 A000010 PROGRESSIVE CORP. (THE)  
025 B000010 34-0963169  
025 C000010 D  
025 D000010 1104  
025 A000011 CAT-MEX LTD.  
025 B000011 N/A  
025 C000011 D  
025 D000011 1089  
025 A000012 SANTANDER FINANCE PREFERRED SA UNIPERSONAL  
025 B000012 N/A  
025 C000012 E  
025 D000012 1064  
025 A000013 COBANK, ACB  
025 B000013 84-1102254  
025 C000013 D  
025 D000013 1033  
025 A000014 FIFTH THIRD BANCORP  
025 B000014 31-0854434  
025 C000014 D  
PAGE 5  
025 D000014 1030  
025 A000015 MELLON CAPITAL IV  
025 B000015 N/A  
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025 A000016 LONGPOINT RE LTD.  
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025 A000017 WELLS FARGO CAPITAL XIII  
025 B000017 N/A  
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025 A000018 BARCLAYS BANK PLC  
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025 A000019 KEYBANK NA  
025 B000019 34-0797057  
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025 D000019 998  
025 A000020 LLOYDS TSB GROUP PLC  
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025 A000021 TORCHMARK CAPITAL TRUST III  
025 B000021 N/A  
025 C000021 E  
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025 A000022 FOUNDATION RE LTD.  
025 B000022 N/A  
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025 D000022 977  
025 A000023 STATE STREET CAPITAL TRUST IV  
025 B000023 N/A  
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025 D000023 961  
025 A000024 KEYCORP CAPITAL III  
025 B000024 N/A  
025 C000024 D  
025 D000024 955  
025 A000025 AGUA CALIENTE BAND OF CAHUILLA INDIANS  
025 B000025 N/A  
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025 D000025 954  
025 A000026 SCHWAB CAPITAL TRUST I  
025 B000026 N/A  
025 C000026 D  
025 D000026 911  
025 A000027 US AGBANK FCB  
025 B000027 52-1578738

PAGE 6

025 C000027 D  
025 D000027 907  
025 A000028 ALLSTATE CORP (THE)  
025 B000028 36-3871531  
025 C000028 D  
025 D000028 899  
025 A000029 AGFIRST FARM CREDIT BANK  
025 B000029 52-1578738  
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025 D000029 879  
025 A000030 METLIFE, INC.  
025 B000030 13-4075851  
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088	B000000	N
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SIGNATURE STEVEN M. HILL  
TITLE CFO & TREASURER