

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-B

December 26, 2012

PAGE 1  
000 B000000 10/31/2012  
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  
004 000000 N  
005 000000 N  
006 000000 N  
007 A000000 N  
007 B000000 0  
007 C010100 1  
007 C010200 2  
007 C010300 3  
007 C010400 4  
007 C010500 5  
007 C010600 6  
007 C010700 7  
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 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT LLC  
008 B000002 S  
008 C000002 801-000000  
008 D010002 SANTA MONICA  
008 D020002 CA  
008 D030002 90401  
010 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
010 B000001 801-000000  
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 COMPUTERSHARE SHAREOWNERS SERVICES LLC  
012 B000001 84-000000  
012 C010001 PITTSBURGH

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

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  
 019 A000000 N  
 019 B000000 0  
 020 A000001 BARCLAYS BANK PLC  
 020 B000001 06-1031656  
 020 C000001 256  
 020 A000002 JEFFRIES & COMPANY INC.  
 020 B000002 95-2622900  
 020 C000002 57  
 020 A000003 BNP PARIBAS  
 020 B000003 N/A  
 020 C000003 49  
 020 A000004 MORGAN STANLEY & CO. INC.  
 020 B000004 13-2655998  
 020 C000004 40  
 020 A000005 BANAMEX S.A. (MEXICO)  
 020 B000005 N/A  
 020 C000005 25  
 020 A000006 FGC SECURITIES  
 020 B000006 N/A  
 020 C000006 21  
 020 A000007 BANK OF AMERICA INTERNATIONAL  
 020 B000007 N/A  
 020 C000007 17  
 020 A000008 BAYCREST SECURITIES  
 020 B000008 33-0890726  
 020 C000008 16  
 020 A000009 BLOOMBERG TRADEBOOK LLC  
 PAGE 3  
 020 B000009 13-3880286  
 020 C000009 13  
 020 C000010 0  
 021 000000 561  
 022 A000001 BNP PARIBAS  
 022 B000001 N/A  
 022 C000001 0  
 022 D000001 28000  
 022 C000002 0  
 022 D000002 0  
 022 C000003 0  
 022 D000003 0  
 022 C000004 0  
 022 D000004 0  
 022 C000005 0  
 022 D000005 0

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

022	C000006	0
022	D000006	0
022	C000007	0
022	D000007	0
022	C000008	0
022	D000008	0
022	C000009	0
022	D000009	0
022	C000010	0
022	D000010	0
023	C000000	368769
023	D000000	385708
024	000000	N
025	D000001	0
025	D000002	0
025	D000003	0
025	D000004	0
025	D000005	0
025	D000006	0
025	D000007	0
025	D000008	0
026	A000000	N
026	B000000	Y
026	C000000	N
026	D000000	Y
026	E000000	N
026	F000000	N
026	G010000	N
026	G020000	N
026	H000000	N
027	000000	N
028	A010000	0
028	A020000	0
028	A030000	0
028	A040000	0
	PAGE	4
028	B010000	0
028	B020000	0
028	B030000	0
028	B040000	0
028	C010000	0
028	C020000	0
028	C030000	0
028	C040000	0
028	D010000	0
028	D020000	0
028	D030000	0
028	D040000	0
028	E010000	0
028	E020000	0
028	E030000	0
028	E040000	0
028	F010000	0
028	F020000	0
028	F030000	0
028	F040000	0
028	G010000	0
028	G020000	0
028	G030000	0
028	G040000	0
028	H000000	0
030	A000000	0

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

030	B000000	0.00
030	C000000	0.00
031	A000000	0
031	B000000	0
032	000000	0
033	000000	0
035	000000	0
036	B000000	0
038	000000	0
042	A000000	0
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.850
048	A010000	0
048	A020000	0.000
	PAGE	5
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	Y
053	B000000	Y
053	C000000	N
054	A000000	Y
054	B000000	Y
054	C000000	N
054	D000000	N
054	E000000	N
054	F000000	N
054	G000000	N
054	H000000	Y
054	I000000	N

