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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  
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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  
015 B000002 S  
015 C010002 ONTARIO  
015 D010002 CANADA  
015 E040002 X  
018 000000 Y  
019 A000000 N  
019 B000000 0  
020 A000001 BANK OF AMERICA OPTION & SWAP  
020 B000001 N/A  
020 C000001 92  
020 A000002 FGC SECURITIES  
020 B000002 N/A  
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  
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020 A000009 SUSQUEHANNA FINANCIAL GROUP INC  
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020 A000010 MACRO RISK ADVISORS  
020 B000010 N/A  
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021 000000 314  
022 A000001 BNP PARIBAS  
022 B000001 N/A  
022 C000001 54000  
022 D000001 64000

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070 J010000 Y  
070 J020000 N  
070 K010000 Y  
070 K020000 Y  
070 L010000 Y

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| 074    | T000000 | 97783                        |
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| PAGE 8 |         |                              |
| 085    | A000000 | Y                            |
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| 086    | A010000 | 0                            |
| 086    | A020000 | 0                            |

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| SIGNATURE | Rochelle Brown |              |
| TITLE     | Supervisor     |              |