

GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-B

December 26, 2012

PAGE 1  
000 B000000 10/31/2012  
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000 E000000 NF  
000 F000000 Y  
000 G000000 N  
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002 A000000 2455 CORPORATE WEST DRIVE  
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
008 B000001 A  
008 C000001 801-000  
008 D010001 LISLE  
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008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT LLC  
008 B000002 S  
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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

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012 C020001 PA  
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 013 A000001 ERNST & YOUNG LLP  
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 020 A000004 MORGAN STANLEY & CO. INC.  
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088	D000000	N	
SIGNATURE	JOHN SULLIVAN		
TITLE	CFO, CAO & TREASURER		