

GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-B

December 23, 2011

PAGE 1  
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000 F000000 Y  
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001 C000000 6305053700  
002 A000000 2455 CORPORATE WEST DRIVE  
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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  
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010 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
011 B000001 8-000  
PAGE 2  
011 C010001 NEW YORK  
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012 A000001 BNY MELLON SHAREOWNER SERVICES  
012 B000001 84-000000  
012 C010001 PITTSBURGH

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012 C020001 PA  
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013 A000001 ERNST & YOUNG LLP  
013 B010001 CHICAGO  
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015 A000001 THE BANK OF NEW YORK MELLON  
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020 A000001 BARCLAYS CAPITAL  
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020 A000002 MORGAN STANLEY & CO. INC.  
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020 A000003 JEFFERIES & COMPANY INC.  
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020 A000006 SUSQUEHANNA FINANCIAL GROUP INC  
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020 A000007 BANK OF AMERICA  
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SIGNATURE JOHN SULLIVAN  
TITLE CFO, CAO & TREASURER