

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 C000000 6305053700
002 A000000 2455 CORPORATE WEST DRIVE
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002 D010000 60532
003 000000 N
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005 000000 N
006 000000 N
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007 B000000 0
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007 C010200 2
007 C010300 3
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007 C010900 9
007 C011000 10
008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
008 B000001 A
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008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, LLC
008 B000002 S
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008 D010002 SANTA MONICA
008 D020002 CA
008 D030002 90401
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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
012 C030001 15252
013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60693
015 A000001 THE BANK OF NEW YORK MELLON
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
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015 A000002 ROYAL BANK OF CANADA
015 B000002 S
015 C010002 ONTARIO
015 D010002 CANADA
015 E040002 X
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020 A000001 BARCLAYS CAPITAL
020 B000001 06-1031656
020 C000001 129
020 A000002 MORGAN STANLEY & CO. INC.
020 B000002 13-2655998
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020 A000003 JEFFERIES & COMPANY INC.
020 B000003 95-2622900
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020 A000004 BNP PARIBAS
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020 A000005 BANAMEX S.A.
020 B000005 N/A
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020 A000006 SUSQUEHANNA FINANCIAL GROUP INC
020 B000006 23-2666961
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020 A000007 BANK OF AMERICA
020 B000007 56-0906609
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020 A000008 FG INVERSIONES BURSATILES
020 B000008 N/A
020 C000008 7
020 A000009 SANFORD C. BERSTEIN
PAGE 3
020 B000009 13-4132953
020 C000009 5
020 A000010 JP MORGAN INVT MGMT
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020 C000010 4
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022 A000002 RIDGE CLEARING
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022 A000003 BARCLAYS CAPITAL
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SIGNATURE JOHN SULLIVAN
TITLE CFO, CAO & TREASURER