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GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-A

June 26, 2012

PAGE 1  
000 A000000 04/30/2012  
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000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
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008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, LLC  
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010 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
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011 C010001 NEW YORK  
011 C020001 NY  
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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 A000005 F & G INSTITUTIONAL TRADING, INC.  
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020 A000006 JP MORGAN INVT MGMT  
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SIGNATURE	JOHN SULLIVAN	
TITLE	CFO, CAO & TREASURER	