

CLAYMORE/GUGGENHEIM STRATEGIC OPPORTUNITIES FUND

Form NSAR-B

July 29, 2010

PAGE 1
000 B000000 05/31/2010
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000 E000000 NF
000 F000000 Y
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008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, INC.
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010 A000001 CLAYMORE ADVISORS, LLC
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011 A000001 WACHOVIA CAPITAL MARKETS LLC
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011 C010001 CHARLOTTE
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011 A000002 RAYMOND JAMES & ASSOCIATES, INC.
011 B000002 8-00000000
011 C010002 ST. PETERSBURG

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013 A000001 ERNST & YOUNG LLP
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022 A000004 BANK OF AMERICA
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088 D000000 Y
SIGNATURE STEVEN M. HILL
TITLE CFO & TREASURER