

GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-B

December 24, 2015

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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
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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
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012 A000001 COMPUTERSHARE SHAREOWNERS SERVICES LLC
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012 C010001 COLLEGE STATION
012 C020001 TX
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013 A000001 ERNST & YOUNG LLP
013 B010001 McLean
PAGE 2
013 B020001 VA
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014 A000001 Channel Capital Group LLC
014 B000001 8-53692
014 A000002 Security Distributors, Inc.
014 B000002 8-10781

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014 A000003 Guggenheim Investor Services, LLC
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 014 A000004 Guggenheim Securities, LLC
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 014 A000005 Sammons Securities Company, LLC
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 014 A000006 Guggenheim Funds Distributors, LLC
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 014 A000007 Sammons Financial Network, LLC
 014 B000007 8-68905
 014 A000008 Guggenheim Energy Advisors, LLC
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SIGNATURE Rochelle Brown
TITLE Supervisor