

Guggenheim Enhanced Equity Income Fund (f/k/a Old Mutual/Claymore Long-Short Fund)
Form N-Q
May 30, 2017

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number
811-21681

Guggenheim Enhanced Equity Income Fund
(Exact name of registrant as specified in charter)

227 West Monroe Street, Chicago, IL 60606
(Address of principal executive offices) (Zip code)

Amy J. Lee
227 West Monroe Street, Chicago, IL 60606
(Name and address of agent for service)

Registrant's telephone number, including area code: (312) 827-0100

Date of fiscal year end: December 31

Date of reporting period: January 1, 2017 – March 31, 2017

Item 1. Schedule of Investments.

Attached hereto.

Guggenheim Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS (Unaudited) March 31, 2017

| | Shares | Value |
|--|--------|-----------|
| COMMON STOCKS [†] - 98.9% | | |
| Consumer, Non-cyclical - 20.6% | | |
| Vertex Pharmaceuticals, Inc.* ¹ | 8,715 | \$952,986 |
| Cintas Corp. ¹ | 6,879 | 870,469 |
| Intuitive Surgical, Inc.* ¹ | 1,126 | 863,045 |
| Centene Corp.* ¹ | 11,969 | 852,912 |
| Reynolds American, Inc. ¹ | 13,518 | 851,905 |
| HCA Holdings, Inc.* ¹ | 9,551 | 849,943 |
| Varian Medical Systems, Inc.* ¹ | 9,322 | 849,515 |
| Western Union Co. ¹ | 41,629 | 847,150 |
| Dr Pepper Snapple Group, Inc. ¹ | 8,645 | 846,518 |
| IDEXX Laboratories, Inc.* ¹ | 5,454 | 843,243 |
| Cooper Cos., Inc. ¹ | 4,214 | 842,336 |
| Constellation Brands, Inc. — Class ¹ A | 5,197 | 842,277 |
| Equifax, Inc. ¹ | 6,145 | 840,267 |
| Kroger Co. ¹ | 28,414 | 837,928 |
| Archer-Daniels-Midland Co. ¹ | 18,181 | 837,053 |
| Illumina, Inc.* ¹ | 4,905 | 836,989 |
| Universal Health Services, Inc. — Class ¹ B | 6,722 | 836,553 |
| Philip Morris International, Inc. ¹ | 7,408 | 836,363 |
| PepsiCo, Inc. ¹ | 7,473 | 835,930 |
| Global Payments, Inc. ¹ | 10,348 | 834,877 |
| Whole Foods Market, Inc. ¹ | 28,055 | 833,795 |
| United Rentals, Inc.* ¹ | 6,661 | 832,958 |
| Zimmer Biomet Holdings, Inc. ¹ | 6,820 | 832,790 |
| Mead Johnson Nutrition Co. — Class ¹ A | 9,343 | 832,274 |
| Verisk Analytics, Inc. — Class [*] A | 10,244 | 831,198 |
| Patterson Companies, Inc. ¹ | 18,373 | 831,011 |
| Edwards Lifesciences Corp.* ¹ | 8,831 | 830,732 |
| Robert Half International, Inc. ¹ | 16,986 | 829,426 |
| Stryker Corp. ¹ | 6,299 | 829,263 |
| Boston Scientific Corp.* ¹ | 33,239 | 826,654 |
| Ecolab, Inc. ¹ | 6,591 | 826,116 |
| Hologic, Inc.* ¹ | 19,392 | 825,130 |
| McKesson Corp. ¹ | 5,545 | 822,102 |
| Coca-Cola Co. ¹ | 19,365 | 821,851 |
| Celgene Corp.* ¹ | 6,604 | 821,736 |
| Hershey Co. ¹ | 7,518 | 821,341 |
| Pfizer, Inc. ¹ | 24,008 | 821,313 |
| AmerisourceBergen Corp. — Class ¹ A | 9,274 | 820,749 |
| Avery Dennison Corp. ¹ | 10,172 | 819,863 |

| | | |
|---|--------|---------|
| Moody's Corp. ¹ | 7,317 | 819,797 |
| PayPal Holdings, Inc. ^{*,1} | 19,049 | 819,488 |
| Zoetis, Inc. ¹ | 15,352 | 819,336 |
| Regeneron Pharmaceuticals, Inc. ^{*,1} | 2,110 | 817,646 |
| Eli Lilly & Co. ¹ | 9,709 | 816,624 |
| Baxter International, Inc. ¹ | 15,746 | 816,588 |
| Church & Dwight Company, Inc. ¹ | 16,368 | 816,272 |
| Laboratory Corp. of America Holdings ^{*,1} | 5,689 | 816,201 |
| Gilead Sciences, Inc. ¹ | 12,009 | 815,651 |
| Sysco Corp. ¹ | 15,699 | 815,092 |
| Brown-Forman Corp. — Class ¹ B | 17,648 | 814,985 |
| CR Bard, Inc. ¹ | 3,279 | 814,963 |

| | Shares | Value |
|---|--------|-----------|
| COMMON STOCKS [‡] - 98.9% (continued) | | |
| Consumer, Non-cyclical - 20.6% (continued) | | |
| Quanta Services, Inc. ^{*,1} | 21,948 | \$814,490 |
| Quest Diagnostics, Inc. ¹ | 8,291 | 814,093 |
| Cardinal Health, Inc. ¹ | 9,982 | 814,032 |
| Anthem, Inc. ¹ | 4,922 | 814,000 |
| S&P Global, Inc. ¹ | 6,220 | 813,203 |
| Kraft Heinz Co. ¹ | 8,949 | 812,659 |
| Allergan plc ¹ | 3,400 | 812,328 |
| DaVita, Inc. ^{*,1} | 11,946 | 811,970 |
| Becton Dickinson and Co. ¹ | 4,419 | 810,621 |
| AbbVie, Inc. ¹ | 12,431 | 810,004 |
| Estee Lauder Cos., Inc. — Class ¹ A | 9,547 | 809,490 |
| Hormel Foods Corp. ¹ | 23,350 | 808,611 |
| Henry Schein, Inc. ^{*,1} | 4,756 | 808,377 |
| Johnson & Johnson ¹ | 6,489 | 808,205 |
| Procter & Gamble Co. ¹ | 8,993 | 808,021 |
| Conagra Brands, Inc. ¹ | 20,019 | 807,567 |
| Monster Beverage Corp. ^{*,1} | 17,491 | 807,559 |
| Colgate-Palmolive Co. ¹ | 11,028 | 807,139 |
| Molson Coors Brewing Co. — Class ¹ B | 8,433 | 807,122 |
| Dentsply Sirona, Inc. ¹ | 12,917 | 806,537 |
| Kimberly-Clark Corp. ¹ | 6,116 | 805,049 |
| Mondelez International, Inc. — Class ¹ A | 18,676 | 804,562 |
| H&R Block, Inc. ¹ | 34,510 | 802,358 |
| Automatic Data Processing, Inc. ¹ | 7,833 | 802,021 |
| Kellogg Co. ¹ | 11,038 | 801,469 |
| Clorox Co. ¹ | 5,931 | 799,677 |
| Danaher Corp. ¹ | 9,332 | 798,167 |
| Express Scripts Holding Co. ^{*,1} | 12,107 | 797,972 |
| General Mills, Inc. ¹ | 13,519 | 797,756 |
| Total System Services, Inc. ¹ | 14,903 | 796,714 |
| McCormick & Co., Inc. ¹ | 8,162 | 796,203 |
| Abbott Laboratories ¹ | 17,913 | 795,516 |
| Tyson Foods, Inc. — Class ¹ A | 12,886 | 795,195 |
| Medtronic plc ¹ | 9,862 | 794,483 |
| Merck & Company, Inc. ¹ | 12,483 | 793,170 |