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

054 J000000 Y  
 054 K000000 N  
 054 L000000 N  
 054 M000000 Y  
 054 N000000 N  
 054 O000000 N  
 055 A000000 N  
 055 B000000 N  
 056 000000 N  
 057 000000 N  
 058 A000000 N  
 059 000000 Y  
 060 A000000 Y  
 060 B000000 Y  
 061 000000 0  
     PAGE 6  
 062 A000000 N  
 062 B000000 0.0  
 062 C000000 0.0  
 062 D000000 0.0  
 062 E000000 0.0  
 062 F000000 0.0  
 062 G000000 0.0  
 062 H000000 0.0  
 062 I000000 0.0  
 062 J000000 0.0  
 062 K000000 0.0  
 062 L000000 0.0  
 062 M000000 0.0  
 062 N000000 0.0  
 062 O000000 0.0  
 062 P000000 0.0  
 062 Q000000 0.0  
 062 R000000 0.0  
 063 A000000 0  
 063 B000000 0.0  
 066 A000000 Y  
 066 B000000 N  
 066 C000000 N  
 066 D000000 N  
 066 E000000 N  
 066 F000000 Y  
 066 G000000 N  
 067 000000 N  
 068 A000000 N  
 068 B000000 N  
 069 000000 N  
 070 A010000 Y  
 070 A020000 N  
 070 B010000 Y  
 070 B020000 N  
 070 C010000 Y  
 070 C020000 N  
 070 D010000 Y  
 070 D020000 Y  
 070 E010000 Y  
 070 E020000 N  
 070 F010000 Y  
 070 F020000 N  
 070 G010000 Y  
 070 G020000 N  
 070 H010000 Y

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

070	H020000	N	
070	I010000	Y	
070	I020000	N	
070	J010000	Y	
070	J020000	N	
	PAGE	7	
070	K010000	Y	
070	K020000	Y	
070	L010000	Y	
070	L020000	N	
070	M010000	N	
070	M020000	N	
070	N010000	Y	
070	N020000	N	
070	O010000	Y	
070	O020000	Y	
070	P010000	Y	
070	P020000	N	
070	Q010000	N	
070	Q020000	N	
070	R010000	Y	
070	R020000	N	
071	A000000		842978
071	B000000		830844
071	C000000		128843
071	D000000		645
072	A000000	12	
072	B000000		0
072	C000000		1072
072	D000000		0
072	E000000		0
072	F000000		1087
072	G000000		35
072	H000000		0
072	I000000		19
072	J000000		31
072	K000000		0
072	L000000		63
072	M000000		70
072	N000000		21
072	O000000		0
072	P000000		326
072	Q000000		41
072	R000000		27
072	S000000		125
072	T000000		0
072	U000000		0
072	V000000		0
072	W000000		24
072	X000000		1869
072	Y000000		64
072	Z000000		-733
072AA	0000000		17850
072BB	0000000		0
072CC	010000		0
072CC	020000		4751
072DD	010000		6242
	PAGE	8	
072DD	020000		0
072EE	000000		0
073	A010000		1.2500
073	A020000		0.0000

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

073	B000000	0.0000
073	C000000	0.0000
074	A000000	0
074	B000000	0
074	C000000	0
074	D000000	0
074	E000000	0
074	F000000	0
074	G000000	0
074	H000000	0
074	I000000	137051
074	J000000	0
074	K000000	0
074	L000000	0
074	M000000	29
074	N000000	137080
074	O000000	0
074	P000000	96
074	Q000000	40000
074	R010000	0
074	R020000	0
074	R030000	348
074	R040000	182
074	S000000	0
074	T000000	96454
074	U010000	4994
074	U020000	0
074	V010000	19.31
074	V020000	0.00
074	W000000	0.0000
074	X000000	10915
074	Y000000	0
075	A000000	0
075	B000000	95528
076	000000	17.96
077	A000000	Y
077	B000000	Y
077	C000000	Y
077	D000000	N
077	E000000	N
077	F000000	N
077	G000000	N
077	H000000	N
077	I000000	N
077	J000000	N
077	K000000	N
077	L000000	N
	PAGE	9
077	M000000	N
077	N000000	N
077	O000000	N
077	P000000	N
077	Q010000	N
077	Q020000	N
077	Q030000	N
078	000000	N
080	A000000	ICI MUTUAL INSURANCE COMPANY
080	C000000	5725
081	A000000	Y
081	B000000	8
082	A000000	N
082	B000000	0

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

083	A000000	N	
083	B000000		0
084	A000000	N	
084	B000000		0
085	A000000	Y	
085	B000000	N	
086	A010000		0
086	A020000		0
086	B010000		0
086	B020000		0
086	C010000		0
086	C020000		0
086	D010000		0
086	D020000		0
086	E010000		0
086	E020000		0
086	F010000		0
086	F020000		0
087	A010000	COMMON STOCK	
087	A020000	40167K100	
087	A030000	GGE	
088	A000000	N	
088	B000000	N	
088	C000000	N	
088	D000000	N	
SIGNATURE	JOHN SULLIVAN		
TITLE	CFO, CAO & TREASURER		