

Guggenheim Enhanced Equity Income Fund (f/k/a Old Mutual/Claymore Long-Short Fund)
Form N-Q
November 29, 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: July 1, 2017 – September 30, 2017

Item 1. Schedule of Investments.
Attached hereto.

Guggenheim Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS (Unaudited) September 30, 2017

| | Shares | Value |
|--|--------|------------|
| COMMON STOCKS [†] - 98.8% | | |
| Consumer, Non-cyclical - 20.1% | | |
| Robert Half International, Inc. ¹ | 17,686 | \$ 890,314 |
| United Rentals, Inc. ^{*,1} | 6,350 | 880,999 |
| Centene Corp. ^{*,1} | 8,985 | 869,479 |
| Cintas Corp. ¹ | 6,016 | 867,988 |
| Tyson Foods, Inc. — Class ¹ A | 12,304 | 866,816 |
| Nielsen Holdings plc ¹ | 20,908 | 866,637 |
| Avery Dennison Corp. ¹ | 8,633 | 848,969 |
| McCormick & Company, Inc. ¹ | 8,243 | 846,061 |
| PayPal Holdings, Inc. ^{*,1} | 13,162 | 842,763 |
| Pfizer, Inc. ¹ | 23,594 | 842,305 |
| AbbVie, Inc. ¹ | 9,427 | 837,682 |
| Celgene Corp. ^{*,1} | 5,726 | 834,966 |
| Quanta Services, Inc. ^{*,1} | 22,268 | 832,155 |
| HCA Healthcare, Inc. ^{*,1} | 10,442 | 831,079 |
| Amgen, Inc. ¹ | 4,454 | 830,448 |
| Eli Lilly & Co. ¹ | 9,703 | 829,995 |
| S&P Global, Inc. ¹ | 5,295 | 827,661 |
| Moody's Corp. ¹ | 5,944 | 827,464 |
| Western Union Co. ¹ | 43,047 | 826,502 |
| Align Technology, Inc. [*] | 4,434 | 825,920 |
| Abbott Laboratories ¹ | 15,466 | 825,265 |
| Dentsply Sirona, Inc. ¹ | 13,768 | 823,463 |
| Perrigo Company plc ¹ | 9,718 | 822,629 |
| Sysco Corp. ¹ | 15,203 | 820,202 |
| Altria Group, Inc. ¹ | 12,929 | 819,957 |
| DaVita, Inc. ^{*,1} | 13,798 | 819,463 |
| Bristol-Myers Squibb Co. ¹ | 12,848 | 818,932 |
| Hormel Foods Corp. ¹ | 25,461 | 818,317 |
| H&R Block, Inc. ¹ | 30,849 | 816,882 |
| Colgate-Palmolive Co. ¹ | 11,202 | 816,065 |
| Boston Scientific Corp. ^{*,1} | 27,945 | 815,156 |
| Cigna Corp. ¹ | 4,359 | 814,871 |
| Zimmer Biomet Holdings, Inc. ¹ | 6,954 | 814,244 |
| Hershey Co. ¹ | 7,439 | 812,116 |
| Verisk Analytics, Inc. — Class ^{*A} | 9,755 | 811,518 |
| Automatic Data Processing, Inc. ¹ | 7,422 | 811,373 |
| Express Scripts Holding Co. ^{*,1} | 12,791 | 809,926 |
| Universal Health Services, Inc. — Class ¹ B | 7,281 | 807,754 |
| Coty, Inc. — Class ¹ A | 48,849 | 807,474 |
| Intuitive Surgical, Inc. ^{*,1} | 772 | 807,419 |
| Archer-Daniels-Midland Co. ¹ | 18,989 | 807,222 |

| | | |
|---|--------|---------|
| AmerisourceBergen Corp. — Class ¹ A | 9,752 | 806,978 |
| Mondelez International, Inc. — Class ¹ A | 19,802 | 805,149 |
| Gartner, Inc.* | 6,469 | 804,808 |
| Brown-Forman Corp. — Class ¹ B | 14,808 | 804,075 |
| Global Payments, Inc. ¹ | 8,460 | 803,954 |
| Stryker Corp. ¹ | 5,646 | 801,845 |
| Merck & Company, Inc. ¹ | 12,518 | 801,528 |
| Kimberly-Clark Corp. ¹ | 6,811 | 801,518 |
| Alexion Pharmaceuticals, Inc.*, ¹ | 5,698 | 799,372 |
| Johnson & Johnson ¹ | 6,142 | 798,521 |
| Baxter International, Inc. ¹ | 12,714 | 797,804 |
| Estee Lauder Companies, Inc. — Class ¹ A | 7,394 | 797,369 |
| UnitedHealth Group, Inc. ¹ | 4,069 | 796,914 |
| CR Bard, Inc. ¹ | 2,483 | 795,802 |
| Danaher Corp. ¹ | 9,273 | 795,438 |

