

GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-A

June 24, 2011

PAGE 1
000 A000000 04/30/2011
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 6305053700
002 A000000 2455 CORPORATE WEST DRIVE
002 B000000 LISLE
002 C000000 IL
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 C010800 8
007 C010900 9
007 C011000 10
008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
008 B000001 A
008 C000001 801-000
008 D010001 LISLE
008 D020001 IL
008 D030001 60532
008 A000002 MANNING & NAPIER ADVISORS, INC.
008 B000002 S
008 C000002 801-000
008 D010002 FAIRPORT
008 D020002 NY
008 D030002 14450
010 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
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010 C010001 LISLE
010 C020001 IL
010 C030001 60532
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 84-0000000
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
015 E010001 X
015 A000002 ROYAL BANK OF CANADA
015 B000002 S
015 C010002 ONTARIO
015 D010002 CANADA
015 E040002 X
018 000000 Y
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020 A000001 BERNSTEIN, SANFORD C. & CO., INC.
020 B000001 13-2625874
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020 A000002 BARCLAYS CAPITAL, INC.
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020 C000010 0
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022 A000001 STERN, AGEE, AND LEACH
022 B000001 63-0463600
022 C000001 303
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022 A000002 CREDIT SUISSE FIRST BOSTON CORP.
022 B000002 05-0546650
022 C000002 513
022 D000002 0
022 A000003 PERSHING & COMPANY
022 B000003 N/A
PAGE 3
022 C000003 0
022 D000003 398
022 A000004 SAMCO CAPITAL MARKETS
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 PAGE 7
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| 081 | B000000 | 0 |
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| 088 | B000000 | N |
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| 088 | D000000 | N |
| SIGNATURE | JOHN SULLIVAN | |
| TITLE | CFO, CAO & TREASURER | |