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GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-B

December 26, 2012

PAGE 1  
000 B000000 10/31/2012  
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008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC  
008 B000001 A  
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008 A000002 GUGGENHEIM PARTNERS INVESTMENT MANAGEMENT LLC  
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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 COMPUTERSHARE SHAREOWNERS SERVICES LLC  
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012 C010001 PITTSBURGH

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012 C020001 PA  
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 020 A000004 MORGAN STANLEY & CO. INC.  
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080	C000000	5725
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088	D000000	N	
SIGNATURE	JOHN SULLIVAN		
TITLE	CFO, CAO & TREASURER		