| | Shares | Value |
|--|--------|-----------|
| COMMON STOCKS [†] - 98.8% (continued) | | |
| Consumer, Non-cyclical - 20.1% (continued) | | |
| Thermo Fisher Scientific, Inc. ¹ | 4,199 | \$794,451 |
| IDEXX Laboratories, Inc.*, ¹ | 5,108 | 794,243 |
| Church & Dwight Company, Inc. ¹ | 16,379 | 793,563 |
| Zoetis, Inc. ¹ | 12,435 | 792,856 |
| Constellation Brands, Inc. — Class ¹ A | 3,975 | 792,814 |
| Clorox Co. ¹ | 6,002 | 791,724 |
| Patterson Companies, Inc. ¹ | 20,435 | 789,813 |
| Monster Beverage Corp.*, ¹ | 14,285 | 789,246 |
| Ecolab, Inc. ¹ | 6,136 | 789,151 |
| Quintiles IMS Holdings, Inc.* | 8,294 | 788,511 |
| Procter & Gamble Co. ¹ | 8,666 | 788,433 |
| Anthem, Inc. ¹ | 4,151 | 788,192 |
| JM Smucker Co. ¹ | 7,510 | 788,024 |
| Cardinal Health, Inc. ¹ | 11,769 | 787,581 |
| McKesson Corp. ¹ | 5,126 | 787,405 |
| Conagra Brands, Inc. ¹ | 23,321 | 786,851 |
| Mylan N.V.*, ¹ | 25,064 | 786,258 |
| Campbell Soup Co. ¹ | 16,790 | 786,108 |
| Aetna, Inc. ¹ | 4,940 | 785,509 |
| Coca-Cola Co. ¹ | 17,376 | 782,094 |
| PepsiCo, Inc. ¹ | 6,994 | 779,341 |
| Dr Pepper Snapple Group, Inc. ¹ | 8,791 | 777,740 |
| Edwards Lifesciences Corp.*, ¹ | 7,108 | 776,975 |
| ResMed, Inc. | 10,077 | 775,526 |
| Becton Dickinson and Co. ¹ | 3,950 | 774,003 |
| Biogen, Inc.*, ¹ | 2,465 | 771,841 |
| Laboratory Corporation of America Holdings* ¹ | 5,106 | 770,853 |
| Vertex Pharmaceuticals, Inc.*, ¹ | 5,065 | 770,083 |
| Kroger Co. ¹ | 38,203 | 766,352 |
| Gilead Sciences, Inc. ¹ | 9,454 | 765,963 |
| Illumina, Inc.*, ¹ | 3,837 | 764,330 |
| Humana, Inc. ¹ | 3,136 | 764,024 |

| | | |
|---|--------|------------|
| Kraft Heinz Co. ¹ | 9,845 | 763,480 |
| Philip Morris International, Inc. ¹ | 6,873 | 762,972 |
| Regeneron Pharmaceuticals, Inc.*, ¹ | 1,706 | 762,787 |
| Medtronic plc ¹ | 9,808 | 762,768 |
| Hologic, Inc.*, ¹ | 20,735 | 760,767 |
| Cooper Companies, Inc. ¹ | 3,199 | 758,515 |
| Total System Services, Inc. ¹ | 11,579 | 758,425 |
| Varian Medical Systems, Inc.*, ¹ | 7,560 | 756,454 |
| Henry Schein, Inc.*, ¹ | 9,177 | 752,422 |
| General Mills, Inc. ¹ | 14,535 | 752,332 |
| IHS Markit Ltd.* | 16,927 | 746,142 |
| Molson Coors Brewing Co. — Class ¹ B | 9,116 | 744,230 |
| Envision Healthcare Corp.*, ¹ | 16,336 | 734,303 |
| Kellogg Co. ¹ | 11,754 | 733,097 |
| Incyte Corp.*, ¹ | 6,214 | 725,422 |
| Allergan plc ¹ | 3,445 | 706,053 |
| Quest Diagnostics, Inc. ¹ | 7,482 | 700,614 |
| Equifax, Inc. ¹ | 6,529 | 692,009 |
| Total Consumer, Non-cyclical Financial - 20.1% | | 84,470,176 |
| Comerica, Inc. ¹ | 12,431 | 947,989 |
| Citizens Financial Group, Inc. | 24,522 | 928,648 |
| Regions Financial Corp. ¹ | 60,676 | 924,095 |
| SunTrust Banks, Inc. ¹ | 15,363 | 918,247 |
| Huntington Bancshares, Inc. ¹ | 65,305 | 911,658 |

Guggenheim Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS (Unaudited) September 30, 2017

| | Shares | Value |
|--|--------|-----------|
| COMMON STOCKS [†] - 98.8% (continued) | | |
| Financial - 20.1% (continued) | | |
| Zions Bancorporation ¹ | 19,322 | \$911,612 |
| KeyCorp ¹ | 48,409 | 911,057 |
| Charles Schwab Corp. ¹ | 20,800 | 909,791 |
| Hartford Financial Services Group, Inc. ¹ | 16,407 | 909,439 |
| Raymond James Financial, Inc. | 10,682 | 900,813 |
| Ameriprise Financial, Inc. ¹ | 6,059 | 899,822 |
| Discover Financial Services ¹ | 13,954 | 899,754 |
| M&T Bank Corp. ¹ | 5,584 | 899,247 |
| Lincoln National Corp. ¹ | 12,227 | 898,440 |
| People's United Financial, Inc. ¹ | 49,511 | 898,130 |
| Fifth Third Bancorp ¹ | 32,054 | 896,871 |
| Brighthouse Financial, Inc.* ¹ | 14,751 | 896,861 |
| Wells Fargo & Co. ¹ | 16,227 | 894,919 |
| Navient Corp. ¹ | 59,553 | 894,486 |
| PNC Financial Services Group, Inc. ¹ | 6,621 | 892,312 |
| Bank of America Corp. ¹ | 35,149 | 890,676 |
| Invesco Ltd. ¹ | 25,388 | 889,596 |
| T. Rowe Price Group, Inc. ¹ | 9,796 | 888,007 |
| MetLife, Inc. ¹ | 17,068 | 886,683 |
| E*TRADE Financial Corp.* ¹ | 20,286 | 884,672 |
| Citigroup, Inc. ¹ | 12,159 | 884,446 |
| Affiliated Managers Group, Inc. ¹ | 4,643 | 881,381 |
| Morgan Stanley ¹ | 18,281 | 880,596 |
| Goldman Sachs Group, Inc. ¹ | 3,704 | 878,552 |
| Synchrony Financial ¹ | 28,180 | 874,989 |
| Unum Group ¹ | 17,078 | 873,198 |
| Franklin Resources, Inc. ¹ | 19,604 | 872,574 |
| Capital One Financial Corp. ¹ | 10,287 | 870,897 |
| JPMorgan Chase & Co. ¹ | 9,099 | 869,045 |
| Prudential Financial, Inc. ¹ | 8,134 | 864,807 |
| BlackRock, Inc. — Class ¹ A | 1,934 | 864,672 |
| American Express Co. ¹ | 9,549 | 863,803 |
| U.S. Bancorp ¹ | 16,098 | 862,692 |
| BB&T Corp. ¹ | 18,297 | 858,861 |
| Progressive Corp. ¹ | 17,717 | 857,857 |
| SL Green Realty Corp. REIT ¹ | 8,429 | 854,025 |
| Principal Financial Group, Inc. ¹ | 13,261 | 853,213 |
| CME Group, Inc. — Class ¹ A | 6,284 | 852,613 |
| Torchmark Corp. ¹ | 10,577 | 847,112 |
| Assurant, Inc. ¹ | 8,863 | 846,594 |
| Intercontinental Exchange, Inc. ¹ | 12,313 | 845,903 |
| Bank of New York Mellon Corp. ¹ | 15,954 | 845,881 |
| CBRE Group, Inc. — Class ^{*A} | 22,201 | 840,974 |
| Berkshire Hathaway, Inc. — Class ^{*B} | 4,585 | 840,522 |

