

GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-B

December 23, 2011

PAGE 1
000 B000000 10/31/2011
000 C000000 0001267890
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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001 B000000 811-21455
001 C000000 6305053700
002 A000000 2455 CORPORATE WEST DRIVE
002 B000000 LISLE
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
008 B000001 A
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008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, LLC
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-000
PAGE 2
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10080
012 A000001 BNY MELLON SHAREOWNER SERVICES
012 B000001 84-000000
012 C010001 PITTSBURGH

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012 C020001 PA
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013 A000001 ERNST & YOUNG LLP
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015 A000001 THE BANK OF NEW YORK MELLON
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020 B000001 06-1031656
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020 A000003 JEFFERIES & COMPANY INC.
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020 A000005 BANAMEX S.A.
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020 A000006 SUSQUEHANNA FINANCIAL GROUP INC
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PAGE 3
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SIGNATURE JOHN SULLIVAN
TITLE CFO, CAO & TREASURER