

GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-A

June 25, 2013

PAGE 1
000 A000000 04/30/2013
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
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002 A000000 2455 CORPORATE WEST DRIVE
002 B000000 LISLE
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008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT LLC
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008 D020002 CA
008 D030002 90401
010 A000001 RYDEX FUNDS SERVICES, LLC
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010 C020001 MD
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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 PITTSBURGH

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012 C020001 PA
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087 A030000 GGE

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088 B000000 N

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088 D000000 N

SIGNATURE JOHN SULLIVAN

TITLE CFO, CAO & TREASURER