| | | |
|---|--------|---------|
| Nasdaq, Inc. ¹ | 10,821 | 839,385 |
| Loews Corp. ¹ | 17,501 | 837,598 |
| Vornado Realty Trust REIT ¹ | 10,887 | 836,993 |
| Northern Trust Corp. ¹ | 9,095 | 836,103 |
| Alliance Data Systems Corp. ¹ | 3,754 | 831,699 |
| State Street Corp. ¹ | 8,697 | 830,911 |
| Arthur J Gallagher & Co. ¹ | 13,479 | 829,632 |
| Mastercard, Inc. — Class ¹ A | 5,863 | 827,856 |
| CBOE Holdings, Inc. ¹ | 7,681 | 826,706 |
| American International Group, Inc. ¹ | 13,459 | 826,248 |
| Everest Re Group Ltd. | 3,616 | 825,858 |
| Allstate Corp. ¹ | 8,978 | 825,168 |
| Aon plc ¹ | 5,640 | 824,004 |

Shares Value

COMMON STOCKS[†]- 98.8% (continued)

Financial - 20.1% (continued)

| | | |
|---|--------|-----------|
| Travelers Companies, Inc. ¹ | 6,718 | \$823,089 |
| Marsh & McLennan Companies, Inc. ¹ | 9,818 | 822,847 |
| Boston Properties, Inc. REIT ¹ | 6,695 | 822,682 |
| XL Group Ltd. ¹ | 20,838 | 822,059 |
| Host Hotels & Resorts, Inc. REIT ¹ | 44,328 | 819,625 |
| Willis Towers Watson plc ¹ | 5,298 | 817,111 |
| Macerich Co. REIT ¹ | 14,835 | 815,480 |
| Weyerhaeuser Co. REIT ¹ | 23,959 | 815,325 |
| Chubb Ltd. ¹ | 5,712 | 814,246 |
| Cincinnati Financial Corp. ¹ | 10,619 | 813,097 |
| Simon Property Group, Inc. REIT ¹ | 5,042 | 811,812 |
| Visa, Inc. — Class ¹ A | 7,704 | 810,769 |
| Aflac, Inc. ¹ | 9,911 | 806,656 |
| Alexandria Real Estate Equities, Inc. REIT ¹ | 6,741 | 801,977 |
| Prologis, Inc. REIT ¹ | 12,577 | 798,136 |
| Mid-America Apartment Communities, Inc. REIT ¹ | 7,454 | 796,684 |
| Duke Realty Corp. REIT | 27,431 | 790,561 |
| Digital Realty Trust, Inc. REIT ¹ | 6,670 | 789,261 |
| Public Storage REIT ¹ | 3,685 | 788,553 |
| GGP, Inc. REIT ¹ | 37,808 | 785,272 |
| Extra Space Storage, Inc. REIT ¹ | 9,782 | 781,777 |
| Iron Mountain, Inc. REIT ¹ | 20,094 | 781,657 |
| Kimco Realty Corp. REIT ¹ | 39,888 | 779,810 |
| Equity Residential REIT ¹ | 11,816 | 779,029 |
| Regency Centers Corp. REIT ¹ | 12,536 | 777,733 |
| Equinix, Inc. REIT ¹ | 1,741 | 777,008 |
| Realty Income Corp. REIT ¹ | 13,561 | 775,554 |
| SBA Communications Corp. REIT [*] | 5,383 | 775,421 |
| UDR, Inc. REIT ¹ | 20,342 | 773,606 |
| Federal Realty Investment Trust REIT ¹ | 6,218 | 772,338 |
| AvalonBay Communities, Inc. REIT ¹ | 4,308 | 768,633 |
| Essex Property Trust, Inc. REIT ¹ | 3,018 | 766,663 |
| Apartment Investment & Management Co. — Class A REIT | 17,321 | 759,699 |
| American Tower Corp. — Class A REIT | 5,549 | 758,437 |

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| | | |
|--|--------|------------|
| Welltower, Inc. REIT ¹ | 10,775 | 757,267 |
| Crown Castle International Corp. REIT ¹ | 7,556 | 755,449 |
| Ventas, Inc. REIT ¹ | 11,581 | 754,271 |
| HCP, Inc. REIT ¹ | 26,632 | 741,169 |
| Total Financial | | 84,067,956 |
| Consumer, Cyclical - 14.1% | | |
| Gap, Inc. ¹ | 31,306 | 924,465 |
| Michael Kors Holdings Ltd.* ¹ | 19,088 | 913,361 |
| L Brands, Inc. ¹ | 21,686 | 902,354 |
| Genuine Parts Co. ¹ | 9,426 | 901,597 |
| BorgWarner, Inc. ¹ | 17,414 | 892,119 |
| CarMax, Inc.* ¹ | 11,750 | 890,768 |
| Ross Stores, Inc. ¹ | 13,749 | 887,773 |
| DR Horton, Inc. ¹ | 22,195 | 886,246 |
| AutoZone, Inc.* ¹ | 1,489 | 886,119 |
| Goodyear Tire & Rubber Co. ¹ | 26,544 | 882,588 |
| General Motors Co. ¹ | 21,745 | 878,064 |

