

GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-A

June 27, 2014

PAGE 1
000 A000000 04/30/2014
000 C000000 0001267890
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
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001 B000000 811-21455
001 C000000 8663923004
002 A000000 227 WEST MONROE STREET
002 B000000 CHICAGO
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002 D010000 60606
003 000000 N
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007 C010900 9
007 C011000 10
008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
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008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, LLC
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008 D010002 SANTA MONICA
008 D020002 CA
008 D030002 90401
010 A000001 RYDEX FUND 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
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011 C030001 10080
012 A000001 COMPUTERSHARE SHAREOWNERS SERVICES LLC
012 B000001 84-000000
012 C010001 COLLEGE STATION

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012 C020001 TX
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020 A000007 MACRO RISK ADVISORS
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020 A000008 KNIGHT CAPITAL AMERICAS, L.P.
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087 A010000 COMMON STOCK
087 A020000 40167K100
087 A030000 GGE
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE JOHN SULLIVAN
TITLE CFO, CAO & TREASURER