| | | |
|--|--------|------------|
| Campbell Soup Co. ¹ | 13,835 | 791,915 |
| UnitedHealth Group, Inc. ¹ | 4,818 | 790,200 |
| Cigna Corp. ¹ | 5,390 | 789,581 |
| Thermo Fisher Scientific, Inc. ¹ | 5,139 | 789,350 |
| Aetna, Inc. ¹ | 6,167 | 786,601 |
| Alexion Pharmaceuticals, Inc. ^{*,1} | 6,432 | 779,816 |
| Coty, Inc. — Class ¹ A | 42,875 | 777,324 |
| Humana, Inc. ¹ | 3,758 | 774,674 |
| Nielsen Holdings plc ¹ | 18,740 | 774,149 |
| JM Smucker Co. ¹ | 5,870 | 769,440 |
| Biogen, Inc. ^{*,1} | 2,802 | 766,123 |
| Altria Group, Inc. ¹ | 10,712 | 765,051 |
| Bristol-Myers Squibb Co. ¹ | 14,042 | 763,604 |
| Perrigo Company plc ¹ | 11,498 | 763,353 |
| Envision Healthcare Corp. ^{*,1} | 12,259 | 751,722 |
| Amgen, Inc. ¹ | 4,515 | 740,776 |
| Mallinckrodt plc ^{*,1} | 16,582 | 739,060 |
| Mylan N.V. ^{*,1} | 18,871 | 735,780 |
| Incyte Corp. ^{*,1} | 5,488 | 733,581 |
| Total Consumer, Non-cyclical | | 85,289,644 |

Guggenheim Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS (Unaudited) March 31, 2017

| | Shares | Value |
|---|--------|-----------|
| COMMON STOCKS [†] - 98.9% (continued) | | |
| Financial - 18.7% | | |
| Ventas, Inc. REIT ¹ | 13,535 | \$880,317 |
| Welltower, Inc. REIT ¹ | 12,376 | 876,468 |
| American Tower Corp. — Class A REIT | 7,210 | 876,303 |
| Regency Centers Corp. REIT ¹ | 13,084 | 868,646 |
| Equinix, Inc. REIT ¹ | 2,160 | 864,799 |
| Federal Realty Investment Trust REIT ¹ | 6,448 | 860,808 |
| HCP, Inc. REIT ¹ | 27,516 | 860,700 |
| Prologis, Inc. REIT ¹ | 16,576 | 859,963 |
| Mid-America Apartment Communities, Inc. REIT ¹ | 8,430 | 857,668 |
| Crown Castle International Corp. REIT ¹ | 9,071 | 856,756 |
| Host Hotels & Resorts, Inc. REIT ¹ | 45,723 | 853,191 |
| Iron Mountain, Inc. REIT ¹ | 23,916 | 853,084 |
| UDR, Inc. REIT ¹ | 23,470 | 851,022 |
| Realty Income Corp. REIT ¹ | 14,270 | 849,493 |
| AvalonBay Communities, Inc. REIT ¹ | 4,606 | 845,662 |
| Essex Property Trust, Inc. REIT ¹ | 3,651 | 845,316 |
| Digital Realty Trust, Inc. REIT ¹ | 7,882 | 838,566 |
| Simon Property Group, Inc. REIT ¹ | 4,869 | 837,614 |
| Willis Towers Watson plc ¹ | 6,399 | 837,565 |
| Apartment Investment & Management Co. — Class A REIT | 18,855 | 836,219 |
| Weyerhaeuser Co. REIT ¹ | 24,606 | 836,112 |
| Kimco Realty Corp. REIT ¹ | 37,839 | 835,864 |
| CBOE Holdings, Inc. ¹ | 10,284 | 833,724 |
| Navient Corp. ¹ | 56,396 | 832,405 |
| Alexandria Real Estate Equities, Inc. REIT ¹ | 7,522 | 831,332 |
| Boston Properties, Inc. REIT ¹ | 6,278 | 831,270 |
| Macerich Co. REIT ¹ | 12,896 | 830,502 |
| Mastercard, Inc. — Class ¹ A | 7,364 | 828,229 |
| Aon plc ¹ | 6,948 | 824,658 |
| GGP, Inc. REIT ¹ | 35,527 | 823,516 |
| Aflac, Inc. ¹ | 11,371 | 823,488 |
| Equity Residential REIT ¹ | 13,216 | 822,300 |
| Alliance Data Systems Corp. ¹ | 3,300 | 821,700 |
| Marsh & McLennan Companies, Inc. ¹ | 11,116 | 821,361 |
| Affiliated Managers Group, Inc. ¹ | 4,996 | 819,045 |
| SL Green Realty Corp. REIT ¹ | 7,676 | 818,415 |
| Arthur J Gallagher & Co. ¹ | 14,453 | 817,173 |
| BlackRock, Inc. — Class ¹ A | 2,130 | 816,876 |
| American Express Co. ¹ | 10,317 | 816,178 |
| State Street Corp. ¹ | 10,248 | 815,843 |
| Extra Space Storage, Inc. REIT ¹ | 10,957 | 815,091 |
| Public Storage REIT ¹ | 3,721 | 814,564 |
| Intercontinental Exchange, Inc. ¹ | 13,590 | 813,633 |

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|--|--------|---------|
| Allstate Corp. ¹ | 9,981 | 813,352 |
| Principal Financial Group, Inc. ¹ | 12,887 | 813,299 |
| E*TRADE Financial Corp.* ¹ | 23,298 | 812,867 |
| Progressive Corp. ¹ | 20,712 | 811,496 |
| Loews Corp. ¹ | 17,349 | 811,413 |
| Visa, Inc. — Class ¹ A | 9,127 | 811,116 |