Guggenheim Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS (Unaudited) September 30, 2017

| | Shares | Value |
|---|--------|-----------|
| COMMON STOCKS [†] - 98.8% (continued) | | |
| Consumer, Cyclical - 14.1% (continued) | | |
| WW Grainger, Inc. ¹ | 4,876 | \$876,461 |
| American Airlines Group, Inc. ¹ | 18,453 | 876,333 |
| Kohl's Corp. ¹ | 19,156 | 874,471 |
| O'Reilly Automotive, Inc. ^{*,1} | 4,041 | 870,310 |
| Dollar General Corp. ¹ | 10,648 | 863,020 |
| Whirlpool Corp. ¹ | 4,670 | 861,335 |
| Wyndham Worldwide Corp. ¹ | 8,170 | 861,201 |
| PACCAR, Inc. ¹ | 11,901 | 860,918 |
| Fastenal Co. ¹ | 18,846 | 859,001 |
| Hilton Worldwide Holdings, Inc. | 12,351 | 857,777 |
| Marriott International, Inc. — Class ¹ A | 7,778 | 857,602 |
| PulteGroup, Inc. ¹ | 31,232 | 853,571 |
| Southwest Airlines Co. ¹ | 15,217 | 851,848 |
| Advance Auto Parts, Inc. ¹ | 8,556 | 848,755 |
| Ford Motor Co. ¹ | 70,823 | 847,751 |
| Leggett & Platt, Inc. ¹ | 17,760 | 847,685 |
| Tractor Supply Co. ¹ | 13,340 | 844,289 |
| Dollar Tree, Inc. ^{*,1} | 9,713 | 843,283 |
| Lennar Corp. — Class ¹ A | 15,919 | 840,523 |
| Costco Wholesale Corp. ¹ | 5,114 | 840,179 |
| United Continental Holdings, Inc. ^{*,1} | 13,782 | 839,048 |
| Hasbro, Inc. ¹ | 8,551 | 835,176 |
| LKQ Corp. ^{*,1} | 23,113 | 831,837 |
| Wynn Resorts Ltd. ¹ | 5,570 | 829,484 |
| Target Corp. ¹ | 14,049 | 829,031 |
| Alaska Air Group, Inc. ¹ | 10,829 | 825,928 |
| Best Buy Company, Inc. ¹ | 14,496 | 825,692 |
| Chipotle Mexican Grill, Inc. — Class ^{*,1} A | 2,681 | 825,292 |
| Home Depot, Inc. ¹ | 5,039 | 824,179 |
| Macy's, Inc. ¹ | 37,737 | 823,421 |
| Nordstrom, Inc. ¹ | 17,452 | 822,862 |
| CVS Health Corp. ¹ | 10,092 | 820,681 |
| TJX Companies, Inc. ¹ | 11,114 | 819,435 |
| Delphi Automotive plc ¹ | 8,323 | 818,983 |
| Lowe's Companies, Inc. ¹ | 10,241 | 818,666 |
| Harley-Davidson, Inc. ¹ | 16,981 | 818,654 |
| VF Corp. ¹ | 12,877 | 818,591 |
| Delta Air Lines, Inc. ¹ | 16,956 | 817,618 |
| Signet Jewelers Ltd. ¹ | 12,285 | 817,567 |
| Mattel, Inc. ¹ | 52,654 | 815,084 |
| Royal Caribbean Cruises Ltd. ¹ | 6,850 | 811,999 |
| Starbucks Corp. ¹ | 15,041 | 807,852 |
| Darden Restaurants, Inc. ¹ | 10,243 | 806,944 |
| Coach, Inc. ¹ | 19,900 | 801,572 |

| | | |
|---|--------|---------|
| Ulta Beauty, Inc.* ¹ | 3,545 | 801,383 |
| NIKE, Inc. — Class ¹ B | 15,413 | 799,164 |
| Wal-Mart Stores, Inc. ¹ | 10,200 | 797,028 |
| PVH Corp. ¹ | 6,297 | 793,800 |
| Foot Locker, Inc. ¹ | 22,518 | 793,084 |
| Tiffany & Co. ¹ | 8,636 | 792,612 |
| Carnival Corp. ¹ | 12,270 | 792,274 |
| McDonald's Corp. ¹ | 5,037 | 789,197 |
| Hanesbrands, Inc. ¹ | 32,016 | 788,874 |
| MGM Resorts International | 24,197 | 788,580 |
| Ralph Lauren Corp. — Class ¹ A | 8,861 | 782,338 |
| Newell Brands, Inc. ¹ | 18,269 | 779,538 |
| Yum! Brands, Inc. ¹ | 10,520 | 774,377 |
| Mohawk Industries, Inc.* ¹ | 3,119 | 771,984 |

