Catalucci Joanna M. Form 3 October 05, 2012 UNITED STATES SECURITIES AND EXCHANGE COMMISSION OMB APPROVAL FORM 3 Washington, D.C. 20549 OMB Number:

INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and A Person <u>*</u> Catalucci		orting	2. Date of Event Requiring Statement (Month/Day/Year) 09/26/2012	3. Issuer Name and Ticker or Trading Symbol GUGGENHEIM ENHANCED EQUITY STRATEGY FUND [GGE]				
(Last)	(First)	(Middle)	4. Relationship of Reporting Person(s) to Issuer			5. If Amendment, Date Original Filed(Month/Day/Year)		
2455 CORPORATE WEST DRIVE				(Check all applicable)				
(Street) LISLE, IL 60532				Director 10% Owner Officer Other (give title below) (specify below) Interim CCO		w)	6. Individual or Joint/Group Filing(Check Applicable Line) _X_ Form filed by One Reporting Person Form filed by More than One Reporting Person	
(City)	(State)	(Zip)	Table I - N	Non-Derivat	ive Securiti	es Ber	neficially Owned	
1.Title of Secur (Instr. 4)	ity		2. Amount o Beneficially (Instr. 4)		3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nato Owner (Instr.	1	
Common Sto	ock		0		D	Â		
Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly. SEC 1473 (7-02) Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.								
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Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date (Month/Day/Year)	Securities Underlying Derivative Security (Instr. 4)	4. Conversion or Exercise Price of Derivative	5. Ownership Form of Derivative Security:	6. Nature of Indirect Beneficial Ownership (Instr. 5)
		Title	Derivative	Security:	

3235-0104

January 31,

2005

0.5

Expires:

response...

Estimated average burden hours per

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Date	Expiration	Amount or	Security	Direct (D)
Exercisable	Date	Number of		or Indirect
		Shares		(I)
				(Instr. 5)

Reporting Owners

Reporting Owner Name / Address	Relationships				
	Director	10% Owner	Officer	Other	
Catalucci Joanna M. 2455 CORPORATE WEST DRIVE LISLE, IL 60532	Â	Â	Interim CCO	Â	
Signatures					
/s/ Joanna M. Catalucci, by Amy J. L Attorney	10/05/2012				
**Signature of Report	Date				

Explanation of Responses:

* If the form is filed by more than one reporting person, *see* Instruction 5(b)(v).

** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.