| | Shares | Value |
|--|--------|-----------|
| COMMON STOCKS [‡] - 98.9% (continued) | | |
| Financial - 18.7% (continued) | | |
| Franklin Resources, Inc. ¹ | 19,233 | \$810,479 |
| American International Group, Inc. ¹ | 12,982 | 810,466 |
| Chubb Ltd. ¹ | 5,942 | 809,598 |
| XL Group Ltd. ¹ | 20,246 | 807,006 |
| Torchmark Corp. ¹ | 10,453 | 805,299 |
| Ameriprise Financial, Inc. ¹ | 6,199 | 803,886 |
| Travelers Cos., Inc. ¹ | 6,667 | 803,640 |
| Bank of New York Mellon Corp. ¹ | 17,000 | 802,910 |
| Nasdaq, Inc. ¹ | 11,540 | 801,453 |
| MetLife, Inc. ¹ | 15,159 | 800,698 |
| Cincinnati Financial Corp. ¹ | 11,070 | 800,029 |
| Citigroup, Inc. ¹ | 13,319 | 796,743 |
| Vornado Realty Trust REIT ¹ | 7,934 | 795,860 |
| Northern Trust Corp. ¹ | 9,170 | 793,939 |
| Invesco Ltd. ¹ | 25,760 | 789,029 |
| Hartford Financial Services Group, Inc. ¹ | 16,407 | 788,684 |
| JPMorgan Chase & Co. ¹ | 8,972 | 788,100 |
| Raymond James Financial, Inc. | 10,322 | 787,156 |
| People's United Financial, Inc. ¹ | 43,235 | 786,877 |
| Charles Schwab Corp. ¹ | 19,279 | 786,776 |
| Unum Group ¹ | 16,779 | 786,767 |
| Prudential Financial, Inc. ¹ | 7,374 | 786,658 |
| Regions Financial Corp. ¹ | 54,130 | 786,508 |
| CME Group, Inc. — Class ¹ A | 6,619 | 786,337 |
| Assurant, Inc. ¹ | 8,219 | 786,312 |
| KeyCorp ¹ | 44,077 | 783,689 |
| Discover Financial Services ¹ | 11,450 | 783,066 |
| CBRE Group, Inc. — Class ^{*A} | 22,499 | 782,740 |
| T. Rowe Price Group, Inc. ¹ | 11,476 | 782,089 |
| Berkshire Hathaway, Inc. — Class ^{*B} | 4,680 | 780,062 |
| Synchrony Financial ¹ | 22,741 | 780,016 |
| PNC Financial Services Group, Inc. ¹ | 6,477 | 778,794 |
| Comerica, Inc. ¹ | 11,349 | 778,314 |
| Lincoln National Corp. ¹ | 11,867 | 776,695 |
| Wells Fargo & Co. ¹ | 13,916 | 774,565 |
| Huntington Bancshares, Inc. ¹ | 57,714 | 772,790 |
| Capital One Financial Corp. ¹ | 8,883 | 769,801 |
| SunTrust Banks, Inc. ¹ | 13,895 | 768,394 |
| U.S. Bancorp ¹ | 14,905 | 767,608 |
| BB&T Corp. ¹ | 17,165 | 767,276 |
| Zions Bancorporation ¹ | 18,236 | 765,912 |

| | | |
|--|--------|------------|
| Fifth Third Bancorp ¹ | 30,152 | 765,861 |
| Bank of America Corp. ¹ | 32,354 | 763,231 |
| M&T Bank Corp. ¹ | 4,927 | 762,355 |
| Goldman Sachs Group, Inc. ¹ | 3,298 | 757,617 |
| Morgan Stanley ¹ | 17,616 | 754,669 |
| Citizens Financial Group, Inc. | 21,756 | 751,670 |
| Total Financial | | 77,795,406 |
| Consumer, Cyclical - 14.3% | | |
| Wynn Resorts Ltd. ¹ | 8,228 | 943,011 |
| PVH Corp. ¹ | 8,987 | 929,885 |
| Darden Restaurants, Inc. ¹ | 11,042 | 923,883 |
| Chipotle Mexican Grill, Inc. — Class*A | 2,028 | 903,515 |
| Best Buy Co., Inc. ¹ | 18,278 | 898,364 |

Guggenheim Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS (Unaudited) March 31, 2017

| | Shares | Value |
|---|--------|------------|
| COMMON STOCKS [†] - 98.9% (continued) | | |
| Consumer, Cyclical - 14.3% (continued) | | |
| Marriott International, Inc. — Class ¹ A | 9,455 | \$ 890,472 |
| Tiffany & Co. ¹ | 9,232 | 879,810 |
| Starbucks Corp. ¹ | 15,017 | 876,843 |
| Coach, Inc. ¹ | 20,854 | 861,896 |
| Nordstrom, Inc. ¹ | 18,423 | 857,959 |
| Dollar Tree, Inc.* ¹ | 10,910 | 855,998 |
| Delphi Automotive plc ¹ | 10,624 | 855,126 |
| Hanesbrands, Inc. ¹ | 41,007 | 851,305 |
| VF Corp. ¹ | 15,471 | 850,441 |
| Michael Kors Holdings Ltd.* ¹ | 22,221 | 846,842 |
| Leggett & Platt, Inc. ¹ | 16,766 | 843,665 |
| Carnival Corp. ¹ | 14,315 | 843,297 |
| Wal-Mart Stores, Inc. ¹ | 11,682 | 842,039 |
| Hasbro, Inc. ¹ | 8,402 | 838,688 |
| Wyndham Worldwide Corp. ¹ | 9,909 | 835,230 |
| AutoZone, Inc.* ¹ | 1,153 | 833,676 |
| Ralph Lauren Corp. — Class ¹ A | 10,197 | 832,279 |
| Goodyear Tire & Rubber Co. ¹ | 23,095 | 831,420 |
| Costco Wholesale Corp. ¹ | 4,952 | 830,401 |
| Fastenal Co. ¹ | 16,120 | 830,180 |
| McDonald's Corp. ¹ | 6,399 | 829,374 |
| TJX Cos., Inc. ¹ | 10,475 | 828,363 |
| Staples, Inc. ¹ | 94,337 | 827,335 |
| Royal Caribbean Cruises Ltd. ¹ | 8,421 | 826,184 |
| Lowe's Cos., Inc. ¹ | 10,039 | 825,306 |
| Harley-Davidson, Inc. ¹ | 13,637 | 825,039 |
| Mattel, Inc. ¹ | 32,063 | 821,133 |
| O'Reilly Automotive, Inc.* ¹ | 3,038 | 819,774 |
| PulteGroup, Inc. ¹ | 34,808 | 819,729 |
| Gap, Inc. ¹ | 33,741 | 819,569 |
| BorgWarner, Inc. ¹ | 19,595 | 818,875 |
| Home Depot, Inc. ¹ | 5,576 | 818,724 |
| Target Corp. ¹ | 14,791 | 816,315 |
| Mohawk Industries, Inc.* ¹ | 3,555 | 815,837 |
| Ulta Beauty, Inc.* ¹ | 2,859 | 815,473 |
| Yum! Brands, Inc. ¹ | 12,734 | 813,703 |
| DR Horton, Inc. ¹ | 24,398 | 812,697 |
| PACCAR, Inc. ¹ | 12,093 | 812,650 |
| Signet Jewelers Ltd. ¹ | 11,730 | 812,537 |
| Bed Bath & Beyond, Inc. ¹ | 20,590 | 812,481 |
| Genuine Parts Co. ¹ | 8,785 | 811,822 |
| NIKE, Inc. — Class ¹ B | 14,513 | 808,809 |
| Kohl's Corp. ¹ | 20,239 | 805,715 |

| | | |
|---|--------|---------|
| Ross Stores, Inc. ¹ | 12,230 | 805,590 |
| United Continental Holdings, Inc.* ¹ | 11,320 | 799,646 |
| CVS Health Corp. ¹ | 10,186 | 799,601 |
| LKQ Corp.* ¹ | 27,296 | 798,954 |
| Foot Locker, Inc. ¹ | 10,636 | 795,679 |
| Lennar Corp. — Class ¹ A | 15,536 | 795,288 |
| Walgreens Boots Alliance, Inc. ¹ | 9,563 | 794,207 |
| Newell Brands, Inc. ¹ | 16,826 | 793,682 |
| Whirlpool Corp. ¹ | 4,607 | 789,317 |
| American Airlines Group, Inc. ¹ | 18,654 | 789,064 |
| Advance Auto Parts, Inc. ¹ | 5,318 | 788,447 |
| Southwest Airlines Co. ¹ | 14,657 | 787,960 |
| General Motors Co. ¹ | 22,235 | 786,230 |
| Delta Air Lines, Inc. ¹ | 17,093 | 785,594 |
| Dollar General Corp. ¹ | 11,235 | 783,417 |

| | Shares | Value |
|--|--------|-------|
|--|--------|-------|

COMMON STOCKS[†]- 98.9% (continued)