| | Shares | Value |
|---|--------|------------|
| COMMON STOCKS [‡] - 98.8% (continued) | | |
| Consumer, Cyclical - 14.1% (continued) | | |
| Walgreens Boots Alliance, Inc. ¹ | 9,885 | \$763,320 |
| Under Armour, Inc. — Class ^{*A} | 24,008 | 395,652 |
| Under Armour, Inc. — Class ^{*C} | 23,965 | 359,954 |
| Total Consumer, Cyclical | | 59,250,522 |
| Industrial - 13.6% | | |
| Pentair plc ¹ | 12,972 | 881,577 |
| Textron, Inc. ¹ | 16,340 | 880,399 |
| J.B. Hunt Transport Services, Inc. ¹ | 7,900 | 877,533 |
| Rockwell Automation, Inc. ¹ | 4,905 | 874,121 |
| Parker-Hannifin Corp. ¹ | 4,986 | 872,650 |
| Union Pacific Corp. ¹ | 7,505 | 870,355 |
| Flowserve Corp. ¹ | 20,378 | 867,899 |
| Fluor Corp. ¹ | 20,576 | 866,250 |
| Northrop Grumman Corp. ¹ | 3,008 | 865,462 |
| Harris Corp. ¹ | 6,567 | 864,743 |
| FedEx Corp. ¹ | 3,823 | 862,392 |
| Deere & Co. ¹ | 6,859 | 861,422 |
| Allegion plc ¹ | 9,956 | 860,894 |
| Norfolk Southern Corp. ¹ | 6,492 | 858,502 |
| Jacobs Engineering Group, Inc. ¹ | 14,727 | 858,142 |
| Fortive Corp. ¹ | 12,102 | 856,700 |
| Boeing Co. ¹ | 3,369 | 856,433 |
| Eaton Corporation plc ¹ | 11,152 | 856,362 |
| CSX Corp. ¹ | 15,732 | 853,618 |
| United Technologies Corp. ¹ | 7,344 | 852,492 |
| Caterpillar, Inc. ¹ | 6,829 | 851,645 |
| Illinois Tool Works, Inc. ¹ | 5,745 | 850,030 |
| TE Connectivity Ltd. ¹ | 10,193 | 846,631 |
| AO Smith Corp. | 14,235 | 845,986 |
| Amphenol Corp. — Class ¹ A | 9,992 | 845,723 |
| Expeditors International of Washington, Inc. ¹ | 14,123 | 845,403 |
| Corning, Inc. ¹ | 28,190 | 843,445 |
| Dover Corp. ¹ | 9,216 | 842,250 |

| | | |
|--|--------|---------|
| United Parcel Service, Inc. — Class ¹ B | 6,993 | 839,789 |
| Fortune Brands Home & Security, Inc. ¹ | 12,487 | 839,501 |
| Kansas City Southern ¹ | 7,704 | 837,271 |
| Emerson Electric Co. ¹ | 13,321 | 837,092 |
| General Dynamics Corp. ¹ | 4,066 | 835,888 |
| Roper Technologies, Inc. ¹ | 3,433 | 835,592 |
| Masco Corp. ¹ | 21,414 | 835,360 |
| L3 Technologies, Inc. ¹ | 4,416 | 832,107 |
| Garmin Ltd. ¹ | 15,395 | 830,868 |
| CH Robinson Worldwide, Inc. ¹ | 10,911 | 830,327 |
| Cummins, Inc. ¹ | 4,941 | 830,236 |
| AMETEK, Inc. ¹ | 12,561 | 829,528 |
| Honeywell International, Inc. ¹ | 5,848 | 828,896 |
| Johnson Controls International plc ¹ | 20,545 | 827,758 |
| Raytheon Co. ¹ | 4,428 | 826,176 |
| Stanley Black & Decker, Inc. ¹ | 5,471 | 825,957 |
| Ball Corp. ¹ | 19,974 | 824,927 |
| Lockheed Martin Corp. ¹ | 2,656 | 824,130 |
| FLIR Systems, Inc. ¹ | 21,139 | 822,518 |
| Mettler-Toledo International, Inc.* ¹ | 1,313 | 822,148 |
| 3M Co. ¹ | 3,912 | 821,129 |
| Ingersoll-Rand plc ¹ | 9,199 | 820,275 |

Guggenheim Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS (Unaudited) September 30, 2017

| | Shares | Value |
|--|--------|------------|
| COMMON STOCKS [†] - 98.8% (continued) | | |
| Industrial - 13.6% (continued) | | |
| PerkinElmer, Inc. ¹ | 11,892 | \$ 820,191 |
| Stericycle, Inc. ^{*,1} | 11,451 | 820,121 |
| Arconic, Inc. ¹ | 32,947 | 819,721 |
| General Electric Co. ¹ | 33,776 | 816,704 |
| Waste Management, Inc. ¹ | 10,433 | 816,591 |
| Snap-on, Inc. ¹ | 5,473 | 815,532 |
| Republic Services, Inc. — Class ¹ A | 12,291 | 811,943 |
| Packaging Corporation of America | 7,071 | 810,902 |
| TransDigm Group, Inc. ¹ | 3,167 | 809,644 |
| WestRock Co. ¹ | 14,247 | 808,232 |
| Rockwell Collins, Inc. ¹ | 6,144 | 803,082 |
| Xylem, Inc. ¹ | 12,815 | 802,603 |
| Sealed Air Corp. ¹ | 18,702 | 798,949 |
| Agilent Technologies, Inc. ¹ | 12,374 | 794,411 |
| Vulcan Materials Co. ¹ | 6,621 | 791,872 |
| Martin Marietta Materials, Inc. ¹ | 3,795 | 782,643 |
| Waters Corp. ^{*,1} | 4,313 | 774,270 |
| Acuity Brands, Inc. ¹ | 4,476 | 766,649 |
| Total Industrial | | 56,790,592 |
| Technology - 9.2% | | |
| Micron Technology, Inc. ^{*,1} | 24,794 | 975,147 |
| Applied Materials, Inc. ¹ | 18,141 | 944,965 |
| NetApp, Inc. ¹ | 20,827 | 911,389 |
| KLA-Tencor Corp. ¹ | 8,527 | 903,862 |
| Hewlett Packard Enterprise Co. ¹ | 61,323 | 902,061 |
| Lam Research Corp. ¹ | 4,854 | 898,184 |
| Xilinx, Inc. ¹ | 12,636 | 895,008 |
| Texas Instruments, Inc. ¹ | 9,887 | 886,271 |
| NVIDIA Corp. ¹ | 4,915 | 878,655 |
| Intel Corp. ¹ | 22,863 | 870,623 |
| Analog Devices, Inc. ¹ | 10,002 | 861,872 |
| Akamai Technologies, Inc. ^{*,1} | 17,490 | 852,114 |
| Xerox Corp. ¹ | 25,493 | 848,662 |
| Paychex, Inc. ¹ | 14,140 | 847,834 |
| Fiserv, Inc. ^{*,1} | 6,559 | 845,849 |
| QUALCOMM, Inc. ¹ | 16,208 | 840,223 |
| HP, Inc. ¹ | 42,080 | 839,917 |
| Advanced Micro Devices, Inc. [*] | 65,607 | 836,489 |
| Microchip Technology, Inc. ¹ | 9,293 | 834,326 |
| Seagate Technology plc ¹ | 25,150 | 834,226 |
| Red Hat, Inc. ^{*,1} | 7,511 | 832,669 |
| Cadence Design Systems, Inc. [*] | 21,039 | 830,409 |
| Cerner Corp. ^{*,1} | 11,601 | 827,383 |
| Citrix Systems, Inc. ^{*,1} | 10,707 | 822,512 |

