

GUGGENHEIM ENHANCED EQUITY STRATEGY FUND

Form NSAR-A

June 24, 2011

PAGE 1
000 A000000 04/30/2011
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 MANNING & NAPIER ADVISORS, INC.
008 B000002 S
008 C000002 801-000
008 D010002 FAIRPORT
008 D020002 NY
008 D030002 14450
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 84-0000000
012 C010001 PITTSBURGH

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

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 BERNSTEIN, SANFORD C. & CO., INC.
020 B000001 13-2625874
020 C000001 5
020 A000002 BARCLAYS CAPITAL, INC.
020 B000002 06-1031656
020 C000002 0
020 C000003 0
020 C000004 0
020 C000005 0
020 C000006 0
020 C000007 0
020 C000008 0
020 C000009 0
020 C000010 0
021 000000 5
022 A000001 STERN, AGEE, AND LEACH
022 B000001 63-0463600
022 C000001 303
022 D000001 280
022 A000002 CREDIT SUISSE FIRST BOSTON CORP.
022 B000002 05-0546650
022 C000002 513
022 D000002 0
022 A000003 PERSHING & COMPANY
022 B000003 N/A
PAGE 3
022 C000003 0
022 D000003 398
022 A000004 SAMCO CAPITAL MARKETS
022 B000004 20-2932662
022 C000004 343
022 D000004 0
022 C000005 0
022 D000005 0
022 C000006 0
022 D000006 0
022 C000007 0
022 D000007 0
022 C000008 0
022 D000008 0
022 C000009 0
022 D000009 0

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

| | | |
|-----|---------|--------|
| 022 | C000010 | 0 |
| 022 | D000010 | 0 |
| 023 | C000000 | 1159 |
| 023 | D000000 | 678 |
| 024 | 000000 | N |
| 025 | A000001 | DELETE |
| 025 | D000001 | 0 |
| 025 | A000002 | DELETE |
| 025 | D000002 | 0 |
| 025 | A000003 | DELETE |
| 025 | D000003 | 0 |
| 025 | A000004 | DELETE |
| 025 | D000004 | 0 |
| 025 | A000005 | DELETE |
| 025 | D000005 | 0 |
| 025 | D000006 | 0 |
| 025 | D000007 | 0 |
| 025 | D000008 | 0 |
| 025 | D000009 | 0 |
| 025 | D000010 | 0 |
| 025 | D000011 | 0 |
| 025 | D000012 | 0 |
| 025 | D000013 | 0 |
| 025 | D000014 | 0 |
| 025 | D000015 | 0 |
| 025 | D000016 | 0 |
| 025 | D000017 | 0 |
| 025 | D000018 | 0 |
| 025 | D000019 | 0 |
| 025 | D000020 | 0 |
| 025 | D000021 | 0 |
| 025 | D000022 | 0 |
| 025 | D000023 | 0 |
| 025 | D000024 | 0 |
| 025 | D000025 | 0 |
| | PAGE | 4 |
| 025 | D000026 | 0 |
| 025 | D000027 | 0 |
| 025 | D000028 | 0 |
| 025 | D000029 | 0 |
| 025 | D000030 | 0 |
| 025 | D000031 | 0 |
| 025 | D000032 | 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 |

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

| | | | |
|-----|---------|-------|---|
| 028 | C020000 | | 0 |
| 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 |
| | PAGE | 5 | |
| 032 | 000000 | | 0 |
| 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 |

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

048 I020000 0.000
 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
 PAGE 6
 054 D000000 N
 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

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

066 F000000 Y
 066 G000000 N
 067 000000 N
 068 A000000 N
 068 B000000 N
 PAGE 7
 069 000000 N
 070 A010000 Y
 070 A020000 N
 070 B010000 Y
 070 B020000 N
 070 C010000 Y
 070 C020000 N
 070 D010000 Y
 070 D020000 N
 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 Y
 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 1159
 071 B000000 20738
 071 C000000 116027
 071 D000000 1
 072 A000000 6
 072 B000000 734
 072 C000000 1505
 072 D000000 0
 072 E000000 0
 072 F000000 505
 072 G000000 16
 072 H000000 0
 072 I000000 10
 072 J000000 15
 PAGE 8
 072 K000000 0
 072 L000000 39
 072 M000000 47
 072 N000000 10

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

| | | |
|-------|-----------|--------|
| 072 | O000000 | 0 |
| 072 | P000000 | 194 |
| 072 | Q000000 | 24 |
| 072 | R000000 | 16 |
| 072 | S000000 | 123 |
| 072 | T000000 | 0 |
| 072 | U000000 | 0 |
| 072 | V000000 | 0 |
| 072 | W000000 | 35 |
| 072 | X000000 | 1034 |
| 072 | Y000000 | 48 |
| 072 | Z000000 | 1253 |
| 072AA | 0000000 | 4835 |
| 072BB | 0000000 | 0 |
| 072CC | 0100000 | 8415 |
| 072CC | 0200000 | 0 |
| 072DD | 0100000 | 1358 |
| 072DD | 0200000 | 0 |
| 072EE | 0000000 | 0 |
| 073 | A010000 | 0.2720 |
| 073 | A020000 | 0.0000 |
| 073 | B000000 | 0.0000 |
| 073 | C000000 | 0.0000 |
| 074 | A000000 | 0 |
| 074 | B000000 | 0 |
| 074 | C000000 | 46 |
| 074 | D000000 | 21227 |
| 074 | E000000 | 2468 |
| 074 | F000000 | 83540 |
| 074 | G000000 | 0 |
| 074 | H000000 | 0 |
| 074 | I000000 | 288 |
| 074 | J000000 | 0 |
| 074 | K000000 | 0 |
| 074 | L000000 | 490 |
| 074 | M000000 | 106 |
| 074 | N000000 | 108165 |
| 074 | O000000 | 0 |
| 074 | P000000 | 75 |
| 074 | Q000000 | 0 |
| 074 | R010000 | 0 |
| 074 | R020000 | 0 |
| 074 | R030000 | 0 |
| 074 | R040000 | 202 |
| 074 | S000000 | 10250 |
| 074 | T000000 | 97638 |
| 074 | U010000 | 4994 |
| | PAGE 9 | |
| 074 | U020000 | 0 |
| 074 | V010000 | 19.55 |
| 074 | V020000 | 0.00 |
| 074 | W000000 | 0.0000 |
| 074 | X000000 | 13514 |
| 074 | Y000000 | 76407 |
| 075 | A000000 | 0 |
| 075 | B000000 | 119743 |
| 076 | 0000000 | 17.22 |
| 077 | A000000 N | |
| 078 | 000000 N | |
| 080 | C000000 | 0 |
| 081 | B000000 | 0 |
| 082 | B000000 | 0 |

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

| | | |
|-----------|----------------------|--------------|
| 083 | B000000 | 0 |
| 084 | B000000 | 0 |
| 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 |
| 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 | |