

GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-A

June 24, 2011

PAGE 1  
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000 D000000 N  
000 E000000 NF  
000 F000000 Y  
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000 H000000 N  
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008 A000002 MANNING & NAPIER ADVISORS, INC.  
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008 D010002 FAIRPORT  
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008 D030002 14450  
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
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PAGE 2  
011 C010001 NEW YORK  
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012 C020001 PA  
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013 A000001 ERNST & YOUNG LLP  
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SIGNATURE	JOHN SULLIVAN	
TITLE	CFO, CAO & TREASURER	