| | | |
|---|--------|---------|
| DXC Technology Co. ¹ | 9,559 | 820,927 |
| Cognizant Technology Solutions Corp. — Class ¹ A | 11,315 | 820,790 |
| International Business Machines Corp. ¹ | 5,648 | 819,412 |
| Synopsys, Inc.*, ¹ | 10,115 | 814,561 |
| Fidelity National Information Services, Inc. ¹ | 8,716 | 813,987 |
| Accenture plc — Class ¹ A | 6,016 | 812,581 |
| Microsoft Corp. ¹ | 10,876 | 810,153 |
| CA, Inc. ¹ | 24,262 | 809,866 |
| Intuit, Inc. ¹ | 5,683 | 807,782 |
| CSRA, Inc. ¹ | 24,994 | 806,556 |
| Electronic Arts, Inc.*, ¹ | 6,802 | 803,044 |
| Broadcom Ltd. ¹ | 3,296 | 799,412 |

| | Shares | Value |
|--|---------|------------|
| COMMON STOCKS [‡] - 98.8% (continued) | | |
| Technology - 9.2% (continued) | | |
| Activision Blizzard, Inc. ¹ | 12,391 | \$799,343 |
| Western Digital Corp. ¹ | 9,248 | 799,027 |
| Qorvo, Inc.*, ¹ | 11,235 | 794,090 |
| Autodesk, Inc.*, ¹ | 7,030 | 789,188 |
| Skyworks Solutions, Inc. ¹ | 7,689 | 783,509 |
| Apple, Inc. ¹ | 5,071 | 781,543 |
| salesforce.com, Inc.*, ¹ | 8,343 | 779,403 |
| Adobe Systems, Inc.*, ¹ | 5,179 | 772,603 |
| ANSYS, Inc.* | 6,264 | 768,781 |
| Oracle Corp. ¹ | 15,598 | 754,163 |
| Total Technology | | 38,381,371 |
| Energy - 6.8% | | |
| Marathon Oil Corp. ¹ | 71,136 | 964,603 |
| Newfield Exploration Co.*, ¹ | 32,442 | 962,553 |
| Anadarko Petroleum Corp. ¹ | 19,662 | 960,489 |
| Chesapeake Energy Corp.*, ¹ | 221,033 | 950,442 |
| Range Resources Corp. ¹ | 48,526 | 949,654 |
| Concho Resources, Inc.*, ¹ | 7,179 | 945,618 |
| Devon Energy Corp. ¹ | 25,566 | 938,528 |
| Apache Corp. ¹ | 20,471 | 937,572 |
| Hess Corp. ¹ | 19,979 | 936,815 |
| Noble Energy, Inc. ¹ | 32,679 | 926,776 |
| Pioneer Natural Resources Co. ¹ | 6,261 | 923,748 |
| Helmerich & Payne, Inc. ¹ | 17,690 | 921,826 |
| Cimarex Energy Co. ¹ | 8,087 | 919,249 |
| Halliburton Co. ¹ | 19,969 | 919,173 |
| ConocoPhillips ¹ | 18,092 | 905,505 |
| National Oilwell Varco, Inc. ¹ | 25,340 | 905,398 |
| EOG Resources, Inc. ¹ | 9,271 | 896,877 |
| Valero Energy Corp. ¹ | 11,569 | 890,003 |
| TechnipFMC plc* ¹ | 31,551 | 880,904 |
| Phillips 66 ¹ | 9,499 | 870,203 |
| Schlumberger Ltd. ¹ | 12,404 | 865,303 |
| Equities Corp. ¹ | 13,261 | 865,148 |
| Occidental Petroleum Corp. ¹ | 13,356 | 857,589 |

| | | |
|---|--------|------------|
| Baker Hughes a GE Co. ¹ | 23,375 | 855,993 |
| Chevron Corp. ¹ | 7,263 | 853,403 |
| Marathon Petroleum Corp. ¹ | 15,061 | 844,621 |
| Exxon Mobil Corp. ¹ | 10,208 | 836,852 |
| Cabot Oil & Gas Corp. — Class ¹ A | 30,980 | 828,715 |
| Andeavor ¹ | 7,920 | 816,948 |
| Williams Companies, Inc. ¹ | 27,098 | 813,212 |
| Kinder Morgan, Inc. ¹ | 42,036 | 806,250 |
| ONEOK, Inc. ¹ | 14,310 | 792,917 |
| Total Energy Communications - 6.1% | | 28,542,887 |
| Symantec Corp. ¹ | 27,252 | 894,139 |
| AT&T, Inc. ¹ | 22,606 | 885,476 |
| Verizon Communications, Inc. ¹ | 17,448 | 863,502 |
| Cisco Systems, Inc. ¹ | 25,558 | 859,516 |
| Juniper Networks, Inc. ¹ | 30,223 | 841,106 |
| F5 Networks, Inc. ^{*1} | 6,962 | 839,339 |
| VeriSign, Inc. ^{*1} | 7,788 | 828,565 |
| Netflix, Inc. ^{*1} | 4,561 | 827,137 |
| Time Warner, Inc. ¹ | 8,029 | 822,570 |
| Viacom, Inc. — Class ¹ B | 29,504 | 821,391 |
| Interpublic Group of Companies, Inc. ¹ | 39,477 | 820,727 |
| CenturyLink, Inc. ¹ | 43,395 | 820,166 |
| Expedia, Inc. ¹ | 5,689 | 818,875 |
| eBay, Inc. ^{*1} | 21,290 | 818,813 |