Consumer, Cyclical - 14.3% (continued)

| | | |
|---|--------|------------|
| Alaska Air Group, Inc. ¹ | 8,477 | \$781,749 |
| Tractor Supply Co. ¹ | 11,294 | 778,947 |
| WW Grainger, Inc. ¹ | 3,340 | 777,418 |
| AutoNation, Inc.* ¹ | 18,262 | 772,300 |
| L Brands, Inc. ¹ | 16,279 | 766,741 |
| Macy's, Inc. ¹ | 25,808 | 764,949 |
| Ford Motor Co. ¹ | 65,361 | 760,802 |
| CarMax, Inc.* ¹ | 12,756 | 755,410 |
| Under Armour, Inc. — Class [*] A | 22,065 | 436,446 |
| Under Armour, Inc. — Class [*] C | 22,190 | 406,077 |
| Total Consumer, Cyclical | | 59,297,184 |

Industrial - 13.2%

| | | |
|---|--------|---------|
| FlowsERVE Corp. ¹ | 17,803 | 862,021 |
| Dover Corp. ¹ | 10,661 | 856,610 |
| Pentair plc ¹ | 13,624 | 855,315 |
| PerkinElmer, Inc. ¹ | 14,731 | 855,281 |
| Xylem, Inc. ¹ | 16,968 | 852,133 |
| Fortive Corp. ¹ | 14,046 | 845,850 |
| Stanley Black & Decker, Inc. ¹ | 6,339 | 842,263 |
| Martin Marietta Materials, Inc. ¹ | 3,848 | 839,826 |
| Ingersoll-Rand plc ¹ | 10,302 | 837,759 |
| Eaton Corp. plc ¹ | 11,297 | 837,673 |
| Johnson Controls International plc ¹ | 19,862 | 836,587 |
| Parker-Hannifin Corp. ¹ | 5,206 | 834,626 |
| Allegion plc ¹ | 10,996 | 832,397 |
| WestRock Co. ¹ | 15,982 | 831,543 |
| FedEx Corp. ¹ | 4,261 | 831,535 |
| Vulcan Materials Co. ¹ | 6,896 | 830,830 |
| Agilent Technologies, Inc. ¹ | 15,704 | 830,270 |
| Fortune Brands Home & Security, Inc. ¹ | 13,633 | 829,568 |
| Stericycle, Inc.* ¹ | 10,008 | 829,563 |
| Rockwell Automation, Inc. ¹ | 5,308 | 826,509 |

| | | |
|---|--------|---------|
| Amphenol Corp. — Class ¹ A | 11,607 | 826,070 |
| AMETEK, Inc. ¹ | 15,272 | 825,910 |
| Ball Corp. ¹ | 11,104 | 824,583 |
| Harris Corp. ¹ | 7,403 | 823,732 |
| Emerson Electric Co. ¹ | 13,759 | 823,614 |
| United Parcel Service, Inc. — Class ¹ B | 7,672 | 823,206 |
| Caterpillar, Inc. ¹ | 8,872 | 822,967 |
| FLIR Systems, Inc. ¹ | 22,620 | 820,654 |
| Masco Corp. ¹ | 24,135 | 820,349 |
| United Technologies Corp. ¹ | 7,303 | 819,470 |
| Republic Services, Inc. — Class ¹ A | 13,046 | 819,419 |
| 3M Co. ¹ | 4,282 | 819,275 |
| Rockwell Collins, Inc. ¹ | 8,425 | 818,573 |
| TE Connectivity Ltd. ¹ | 10,976 | 818,261 |
| Textron, Inc. ¹ | 17,192 | 818,167 |
| Waste Management, Inc. ¹ | 11,218 | 818,017 |
| Expeditors International of Washington, Inc. ¹ | 14,470 | 817,410 |
| Cummins, Inc. ¹ | 5,405 | 817,236 |
| Union Pacific Corp. ¹ | 7,706 | 816,219 |
| Lockheed Martin Corp. ¹ | 3,049 | 815,912 |
| Waters Corp. ^{*,1} | 5,218 | 815,626 |

Guggenheim Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS (Unaudited) March 31, 2017

| | Shares | Value |
|--|--------|------------|
| COMMON STOCKS [†] - 98.9% (continued) | | |
| Industrial - 13.2% (continued) | | |
| Mettler-Toledo International, Inc.* ¹ | 1,698 | \$813,189 |
| Snap-on, Inc. ¹ | 4,821 | 813,158 |
| Boeing Co. ¹ | 4,589 | 811,611 |
| Ryder System, Inc. ¹ | 10,751 | 811,055 |
| Deere & Co. ¹ | 7,450 | 811,007 |
| Illinois Tool Works, Inc. ¹ | 6,110 | 809,392 |
| Raytheon Co. ¹ | 5,305 | 809,013 |
| General Electric Co. ¹ | 27,045 | 805,941 |
| Honeywell International, Inc. ¹ | 6,446 | 804,912 |
| Kansas City Southern ¹ | 9,379 | 804,343 |
| Arconic, Inc. ¹ | 30,530 | 804,160 |
| General Dynamics Corp. ¹ | 4,291 | 803,275 |
| Corning, Inc. ¹ | 29,715 | 802,305 |
| Jacobs Engineering Group, Inc. ¹ | 14,513 | 802,279 |
| Roper Technologies, Inc. ¹ | 3,875 | 800,149 |
| Northrop Grumman Corp. ¹ | 3,362 | 799,618 |
| CSX Corp. ¹ | 17,143 | 798,007 |
| CH Robinson Worldwide, Inc. ¹ | 10,321 | 797,710 |
| Garmin Ltd. ¹ | 15,595 | 797,060 |
| L3 Technologies, Inc. ¹ | 4,808 | 794,714 |
| Acuity Brands, Inc. ¹ | 3,870 | 789,480 |
| Sealed Air Corp. ¹ | 18,113 | 789,365 |
| Fluor Corp. ¹ | 14,971 | 787,774 |
| TransDigm Group, Inc. ¹ | 3,539 | 779,146 |
| J.B. Hunt Transport Services, Inc. ¹ | 8,472 | 777,221 |
| Norfolk Southern Corp. ¹ | 6,844 | 766,323 |
| Total Industrial | | 54,805,036 |
| Technology - 9.0% | | |
| Micron Technology, Inc.* ¹ | 32,561 | 941,013 |
| Western Digital Corp. ¹ | 10,921 | 901,310 |
| NVIDIA Corp. ¹ | 8,273 | 901,178 |
| Adobe Systems, Inc.* ¹ | 6,763 | 880,069 |
| Cerner Corp.* ¹ | 14,825 | 872,451 |
| Lam Research Corp. ¹ | 6,790 | 871,564 |
| Hewlett Packard Enterprise Co. ¹ | 36,606 | 867,561 |
| Red Hat, Inc.* ¹ | 9,962 | 861,714 |
| Citrix Systems, Inc.* ¹ | 10,298 | 858,750 |
| Advanced Micro Devices, Inc.* | 58,865 | 856,486 |
| Oracle Corp. ¹ | 19,188 | 855,977 |
| Apple, Inc. ¹ | 5,889 | 846,014 |
| CSRA, Inc. ¹ | 28,813 | 843,933 |
| HP, Inc. ¹ | 47,093 | 842,023 |
| Qorvo, Inc.* ¹ | 12,205 | 836,775 |

