

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-B

December 23, 2011

PAGE 1
000 B000000 10/31/2011
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 6305053700
002 A000000 2455 CORPORATE WEST DRIVE
002 B000000 LISLE
002 C000000 IL
002 D010000 60532
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
007 C010200 2
007 C010300 3
007 C010400 4
007 C010500 5
007 C010600 6
007 C010700 7
007 C010800 8
007 C010900 9
007 C011000 10
008 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
008 B000001 A
008 C000001 801-000
008 D010001 LISLE
008 D020001 IL
008 D030001 60532
008 A000002 GUGGENHEIM PARTNERS ASSET MANAGEMENT, LLC
008 B000002 S
008 C000002 801-000000
008 D010002 SANTA MONICA
008 D020002 CA
008 D030002 90401
010 A000001 GUGGENHEIM FUNDS INVESTMENT ADVISORS, LLC
010 B000001 801-000000
010 C010001 LISLE
010 C020001 IL
010 C030001 60532
011 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000001 8-000
PAGE 2
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10080
012 A000001 BNY MELLON SHAREOWNER SERVICES
012 B000001 84-000000
012 C010001 PITTSBURGH

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

012 C020001 PA
012 C030001 15252
013 A000001 ERNST & YOUNG LLP
013 B010001 CHICAGO
013 B020001 IL
013 B030001 60693
015 A000001 THE BANK OF NEW YORK MELLON
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
015 E010001 X
015 A000002 ROYAL BANK OF CANADA
015 B000002 S
015 C010002 ONTARIO
015 D010002 CANADA
015 E040002 X
018 000000 Y
019 A000000 N
019 B000000 0
020 A000001 BARCLAYS CAPITAL
020 B000001 06-1031656
020 C000001 129
020 A000002 MORGAN STANLEY & CO. INC.
020 B000002 13-2655998
020 C000002 42
020 A000003 JEFFERIES & COMPANY INC.
020 B000003 95-2622900
020 C000003 30
020 A000004 BNP PARIBAS
020 B000004 N/A
020 C000004 25
020 A000005 BANAMEX S.A.
020 B000005 N/A
020 C000005 17
020 A000006 SUSQUEHANNA FINANCIAL GROUP INC
020 B000006 23-2666961
020 C000006 13
020 A000007 BANK OF AMERICA
020 B000007 56-0906609
020 C000007 12
020 A000008 FG INVERSIONES BURSATILES
020 B000008 N/A
020 C000008 7
020 A000009 SANFORD C. BERSTEIN
PAGE 3
020 B000009 13-4132953
020 C000009 5
020 A000010 JP MORGAN INVT MGMT
020 B000010 13-3200244
020 C000010 4
021 000000 293
022 A000001 BNP PARIBAS
022 B000001 N/A
022 C000001 0
022 D000001 28646
022 A000002 RIDGE CLEARING
022 B000002 13-2967453
022 C000002 0
022 D000002 4158
022 A000003 BARCLAYS CAPITAL
022 B000003 N/A

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

022	C000003	0
022	D000003	3267
022	A000004	MILLENIUM FINANCIAL
022	B000004	N/A
022	C000004	0
022	D000004	2171
022	A000005	BANAMEX S.A. (MEXICO)
022	B000005	N/A
022	C000005	0
022	D000005	2079
022	A000006	WELLS FARGO BANK N.A.
022	B000006	94-1347393
022	C000006	0
022	D000006	1760
022	A000007	JP MORGAN INVT MGMT
022	B000007	13-3200244
022	C000007	0
022	D000007	1364
022	A000008	FIRST BOSTON CORP
022	B000008	13-5659485
022	C000008	0
022	D000008	1036
022	A000009	INTERACTIVE BROKERS LLC
022	B000009	N/A
022	C000009	0
022	D000009	837
022	A000010	GOLDMAN SACHS & COMPANY
022	B000010	13-5108880
022	C000010	0
022	D000010	835
023	C000000	122376
023	D000000	175521
024	000000	N
025	D000001	0
025	D000002	0
	PAGE	4
025	D000003	0
025	D000004	0
025	D000005	0
025	D000006	0
025	D000007	0
025	D000008	0
026	A000000	N
026	B000000	Y
026	C000000	N
026	D000000	Y
026	E000000	N
026	F000000	N
026	G010000	N
026	G020000	N
026	H000000	N
027	000000	N
028	A010000	0
028	A020000	0
028	A030000	0
028	A040000	0
028	B010000	0
028	B020000	0
028	B030000	0
028	B040000	0
028	C010000	0
028	C020000	0

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

028	C030000	0
028	C040000	0
028	D010000	0
028	D020000	0
028	D030000	0
028	D040000	0
028	E010000	0
028	E020000	0
028	E030000	0
028	E040000	0
028	F010000	0
028	F020000	0
028	F030000	0
028	F040000	0
028	G010000	0
028	G020000	0
028	G030000	0
028	G040000	0
028	H000000	0
030	A000000	0
030	B000000	0.00
030	C000000	0.00
031	A000000	0
031	B000000	0
032	000000	0
	PAGE	5
033	000000	0
035	000000	0
036	B000000	0
038	000000	0
042	A000000	0
042	B000000	0
042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.850
048	A010000	0
048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
048	H020000	0.000
048	I010000	0
048	I020000	0.000

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

048 J010000 0
 048 J020000 0.000
 048 K010000 0
 048 K020000 0.000
 049 000000 N
 050 000000 N
 051 000000 N
 052 000000 N
 053 A000000 Y
 053 B000000 Y
 053 C000000 N
 054 A000000 Y
 054 B000000 Y
 054 C000000 N
 054 D000000 N
 PAGE 6
 054 E000000 N
 054 F000000 N
 054 G000000 N
 054 H000000 Y
 054 I000000 N
 054 J000000 Y
 054 K000000 N
 054 L000000 N
 054 M000000 Y
 054 N000000 N
 054 O000000 N
 055 A000000 N
 055 B000000 N
 056 000000 N
 057 000000 N
 058 A000000 N
 059 000000 Y
 060 A000000 Y
 060 B000000 Y
 061 000000 0
 062 A000000 N
 062 B000000 0.0
 062 C000000 0.0
 062 D000000 0.0
 062 E000000 0.0
 062 F000000 0.0
 062 G000000 0.0
 062 H000000 0.0
 062 I000000 0.0
 062 J000000 0.0
 062 K000000 0.0
 062 L000000 0.0
 062 M000000 0.0
 062 N000000 0.0
 062 O000000 0.0
 062 P000000 0.0
 062 Q000000 0.0
 062 R000000 0.0
 063 A000000 0
 063 B000000 0.0
 066 A000000 Y
 066 B000000 N
 066 C000000 N
 066 D000000 N
 066 E000000 N
 066 F000000 Y

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

066 G000000 N
 067 000000 N
 068 A000000 N
 068 B000000 N
 069 000000 N
 PAGE 7
 070 A010000 Y
 070 A020000 N
 070 B010000 Y
 070 B020000 N
 070 C010000 Y
 070 C020000 N
 070 D010000 Y
 070 D020000 Y
 070 E010000 Y
 070 E020000 N
 070 F010000 Y
 070 F020000 N
 070 G010000 Y
 070 G020000 N
 070 H010000 Y
 070 H020000 N
 070 I010000 Y
 070 I020000 N
 070 J010000 Y
 070 J020000 N
 070 K010000 Y
 070 K020000 Y
 070 L010000 Y
 070 L020000 Y
 070 M010000 N
 070 M020000 N
 070 N010000 Y
 070 N020000 N
 070 O010000 Y
 070 O020000 Y
 070 P010000 Y
 070 P020000 N
 070 Q010000 N
 070 Q020000 N
 070 R010000 Y
 070 R020000 N
 071 A000000 306867
 071 B000000 304383
 071 C000000 113911
 071 D000000 267
 072 A000000 12
 072 B000000 726
 072 C000000 2416
 072 D000000 0
 072 E000000 0
 072 F000000 969
 072 G000000 31
 072 H000000 0
 072 I000000 20
 072 J000000 31
 072 K000000 0
 PAGE 8
 072 L000000 75
 072 M000000 86
 072 N000000 21
 072 O000000 0

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

072 P000000	291
072 Q000000	43
072 R000000	32
072 S000000	278
072 T000000	0
072 U000000	0
072 V000000	0
072 W000000	184
072 X000000	2061
072 Y000000	79
072 Z000000	1160
072AA000000	0
072BB000000	9853
072CC010000	18073
072CC020000	0
072DD010000	1364
072DD020000	0
072EE000000	2179
073 A010000	0.2700
073 A020000	0.0000
073 B000000	0.4400
073 C000000	0.0000
074 A000000	479
074 B000000	0
074 C000000	0
074 D000000	0
074 E000000	0
074 F000000	0
074 G000000	0
074 H000000	0
074 I000000	119596
074 J000000	0
074 K000000	0
074 L000000	44
074 M000000	33
074 N000000	120152
074 O000000	0
074 P000000	75
074 Q000000	26000
074 R010000	0
074 R020000	0
074 R030000	3508
074 R040000	239
074 S000000	0
074 T000000	90330
074 U010000	4994
074 U020000	0
PAGE 9	
074 V010000	18.09
074 V020000	0.00
074 W000000	0.0000
074 X000000	11250
074 Y000000	0
075 A000000	0
075 B000000	88995
076 000000	15.45
077 A000000	Y
077 B000000	Y
077 C000000	Y
077 D000000	N
077 E000000	N
077 F000000	N

Edgar Filing: GUGGENHEIM ENHANCED EQUITY STRATEGY FUND - Form NSAR-B

077 G000000 N
077 H000000 N
077 I000000 N
077 J000000 N
077 K000000 N
077 L000000 N
077 M000000 N
077 N000000 N
077 O000000 N
077 P000000 N
077 Q010000 N
077 Q020000 N
077 Q030000 N
078 000000 N
080 A000000 ICI MUTUAL INSURANCE COMPANY
080 C000000 6475
081 A000000 Y
081 B000000 8
082 A000000 N
082 B000000 0
083 A000000 N
083 B000000 0
084 A000000 N
084 B000000 0
085 A000000 Y
085 B000000 N
086 A010000 0
086 A020000 0
086 B010000 0
086 B020000 0
086 C010000 0
086 C020000 0
086 D010000 0
086 D020000 0
086 E010000 0
086 E020000 0
086 F010000 0
PAGE 10
086 F020000 0
087 A010000 COMMON STOCK
087 A020000 40167K100
087 A030000 GGE
088 A000000 N
088 B000000 N
088 C000000 N
088 D000000 N
SIGNATURE JOHN SULLIVAN
TITLE CFO, CAO & TREASURER