Guggenheim Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS (Unaudited) September 30, 2017

| | Shares | Value |
|---|--------|------------|
| COMMON STOCKS [†] - 98.8% (continued) | | |
| Communications - 6.1% (continued) | | |
| Omnicom Group, Inc. ¹ | 11,047 | \$818,251 |
| Walt Disney Co. ¹ | 8,288 | 816,948 |
| Level 3 Communications, Inc. ^{*,1} | 15,235 | 811,873 |
| Comcast Corp. — Class ¹ A | 21,056 | 810,235 |
| Scripps Networks Interactive, Inc. — Class ¹ A | 9,413 | 808,483 |
| Facebook, Inc. — Class [*] A | 4,706 | 804,114 |
| Motorola Solutions, Inc. ¹ | 9,452 | 802,191 |
| Amazon.com, Inc. ^{*,1} | 833 | 800,805 |
| Priceline Group, Inc. ^{*,1} | 437 | 800,068 |
| DISH Network Corp. — Class [*] A | 14,735 | 799,079 |
| CBS Corp. — Class ¹ B | 13,540 | 785,320 |
| Charter Communications, Inc. — Class [*] A | 2,047 | 743,921 |
| TripAdvisor, Inc. ^{*,1} | 17,855 | 723,663 |
| News Corp. — Class ¹ A | 46,399 | 615,251 |
| Twenty-First Century Fox, Inc. — Class ¹ A | 21,433 | 565,403 |
| Discovery Communications, Inc. — Class [*] C | 22,626 | 458,403 |
| Alphabet, Inc. — Class [*] A | 430 | 418,700 |
| Alphabet, Inc. — Class [*] C | 431 | 413,376 |
| Discovery Communications, Inc. — Class [*] A | 16,503 | 351,349 |
| Twenty-First Century Fox, Inc. — Class ¹ B | 9,921 | 255,863 |
| News Corp. — Class ¹ B | 14,542 | 198,498 |
| Total Communications | | 25,363,116 |
| Utilities - 5.2% | | |
| NRG Energy, Inc. ¹ | 33,635 | 860,721 |
| Public Service Enterprise Group, Inc. ¹ | 17,321 | 801,096 |
| NextEra Energy, Inc. ¹ | 5,426 | 795,180 |
| American Water Works Company, Inc. ¹ | 9,817 | 794,293 |
| Exelon Corp. ¹ | 21,078 | 794,008 |
| AES Corp. ¹ | 71,771 | 790,916 |
| Southern Co. ¹ | 16,027 | 787,567 |
| CenterPoint Energy, Inc. ¹ | 26,809 | 783,091 |
| Dominion Energy, Inc. ¹ | 10,153 | 781,070 |
| PG&E Corp. ¹ | 11,389 | 775,477 |
| Ameren Corp. ¹ | 13,389 | 774,420 |
| Alliant Energy Corp. ¹ | 18,628 | 774,366 |
| PPL Corp. ¹ | 20,342 | 771,979 |
| Sempra Energy ¹ | 6,752 | 770,606 |
| FirstEnergy Corp. ¹ | 24,978 | 770,072 |
| Entergy Corp. ¹ | 10,081 | 769,785 |
| Duke Energy Corp. ¹ | 9,165 | 769,127 |
| Edison International ¹ | 9,965 | 768,999 |
| Eversource Energy ¹ | 12,672 | 765,896 |
| CMS Energy Corp. ¹ | 16,534 | 765,855 |
| DTE Energy Co. ¹ | 7,130 | 765,477 |

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| | | |
|--|--------|------------|
| American Electric Power Company, Inc. ¹ | 10,845 | 761,753 |
| NiSource, Inc. ¹ | 29,678 | 759,460 |
| Consolidated Edison, Inc. ¹ | 9,406 | 758,876 |
| WEC Energy Group, Inc. ¹ | 12,073 | 757,943 |
| Xcel Energy, Inc. ¹ | 16,017 | 757,924 |
| Pinnacle West Capital Corp. ¹ | 8,938 | 755,797 |
| SCANA Corp. ¹ | 13,584 | 658,688 |
| Total Utilities | | 21,640,442 |

| | Shares | Value |
|---|-----------|---------------|
| COMMON STOCKS [†] - 98.8% (continued) | | |
| Basic Materials - 3.4% | | |
| Albemarle Corp. ¹ | 6,802 | \$927,180 |
| Mosaic Co. ¹ | 41,493 | 895,833 |
| CF Industries Holdings, Inc. ¹ | 25,111 | 882,903 |
| LyondellBasell Industries N.V. — Class ¹ A | 8,783 | 869,956 |
| DowDuPont, Inc. ¹ | 12,406 | 858,867 |
| Eastman Chemical Co. ¹ | 9,484 | 858,207 |
| Praxair, Inc. ¹ | 6,074 | 848,781 |
| PPG Industries, Inc. ¹ | 7,766 | 843,854 |
| Air Products & Chemicals, Inc. ¹ | 5,549 | 839,120 |
| Sherwin-Williams Co. ¹ | 2,335 | 836,023 |
| International Paper Co. ¹ | 14,686 | 834,459 |
| Nucor Corp. ¹ | 14,748 | 826,478 |
| FMC Corp. ¹ | 9,233 | 824,599 |
| Monsanto Co. ¹ | 6,852 | 821,007 |
| International Flavors & Fragrances, Inc. ¹ | 5,672 | 810,586 |
| Freeport-McMoRan, Inc. ^{*,1} | 56,500 | 793,260 |
| Newmont Mining Corp. ¹ | 20,466 | 767,680 |
| Total Basic Materials | | 14,338,793 |
| Diversified - 0.2% | | |
| Leucadia National Corp. ¹ | 35,982 | 908,546 |
| Total Common Stocks (Cost \$386,831,070) | | 413,754,401 |
| EXCHANGE-TRADED FUNDS [†] - 45.5% | | |
| iShares Russell 2000 Index ETF ^{1,2} | 428,701 | 63,524,914 |
| PowerShares QQQ Trust Series 1 ^{1,2} | 436,642 | 63,509,579 |
| SPDR S&P 500 ETF Trust ^{1,2} | 252,559 | 63,450,398 |
| Total Exchange-Traded Funds (Cost \$170,135,072) | | 190,484,891 |
| MONEY MARKET FUND [†] - 1.9% | | |
| Dreyfus Treasury Securities Cash Management Fund - Institutional Class 0.90% ³ | 8,016,736 | 8,016,736 |
| Total Money Market Fund (Cost \$8,016,736) | | 8,016,736 |
| Total Investments - 146.2% (Cost \$564,982,878) | | \$612,256,028 |

