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GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-B

December 22, 2016

PAGE 1
000 B000000 10/31/2016
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
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
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 MUFG INVESTOR SERVICES (US), 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 TRUST COMPANY, N.A.
012 B000001 84-0000000
012 C010001 COLLEGE STATION
012 C020001 TX
012 C030001 77842
012 C040001 3170
013 A000001 ERNST & YOUNG LLP
PAGE 2
013 B010001 McLean
013 B020001 VA
013 B030001 22102
014 A000001 Channel Capital Group LLC
014 B000001 8-53692
014 A000002 Security Distributors, Inc.

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014 B000002 8-10781
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
014 A000009 Guggenheim Liquid Markets, LLC
014 B000009 8-69770
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
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018 000000 Y
019 A000000 N
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020 A000001 Deutsche Bank Securities, Inc.
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020 A000002 UBS Securities LLC
020 B000002 UNKNOWN
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020 A000003 Bank of America
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020 C000003 13
020 A000004 Morgan Stanley
020 B000004 12-2655998
020 C000004 6
020 A000005 BNP Paribas Prime Brokerage, Inc.
020 B000005 UNKNOWN
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PAGE 3
020 B000006 13-5108880
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020 A000007 Baycrest Securities Company, Inc.
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021 000000 88
022 A000001 BNP Paribas Pledge Account
022 B000001 UNKNOWN
022 C000001 22000
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026 D000000 Y
026 E000000 N
026 F000000 N
026 G010000 N
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026 H000000 N
027 000000 N
045 000000 Y
046 000000 N
047 000000 Y
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048 K010000 0
048 K020000 0.000
049 000000 N
050 000000 N
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051 000000 N
052 000000 N
053 A000000 Y
053 B000000 Y
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054 O000000 N
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060 A000000 N
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PAGE 5
066 E000000 N
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070 O010000 Y

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| 070 | P010000 | Y | |
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| 074 | R040000 | 128 |
| 074 | S000000 | 0 |
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| 074 | U020000 | 0 |
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| 074 | V020000 | 0.00 |
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| 081 | B000000 | 15 |
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| 086 | A020000 | 0 |
| 086 | B010000 | 0 |
| 086 | B020000 | 0 |
| PAGE 8 | | |
| 086 | C010000 | 0 |
| 086 | C020000 | 0 |
| 086 | D010000 | 0 |
| 086 | D020000 | 0 |

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| | | |
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| 086 | E010000 | 0 |
| 086 | E020000 | 0 |
| 086 | F010000 | 0 |
| 086 | F020000 | 0 |
| 087 | A010000 | COMMON STOCK |
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| 087 | A030000 | GGE |
| 088 | A000000 | N |
| 088 | B000000 | N |
| 088 | C000000 | N |
| 088 | D000000 | N |
| SIGNATURE | Rochelle Brown | |
| TITLE | Supervisor | |