| | | |
|--|---------|---------|
| Applied Materials, Inc. ¹ | 21,485 | 835,767 |
| KLA-Tencor Corp. ¹ | 8,787 | 835,380 |
| Activision Blizzard, Inc. ¹ | 16,675 | 831,415 |
| Microsoft Corp. ¹ | 12,612 | 830,626 |
| Cognizant Technology Solutions Corp. — Class ^{*A} | 13,942 | 829,828 |
| Intel Corp. ¹ | 22,805 | 822,576 |
| Synopsys, Inc. ^{*,1} | 11,401 | 822,354 |
| Autodesk, Inc. ^{*,1} | 9,510 | 822,330 |
| Texas Instruments, Inc. ¹ | 10,194 | 821,229 |
| Dun & Bradstreet Corp. ¹ | 7,596 | 819,912 |
| Skyworks Solutions, Inc. ¹ | 8,352 | 818,329 |
| Microchip Technology, Inc. ¹ | 11,081 | 817,556 |
| Xerox Corp. ¹ | 111,267 | 816,700 |
| Analog Devices, Inc. ¹ | 9,963 | 816,468 |

| | Shares | Value |
|---|---------|------------|
| COMMON STOCKS [‡] - 98.9% (continued) | | |
| Technology - 9.0% (continued) | | |
| Electronic Arts, Inc. ^{*,1} | 9,119 | \$816,333 |
| NetApp, Inc. ¹ | 19,430 | 813,146 |
| Teradata Corp. ^{*,1} | 26,097 | 812,139 |
| salesforce.com, Inc. ^{*,1} | 9,807 | 808,979 |
| Fiserv, Inc. ^{*,1} | 6,983 | 805,210 |
| International Business Machines Corp. ¹ | 4,605 | 801,915 |
| CA, Inc. ¹ | 25,275 | 801,723 |
| QUALCOMM, Inc. ¹ | 13,965 | 800,753 |
| Xilinx, Inc. ¹ | 13,752 | 796,103 |
| Seagate Technology plc ¹ | 17,329 | 795,921 |
| Fidelity National Information Services, Inc. ¹ | 9,959 | 792,936 |
| Broadcom Ltd. ¹ | 3,620 | 792,635 |
| Accenture plc — Class ^{1A} | 6,608 | 792,167 |
| Paychex, Inc. ¹ | 13,127 | 773,180 |
| Akamai Technologies, Inc. ^{*,1} | 12,752 | 761,294 |
| Intuit, Inc. ¹ | 6,554 | 760,198 |
| Total Technology | | 37,301,920 |
| Energy - 7.1% | | |
| Chesapeake Energy Corp. ^{*,1} | 159,016 | 944,554 |
| Southwestern Energy Co. ^{*,1} | 110,057 | 899,165 |
| ConocoPhillips ¹ | 17,930 | 894,168 |
| Murphy Oil Corp. ¹ | 30,818 | 881,087 |
| Newfield Exploration Co. ^{*,1} | 23,865 | 880,857 |
| Equities Corp. ¹ | 14,345 | 876,480 |
| Baker Hughes, Inc. ¹ | 14,550 | 870,381 |
| National Oilwell Varco, Inc. ¹ | 21,641 | 867,588 |
| Range Resources Corp. ¹ | 29,745 | 865,580 |
| Cabot Oil & Gas Corp. — Class ^{1A} | 36,059 | 862,171 |
| Devon Energy Corp. ¹ | 20,340 | 848,585 |
| EOG Resources, Inc. ¹ | 8,639 | 842,734 |
| TechnipFMC plc ^{*,1} | 25,832 | 839,540 |
| Williams Companies, Inc. ¹ | 28,317 | 837,900 |
| Apache Corp. ¹ | 16,302 | 837,760 |

| | | |
|--|--------|------------|
| ONEOK, Inc. ¹ | 15,073 | 835,647 |
| Hess Corp. ¹ | 17,268 | 832,490 |
| Transocean Ltd.* ¹ | 66,797 | 831,623 |
| Marathon Petroleum Corp. ¹ | 16,421 | 829,917 |
| Concho Resources, Inc.* ¹ | 6,463 | 829,461 |
| Occidental Petroleum Corp. ¹ | 13,082 | 828,876 |
| Kinder Morgan, Inc. ¹ | 38,090 | 828,077 |
| Pioneer Natural Resources Co. ¹ | 4,433 | 825,558 |
| Noble Energy, Inc. ¹ | 24,035 | 825,362 |
| Exxon Mobil Corp. ¹ | 10,034 | 822,888 |
| Phillips 66 ¹ | 10,384 | 822,620 |
| Cimarex Energy Co. ¹ | 6,867 | 820,538 |
| Anadarko Petroleum Corp. ¹ | 13,231 | 820,322 |
| Valero Energy Corp. ¹ | 12,302 | 815,500 |
| Schlumberger Ltd. ¹ | 10,407 | 812,787 |
| Tesoro Corp. ¹ | 9,993 | 810,033 |
| Helmerich & Payne, Inc. ¹ | 12,167 | 809,957 |
| Marathon Oil Corp. ¹ | 50,675 | 800,665 |
| Chevron Corp. ¹ | 7,403 | 794,860 |
| Halliburton Co. ¹ | 16,085 | 791,543 |
| Total Energy Communications - 6.6% | | 29,437,274 |
| Viacom, Inc. — Class ¹ B | 18,728 | 873,100 |
| Motorola Solutions, Inc. ¹ | 9,974 | 859,958 |

Guggenheim Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS (Unaudited) March 31, 2017

| | Shares | Value |
|---|--------|------------|
| COMMON STOCKS [†] - 98.9% (continued) | | |
| Communications - 6.6% (continued) | | |
| Amazon.com, Inc.*, ¹ | 970 | \$859,944 |
| Netflix, Inc.*, ¹ | 5,817 | 859,811 |
| CBS Corp. — Class ¹ B | 12,149 | 842,654 |
| Facebook, Inc. — Class* ^A | 5,906 | 838,947 |
| Priceline Group, Inc.*, ¹ | 471 | 838,366 |
| DISH Network Corp. — Class* ^A | 13,199 | 838,005 |
| Walt Disney Co. ¹ | 7,383 | 837,159 |
| Symantec Corp. ¹ | 27,273 | 836,736 |
| Omnicom Group, Inc. ¹ | 9,692 | 835,547 |
| VeriSign, Inc.*, ¹ | 9,581 | 834,601 |
| CenturyLink, Inc. ¹ | 35,390 | 834,142 |
| Interpublic Group of Cos., Inc. ¹ | 33,798 | 830,417 |
| eBay, Inc.*, ¹ | 24,720 | 829,850 |
| Level 3 Communications, Inc.*, ¹ | 14,502 | 829,804 |
| Charter Communications, Inc. — Class* ^A | 2,532 | 828,774 |
| Yahoo!, Inc.*, ¹ | 17,810 | 826,562 |
| Comcast Corp. — Class ¹ A | 21,943 | 824,837 |
| Expedia, Inc. ¹ | 6,512 | 821,619 |
| Juniper Networks, Inc. ¹ | 29,236 | 813,638 |
| Time Warner, Inc. ¹ | 8,306 | 811,580 |
| TripAdvisor, Inc.*, ¹ | 18,782 | 810,631 |
| Verizon Communications, Inc. ¹ | 16,594 | 808,958 |
| Scripps Networks Interactive, Inc. — Class ¹ A | 10,318 | 808,621 |
| Cisco Systems, Inc. ¹ | 23,903 | 807,921 |
| AT&T, Inc. ¹ | 19,337 | 803,452 |
| F5 Networks, Inc.*, ¹ | 5,612 | 800,103 |
| TEGNA, Inc. ¹ | 31,222 | 799,908 |
| News Corp. — Class ¹ A | 49,949 | 649,337 |
| Twenty-First Century Fox, Inc. — Class ¹ A | 18,472 | 598,308 |
| Discovery Communications, Inc. — Class* ^C | 17,739 | 502,191 |
| Alphabet, Inc. — Class* ^A | 480 | 406,944 |
| Alphabet, Inc. — Class* ^C | 485 | 402,337 |
| Discovery Communications, Inc. — Class* ^A | 12,219 | 355,451 |
| Twenty-First Century Fox, Inc. — Class ¹ B | 8,498 | 270,066 |
| News Corp. — Class ¹ B | 15,663 | 211,451 |
| Total Communications | | 27,441,730 |
| Utilities - 5.6% | | |
| NRG Energy, Inc. ¹ | 45,899 | 858,311 |
| WEC Energy Group, Inc. ¹ | 13,945 | 845,484 |
| Entergy Corp. ¹ | 11,125 | 845,054 |
| PPL Corp. ¹ | 22,547 | 843,032 |
| American Electric Power Company, Inc. ¹ | 12,522 | 840,602 |
| Alliant Energy Corp. ¹ | 21,209 | 840,088 |

| | | |
|---|--------|---------|
| Dominion Resources, Inc. ¹ | 10,822 | 839,463 |
| American Water Works Co., Inc. ¹ | 10,786 | 838,827 |
| Consolidated Edison, Inc. ¹ | 10,778 | 837,019 |
| Xcel Energy, Inc. ¹ | 18,826 | 836,816 |
| Pinnacle West Capital Corp. ¹ | 10,034 | 836,635 |
| NiSource, Inc. ¹ | 35,102 | 835,077 |
| Eversource Energy ¹ | 14,190 | 834,088 |
| DTE Energy Co. ¹ | 8,167 | 833,932 |

| | Shares | Value |
|---|--------|------------|
| COMMON STOCKS [†] - 98.9% (continued) | | |
| Utilities - 5.6% (continued) | | |
| FirstEnergy Corp. ¹ | 26,197 | \$833,589 |
| Duke Energy Corp. ¹ | 10,155 | 832,812 |
| CMS Energy Corp. ¹ | 18,553 | 830,061 |
| Ameren Corp. ¹ | 15,196 | 829,550 |
| PG&E Corp. ¹ | 12,478 | 828,040 |
| Edison International ¹ | 10,391 | 827,228 |
| Sempra Energy ¹ | 7,486 | 827,203 |
| Southern Co. ¹ | 16,500 | 821,370 |
| AES Corp. ¹ | 73,442 | 821,082 |
| Exelon Corp. ¹ | 22,765 | 819,085 |
| Public Service Enterprise Group, Inc. ¹ | 18,431 | 817,415 |
| CenterPoint Energy, Inc. ¹ | 29,553 | 814,776 |
| NextEra Energy, Inc. ¹ | 6,296 | 808,218 |
| SCANA Corp. ¹ | 12,145 | 793,676 |
| Total Utilities | | 23,268,533 |
| Basic Materials - 3.6% | | |
| FMC Corp. ¹ | 13,637 | 948,998 |
| Freeport-McMoRan, Inc. ^{*,1} | 66,200 | 884,432 |
| International Flavors & Fragrances, Inc. ¹ | 6,534 | 865,951 |
| Eastman Chemical Co. ¹ | 10,549 | 852,359 |
| PPG Industries, Inc. ¹ | 8,022 | 842,952 |
| Albemarle Corp. ¹ | 7,947 | 839,521 |
| LyondellBasell Industries N.V. — Class ¹ A | 9,121 | 831,744 |
| Praxair, Inc. ¹ | 7,002 | 830,437 |
| International Paper Co. ¹ | 16,152 | 820,199 |
| Newmont Mining Corp. ¹ | 24,860 | 819,386 |
| Mosaic Co. ¹ | 28,055 | 818,645 |
| CF Industries Holdings, Inc. ¹ | 27,836 | 816,987 |
| Dow Chemical Co. ¹ | 12,829 | 815,155 |
| Sherwin-Williams Co. ¹ | 2,626 | 814,559 |
| EI du Pont de Nemours & Co. ¹ | 10,128 | 813,582 |
| Monsanto Co. ¹ | 7,180 | 812,776 |
| Nucor Corp. ¹ | 13,508 | 806,698 |
| Air Products & Chemicals, Inc. ¹ | 5,901 | 798,346 |
| Total Basic Materials | | 15,032,727 |
| Diversified - 0.2% | | |
| Leucadia National Corp. ¹ | 30,614 | 795,964 |
| | — | — |
| Total Common Stocks | | |

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| | | |
|---|------------|---------------|
| (Cost \$389,100,340) | | 410,465,418 |
| EXCHANGE-TRADED FUNDS [†] - 45.5% | | |
| iShares Russell 2000 Index ETF ^{1,2} | 460,497 | 63,309,127 |
| PowerShares QQQ Trust Series 1 ^{1,2} | 475,160 | 62,901,681 |
| SPDR S&P 500 ETF Trust ^{1,2} | 266,513 | 62,827,775 |
| Total Exchange-Traded Funds | | |
| (Cost \$180,657,993) | | 189,038,583 |
| SHORT-TERM INVESTMENTS [†] - 2.4% | | |
| Dreyfus Treasury Securities Management Institutional Shares | | |
| 0.50% ³ | 10,027,953 | 10,027,953 |
| Total Short-Term Investments | | |
| (Cost \$10,027,953) | | 10,027,953 |
| Total Investments - 146.8% | | |
| (Cost \$579,786,286) | | \$609,531,954 |

Guggenheim Enhanced Equity Income Fund
 SCHEDULE OF INVESTMENTS (Unaudited) March 31, 2017

| | Contracts (100 shares per Contract) | Value |
|---|---|---------------|
| OPTIONS WRITTEN [†] - (1.1)% | | |
| Call options on: | | |
| S&P 500 Index Expiring April 2017 with strike price of \$2,360.00* | 532 | \$(1,058,680) |
| NASDAQ 100 Index Expiring April 2017 with strike price of \$5,430.00* | 231 | (1,167,705) |
| Russell 2000 Index Expiring April 2017 with strike price of \$1,370.00* | 916 | (2,464,040) |
| Total Call options | | (4,690,425) |
| Total Options Written | | |
| (Premiums received \$4,102,135) | | (4,690,425) |
| Other Assets & Liabilities, net - (45.7)% | | (189,761,298) |
| Total Net Assets - 100.0% | | \$415,080,231 |

Guggenheim Enhanced Equity Income Fund
 SCHEDULE OF INVESTMENTS (Unaudited) March 31, 2017

*Non-income producing security.

