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GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-B

December 22, 2016

PAGE 1
000 B000000 10/31/2016
000 C000000 0001267890
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 3128270100
002 A000000 227 WEST MONROE STREET
002 B000000 CHICAGO
002 C000000 IL
002 D010000 60606
003 000000 N
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
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008 D010001 CHICAGO
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008 D030001 60606
008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT, LLC
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008 D010002 SANTA MONICA
008 D020002 CA
008 D030002 90401
010 A000001 MUFG INVESTOR SERVICES (US), LLC
010 B000001 801-000000
010 C010001 ROCKVILLE
010 C020001 MD
010 C030001 20850
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-000
011 C010001 NEW YORK
011 C020001 NY
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012 A000001 COMPUTERSHARE TRUST COMPANY, N.A.
012 B000001 84-0000000
012 C010001 COLLEGE STATION
012 C020001 TX
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012 C040001 3170
013 A000001 ERNST & YOUNG LLP
PAGE 2
013 B010001 McLean
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013 B030001 22102
014 A000001 Channel Capital Group LLC
014 B000001 8-53692
014 A000002 Security Distributors, Inc.

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014 B000002 8-10781
014 A000003 Guggenheim Investor Services, LLC
014 B000003 8-44742
014 A000004 Guggenheim Securities, LLC
014 B000004 8-49107
014 A000005 Sammons Securities Company, LLC
014 B000005 8-53482
014 A000006 Guggenheim Funds Distributors, LLC
014 B000006 8-48842
014 A000007 Sammons Financial Network, LLC
014 B000007 8-68905
014 A000008 Guggenheim Energy Advisors, LLC
014 B000008 8-68983
014 A000009 Guggenheim Liquid Markets, LLC
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020 A000002 UBS Securities LLC
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020 A000003 Bank of America
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020 A000004 Morgan Stanley
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020 A000005 BNP Paribas Prime Brokerage, Inc.
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020 B000006 13-5108880
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026 D000000 Y
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086 E010000 0
086 E020000 0
086 F010000 0
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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 Rochelle Brown
TITLE Supervisor