Contracts Value

| | | |
|--|-----|--------------|
| LISTED OPTIONS WRITTEN [†] - (1.1)% | | |
| Call options on: | 504 | (1,081,080) |

| | | |
|--|-----|---------------|
| S&P 500 Index Expiring October 2017 with strike price of \$2,510 (Notional Value \$76,185,446)* | | |
| Russell 2000 Index Expiring October 2017 with strike price of \$1,485 (Notional Value \$72,317,195)* | 851 | (1,778,590) |
| NASDAQ-100 Index Expiring October 2017 with strike price of \$5,940 (Notional Value \$77,943,737)* | 213 | (1,881,855) |
| Total Call options | | (4,741,525) |
| Total Listed Options Written | | |
| (Premiums received \$3,967,517) | | (4,741,525) |
| Other Assets & Liabilities, net - (45.1)% | | (188,714,937) |
| Total Net Assets - 100.0% | | \$418,799,566 |

Guggenheim Enhanced Equity Income Fund
 SCHEDULE OF INVESTMENTS (Unaudited) September 30, 2017

- * Non-income producing security.
 † Value determined based on Level 1 inputs - See Note 3.
 1 All or portion of these securities have been physically segregated in connection with borrowings. As of
 September 30, 2017, the total value of the securities segregated was \$326,536,280.62
 2 Security represents cover for outstanding written options.
 3 Rate indicated is the 7 day yield as of September 30, 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 September 30, 2017 (See Note 3 in
 the Notes to Schedule of Investments):

| Investments in Securities (Assets) | Level 1 Quoted Prices | Level 2 Significant Observable Inputs | Level 3 Significant Unobservable Inputs | Total |
|------------------------------------|--------------------------|--|--|---------------|
| Common Stocks | \$413,754,401 | \$ — | \$ — | \$413,754,401 |
| Exchange-Traded Funds | 190,484,891 | — | — | 190,484,891 |
| Money Market Fund | 8,016,736 | — | — | 8,016,736 |
| Total Assets | \$612,256,028 | \$ — | \$ — | \$612,256,028 |

| Investments in Securities (Liabilities) | Level 1 Quoted Prices | Level 2 Significant Observable Inputs | Level 3 Significant Unobservable Inputs | Total |
|---|--------------------------|--|--|-------------|
| Options Written | \$4,741,525 | \$ — | \$ — | \$4,741,525 |
| Total Liabilities | \$4,741,525 | \$ — | \$ — | \$4,741,525 |

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.

For the period ended September 30, 2017, there were no transfers between levels.

NOTES TO FINANCIAL STATEMENTS (Unaudited)

Note 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 and as of March 20, 2017, it redomiciled to a Delaware statutory trust. The Fund is registered as a diversified, closed-end management investment company under the Investment Company Act of 1940, as amended (the “1940 Act”).

The Fund’s primary investment objective is to seek to provide a high level of current income and current gains, with a secondary objective of long-term capital appreciation. The Fund seeks to achieve its investment objective by obtaining broadly diversified exposure to the equity markets and utilizing a covered call strategy which will follow a proprietary dynamic rules-based methodology. The Fund seeks to earn income and gains both from dividends paid by the securities owned by the Fund and cash premiums received from selling options.

Guggenheim Funds Investment Advisors, LLC (“GFIA”) provides advisory services. Guggenheim Funds Distributors, LLC (“GFD”) acts as principal underwriter for the Fund. GFIA and GFD are affiliated entities.

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 Fund. 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 NAV of the Fund is calculated by dividing the market value of the Fund’s securities and other assets, less all liabilities, by the number of outstanding shares of the Fund.

(a) Valuation of Investments

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 sale 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 sale price.

Short-term debt securities with a maturity of 60 days or less at acquisition and repurchase agreements are valued at amortized cost provided such amount approximates market value.

NOTES TO FINANCIAL STATEMENTS (Unaudited)

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 GFIA 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.

NOTES TO FINANCIAL STATEMENTS (Unaudited)

Note 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 Financial Statements.

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 an instrument to seek to obtain increased investment returns

Options Purchased and Written

The Fund employs an option strategy in an attempt to generate income and gains from option premiums received from selling options. The Fund intends to pursue its options strategy utilizing a proprietary dynamic rules-based methodology. The Fund may purchase or sell (write) options on securities and securities indices which are listed on a national securities exchange or in the OTC market as a means of achieving additional return or of hedging the value of the Fund's portfolio.

An option on a security is a contract that gives the holder of the option, in return for a premium, the right to buy from (in the case of a call) or sell to (in the case of a put) the writer of the option the security underlying the option at a specified exercise or "strike" price. The writer of an option on a security has an obligation upon exercise of the option to deliver the underlying security upon payment of the exercise price (in the case of a call) or to pay the exercise price upon delivery of the underlying security (in the case of a put).

There are several risks associated with transactions in options on securities. As the writer of a covered call option, the Fund forgoes, during the option's life, the opportunity to profit from increases in the market value of the security covering

NOTES TO FINANCIAL STATEMENTS (Unaudited)

the call option above the sum of the premium and the strike price of the call but has retained the risk of loss should the price of the underlying security decline. A writer of a put option is exposed to the risk of loss if fair value of the underlying securities declines, but profits only to the extent of the premium received if the underlying security increases in value. The writer of an option has no control over the time when it may be required to fill its obligation as writer of the option. