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GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-B

December 23, 2011

PAGE 1  
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008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, LLC  
008 B000002 S  
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011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.  
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011 C010001 NEW YORK  
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012 A000001 BNY MELLON SHAREOWNER SERVICES  
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012 C010001 PITTSBURGH

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012 C020001 PA  
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013 A000001 ERNST & YOUNG LLP  
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SIGNATURE JOHN SULLIVAN  
TITLE CFO, CAO & TREASURER