† Value determined based on Level 1 inputs — See Note 3.

¹ All or a portion of these securities have been physically segregated in connection with borrowings. As of March 31, 2017, the total value of securities segregated was \$321,878,295.

² Security represents cover for outstanding written options.

³ Rate indicated is the 7-day yield as of March 31, 2017.

plc Public Limited Company
 REIT Real Estate Investment Trust

See Sector Classification in Other Information section.

The following table summarizes the inputs used to value the Fund's investments at March 31, 2017 (See Note 3 in the Notes to Schedule of Investments):

| | | Level | Level | |
|------------------------------------|---------------|-------|-------|---------------|
| Investments in Securities (Assets) | Level 1 | 2 | 3 | Total |
| Common Stocks | \$410,465,418 | \$ — | \$ — | \$410,465,418 |
| Exchange-Traded Funds | 189,038,583 | — | — | 189,038,583 |
| Short-Term Investments | 10,027,953 | — | — | 10,027,953 |
| Total | \$609,531,954 | \$ — | \$ — | \$609,531,954 |

| | | Level | Level | |
|---|-------------|-------|-------|-------------|
| Investments in Securities (Liabilities) | Level 1 | 2 | 3 | Total |
| Options Written | \$4,690,425 | \$ — | \$ — | \$4,690,425 |

Transfers between investment levels may occur as the markets fluctuate and/or the availability of data used in an investment's valuation changes. Transfers between valuation levels, if any, are in comparison to the valuation levels at the end of the previous fiscal year, and are effective using the fair value as of the end of the current fiscal period.

There were no transfers between levels for the period ended March 31, 2017.

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

For information on the Funds' policy regarding valuation of investments and other significant accounting policies, please refer to the Funds' most recent semi-annual or annual shareholder report.

1. Organization and Significant Accounting Policies

Organization

Guggenheim Enhanced Equity Income Fund (the "Fund") was organized as a Massachusetts business trust on December 3, 2004. The Fund is registered as a diversified, closed-end management investment company under the Investment Company Act of 1940, as amended (the "1940 Act").

For information on the Funds' policy regarding valuation of investments and other significant accounting policies, please refer to the Funds' most recent semi-annual or annual shareholder report.

Significant Accounting Policies

The Fund operates as an investment company and, accordingly, follows the investment company accounting and reporting guidance of the Financial Accounting Standards Board ("FASB") Accounting Standards Codification Topic 946 Financial Services – Investment Companies.

The following significant accounting policies are in conformity with U.S. generally accepted accounting principles ("U.S. GAAP") and are consistently followed by the Trust. This requires management to make estimates and assumptions that affect the reported amount of assets and liabilities, contingent assets and liabilities at the date of the financial statements, and the reported amounts of revenues and expenses during the reporting period. Actual results could differ from these estimates. All time references are based on Eastern Time.

The Board of Trustees of the Fund (the "Board") has adopted policies and procedures for the valuation of the Fund's investments (the "Valuation Procedures"). Pursuant to the Valuation Procedures, the Board has delegated to a valuation committee, consisting of representatives from Guggenheim's investment management, fund administration, legal and compliance departments (the "Valuation Committee"), the day-to-day responsibility for implementing the Valuation Procedures, including, under most circumstances, the responsibility for determining the fair value of the Fund's securities and/or other assets.

Valuations of the Fund's securities are supplied primarily by pricing services appointed pursuant to the processes set forth in the Valuation Procedures. The Valuation Committee convenes monthly, or more frequently as needed, to review the valuation of all assets which have been fair valued for reasonableness. The Fund's officers, through the Valuation Committee and consistent with the monitoring and review responsibilities set forth in the Valuation Procedures, regularly review procedures used and valuations provided by the pricing services.

If the pricing service cannot or does not provide a valuation for a particular investment or such valuation is deemed unreliable, such investment is fair valued by the Valuation Committee.

Equity securities listed on an exchange (New York Stock Exchange ("NYSE") or American Stock Exchange) are valued at the last quoted sales price as of the close of business on the NYSE, usually 4:00 p.m. on the valuation date. Equity securities listed on the NASDAQ market system are valued at the NASDAQ Official Closing Price on the valuation

date, which may not necessarily represent the last sale price. If there has been no sale on such exchange or NASDAQ on a given day, the security is valued at the closing bid price on that day.

Open-end investment companies ("mutual funds") are valued at their NAV as of the close of business, on the valuation date. Exchange-traded funds ("ETFs") and closed-end investment companies ("CEFs") are valued at the last quoted sales price.

Listed options are valued at the Official Settlement Price listed by the exchange, usually as of 4:00 p.m. Long options are valued using the bid price and short options are valued using the ask price. In the event that a settlement price is not available, fair valuation is enacted. Over-the-counter ("OTC") options are valued using the average bid price (for long options) or average ask price (for short options) obtained from one or more security dealers.

Investments for which market quotations are not readily available are fair-valued as determined in good faith by Guggenheim Funds Investment Advisors ("GFIA" or the "Advisor") under the direction of the Board using methods established or ratified by the Board. Valuations in accordance with these methods are intended to reflect each security's (or asset's) "fair value." Each such determination is based on a consideration of all relevant factors, which are likely to vary from one pricing context to another. Examples of such factors may include, but are not limited to market prices; sale prices; broker quotes; and models which derive prices based on inputs such as prices of securities with comparable maturities and characteristics, or based on inputs such as anticipated cash flows or collateral, spread over Treasuries, and other information analysis.

Under the Fund's organizational documents, its Trustees and Officers are indemnified against certain liabilities arising out of the performance of their duties to the Trust. In addition, throughout the normal course of business, the Fund enters into contracts that contain a variety of representations and warranties which provide general indemnifications. The Fund's maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the Fund and/or its affiliates that have not yet occurred. However, based on experience, the Fund expects the risk of loss to be remote.

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

such determination is based on a consideration of all relevant factors, which are likely to vary from one pricing context to another. Examples of such factors may include, but are not limited to market prices; sale prices; broker quotes; and models which derive prices based on inputs such as prices of securities with comparable maturities and characteristics, or based on inputs such as anticipated cash flows or collateral, spread over Treasuries, and other information analysis.

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2. Financial Instruments and Derivatives

As part of its investment strategy, the Fund utilizes derivative instruments. These investments involve, to varying degrees, elements of market risk and risks in excess of the amounts recognized in the Statement of Assets and Liabilities. Valuation and accounting treatment of these instruments can be found under Significant Accounting Policies in Note 1 of these Notes to Schedule of Investments.

Derivatives

Derivatives are instruments whose values depend on, or are derived from, in whole or in part, the value of one or more other assets, such as securities, currencies, commodities or indices. Derivative instruments may be used to increase investment flexibility (including to maintain cash reserves while maintaining exposure to certain other assets), for risk management (hedging) purposes, to facilitate trading, to reduce transaction costs and to pursue higher investment returns. Derivative instruments may also be used to mitigate certain investment risks, such as foreign currency exchange rate risk, interest rate risk and credit risk. U.S. GAAP requires disclosures to enable investors to better understand how and why a Fund uses derivative instruments, how these derivative instruments are accounted for and their effects on the Fund's financial position and results of operations.

The Fund may utilize derivatives for the following purposes:

Hedge: an investment made in order to reduce the risk of adverse price movements in a security, by taking an offsetting position to protect against broad market moves.

Higher Investment Returns: the use of any instrument to seek to obtain increased investment returns.

Options Purchased and Written

A call option on a security gives the purchaser of the option the right to buy, and the writer of a call option the obligation to sell, the underlying security. The purchaser of a put option has the right to sell, and the writer of the put option the obligation to buy, the underlying security at any time during the option period. The risk associated with purchasing options is limited to the premium originally paid.

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

The following table represents the Fund's use and volume of call/put options purchased on a quarterly basis:

| Fund | Use | Average Number of Contracts |
|--|----------------------------------|-----------------------------|
| Guggenheim Enhanced Equity Income Fund | Hedge, Higher Investment Returns | 971 |

The risk in writing a call option is that a Fund may incur a loss if the market price of the underlying security increases and the option is exercised. The risk in writing a put option is that a Fund may incur a loss if the market price of the underlying security decreases and the option is exercised. In addition, there may be an imperfect correlation between the movement in prices of options and the underlying securities where a Fund may not be able to enter into a closing transaction because of an illiquid secondary market; or, for OTC options, a Fund may be at risk because of the counterparty's inability to perform.

The following tables represent the Fund's use and activity of options written for the year ended March 31, 2017:

Written Call Options

| | Guggenheim Enhanced Equity Income Fund Number of Premium contracts amount | |
|---|--|--------------|
| Balance at December 31, 2016 | 663 | \$2,006,416 |
| Options Written | 13,794 | 37,920,135 |
| Options terminated in closing purchase transactions | (12,778) | (35,824,416) |
| Balance at March 31, 2017 | 1,679 | \$4,102,135 |

In conjunction with the use of derivative instruments, the Fund is required to maintain collateral in various forms. The Fund uses, where appropriate, depending on the financial instrument utilized and the broker involved, margin deposits at the broker, cash and/or securities segregated at the custodian bank, discount notes or the repurchase agreements allocated to the Fund.

The Trust has established counterparty credit guidelines and enters into transactions only with financial institutions of investment grade or better. The Trust monitors the counterparty credit risk.

3. Fair Value Measurement

In accordance with U.S. GAAP, fair value is defined as the price that the Fund would receive to sell an investment or pay to transfer a liability in an orderly transaction with an independent buyer in the principal market, or in the absence of a principal market, the most advantageous market for the investment or liability. U.S. GAAP establishes a three-tier fair value hierarchy based on the types of inputs used to value assets and liabilities and requires corresponding disclosure. The hierarchy and the corresponding inputs are summarized below:

Level 1 — quoted prices in active markets for identical assets or liabilities.

Level 2 — significant other observable inputs (for example quoted prices for securities that are similar based on characteristics such as interest rates, prepayment speeds, credit risk, etc.).

Level 3 — significant unobservable inputs based on the best information available under the circumstances, to the extent observable inputs are not available, which may include assumptions.

The types of inputs available depend on a variety of factors, such as the type of security and the characteristics of the markets in which it trades, if any. Fair valuation determinations that rely on fewer or no observable inputs require greater judgment. Accordingly, fair value determinations for Level 3 securities require the greatest amount of judgment.

The inputs or methodologies used for valuing securities are not necessarily an indication of the risk associated with investing in those securities. The suitability of the techniques and sources employed to determine fair valuation are regularly monitored and subject to change.

NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

4. Federal Tax Information

The Funds intend to comply with the provisions of Subchapter M of the Internal Revenue Code applicable to regulated investment companies and will distribute substantially all taxable net investment income and capital gains sufficient to relieve the Funds from all, or substantially all, federal income, excise and state income taxes. Therefore, no provision for federal or state income tax is required.

Tax positions taken or expected to be taken in the course of preparing the Funds' tax returns are evaluated to determine whether the tax positions are "more-likely-than-not" of being sustained by the applicable tax authority. Tax positions not deemed to meet the more-likely-than-not threshold would be recorded as a tax benefit or expense in the current year. Management has analyzed the Funds' tax positions taken, or to be taken, on Federal income tax returns for all open tax years, and has concluded that no provision for income tax is required in the Funds' financial statements. The Funds' federal tax returns are subject to examination by the Internal Revenue Service for a period of three years after they are filed.

At March 31, 2017, the cost of securities for Federal income tax purposes, the aggregate gross unrealized gain for all securities for which there was an excess of value over tax cost, and the aggregate gross unrealized loss for all securities for which there was an excess of tax cost over value, were as follows:

| Fund | Cost | Tax Gain | Tax Unrealized Gain | Tax Unrealized Loss | Net Unrealized Gain |
|---|----------------|---------------|------------------------|------------------------|------------------------|
| Guggenheim Enhanced Equity Income Fund | \$ 582,081,908 | \$ 42,695,122 | \$ (15,245,076) | \$ 27,450,046 | |

OTHER INFORMATION (Unaudited)

Sector Classification

Information in the “Schedule of Investments” is categorized by sectors using sector-level Classifications defined by the Bloomberg Industry Classification System, a widely recognized industry classification system provider. Each Fund’s registration statement has investment policies relating to concentration in specific sectors/industries. For purposes of these investment policies, the Funds usually classify sectors/industries based on industry-level Classifications used by widely recognized industry classification system providers such as Bloomberg Industry Classification System, Global Industry Classification Standards and Barclays Global Classification Scheme.

Item 2. Controls and Procedures.

The registrant's principal executive officer and principal financial officer have evaluated the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "Investment Company Act")) as of a date within 90 days of the filing date of this report and have concluded, based (a) on such evaluation, that the registrant's disclosure controls and procedures were effective, as of that date, in ensuring that information required to be disclosed by the registrant on this Form N-Q was recorded, processed, summarized and reported within the time periods specified in the Securities and Exchange Commission's rules and forms.

There was no change in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under (b) the Investment Company Act) that occurred during the registrant's last fiscal quarter that has materially affected or is reasonably likely to materially affect the registrant's internal control over financial reporting.

Item 3. Exhibits.

A separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the Investment Company Act (17 CFR 270.30a-2(a)), is attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Guggenheim Enhanced Equity Income Fund

By: /s/ Donald C. Cacciapaglia
Name: Donald C. Cacciapaglia
Title: President and Chief Executive Officer

Date: May 26, 2017

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/Donald C. Cacciapaglia
Name: Donald C. Cacciapaglia
Title: President and Chief Executive Officer

Date: May 26, 2017

By: /s/ John L. Sullivan
Name: John L. Sullivan
Title: Chief Financial Officer, Chief Accounting Officer and Treasurer

Date: May 26, 2017