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GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-B

December 23, 2014

PAGE 1
000 B000000 10/31/2014
000 C000000 0001267890
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 Guggenheim Enhanced Equity Strategy Fund
001 B000000 811-21455
001 C000000 3128270100
002 A000000 227 WEST MONROE STREET
002 B000000 CHICAGO
002 C000000 IL
002 D010000 60606
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
008 B000001 A
008 C000001 801-000
008 D010001 CHICAGO
008 D020001 IL
008 D030001 60606
008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, LLC
008 B000002 S
008 C000002 801-000000
008 D010002 SANTA MONICA
008 D020002 CA
008 D030002 90401
010 A000001 RYDEX FUND SERVICES, LLC
010 B000001 801-000000
010 C010001 ROCKVILLE
010 C020001 MD
010 C030001 20850
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-000
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10080
012 A000001 COMPUTERSHARE SHAREOWNERS SERVICES LLC
012 B000001 84-0000000
012 C010001 COLLEGE STATION
012 C020001 TX
012 C030001 77842
013 A000001 ERNST & YOUNG LLP
013 B010001 McLean
PAGE 2
013 B020001 VA
013 B030001 22102
014 A000001 Channel Capital Group LLC
014 B000001 8-53692
014 A000002 Security Distributors, Inc.
014 B000002 8-10781

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014 A000003 Guggenheim Investor Services, LLC
014 B000003 8-44742
014 A000004 Guggenheim Securities, LLC
014 B000004 8-49107
014 A000005 Sammons Securities Company, LLC
014 B000005 8-53482
014 A000006 Guggenheim Funds Distributors, LLC
014 B000006 8-48842
014 A000007 Sammons Financial Network, LLC
014 B000007 8-68905
014 A000008 Guggenheim Energy Advisors, LLC
014 B000008 8-68983
015 A000001 THE BANK OF NEW YORK MELLON
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
015 E010001 X
015 A000002 ROYAL BANK OF CANADA
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015 C010002 ONTARIO
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018 000000 Y
019 A000000 N
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020 A000001 BANK OF AMERICA OPTION & SWAP
020 B000001 N/A
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020 A000002 FGC SECURITIES
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020 C000002 47
020 A000003 BAYCREST SECURITIES
020 B000003 UNKNOWN
020 C000003 46
020 A000004 MORGAN STANLEY & CO. INC.
020 B000004 13-2655998
020 C000004 36
020 A000005 JEFFERIES & COMPANY INC.
020 B000005 95-2622900
020 C000005 22
020 A000006 NOMURA SECURITIES CO. LTD
020 B000006 N/A
020 C000006 20
020 A000007 GOLDMAN SACHS
PAGE 3
020 B000007 13-510880
020 C000007 18
020 A000008 KNIGHT CAPITAL AMERICAS, L.P.
020 B000008 N/A
020 C000008 13
020 A000009 SUSQUEHANNA FINANCIAL GROUP INC
020 B000009 N/A
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020 A000010 MACRO RISK ADVISORS
020 B000010 N/A
020 C000010 8
021 000000 314
022 A000001 BNP PARIBAS
022 B000001 N/A
022 C000001 54000
022 D000001 64000

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055 A000000 N
055 B000000 N
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057 000000 N
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059 000000 Y
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| 074 | V010000 | 19.58 |
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| 074 | Y000000 | 144653 |
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| 075 | B000000 | 99029 |
| 076 | 000000 | 18.70 |
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| 077 | B000000 | Y |
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| 077 | J000000 | N |
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| 077 | O000000 | N |
| 077 | P000000 | N |
| 077 | Q010000 | N |
| 077 | Q020000 | Y |
| 077 | Q030000 | N |
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| 080 | C000000 | 15900 |
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| 081 | B000000 | 14 |
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| 084 | B000000 | 0 |
| PAGE 8 | | |
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| 085 | B000000 | N |
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| 086 | A020000 | 0 |

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| | | |
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| 086 | B020000 | 0 |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
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| 088 | D000000 | N |
| SIGNATURE | Rochelle Brown | |
| TITLE | Supervisor | |