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GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-A

June 25, 2013

PAGE 1
000 A000000 04/30/2013
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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 6305053700
002 A000000 2455 CORPORATE WEST DRIVE
002 B000000 LISLE
002 C000000 IL
002 D010000 60532
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007 C010600 6
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007 C010800 8
007 C010900 9
007 C011000 10
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008 D020001 IL
008 D030001 60532
008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT LLC
008 B000002 S
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008 D010002 SANTA MONICA
008 D020002 CA
008 D030002 90401
010 A000001 RYDEX FUNDS SERVICES, LLC
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010 C010001 ROCKVILLE
010 C020001 MD
010 C030001 20850
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
012 C030001 15252
013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60693
015 A000001 THE BANK OF NEW YORK
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
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015 A000002 ROYAL BANK OF CANADA
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020 A000001 FGC SECURITIES
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020 A000002 JEFFRIES & COMPANY INC.
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020 A000004 MORGAN STANLEY & CO. INC.
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020 A000005 BAYCREST SECURITIES
020 B000005 33-0890726
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020 A000007 BARCLAYS BANK PLC
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020 B000009 13-5266470
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087 A030000 GGE

088 A000000 N

088 B000000 N

088 C000000 N

088 D000000 N

SIGNATURE JOHN SULLIVAN

TITLE CFO, CAO & TREASURER