

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

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
072CC0	10000	8415
072CC0	20000	0
072DD0	10000	1358
072DD0	20000	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	000000	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	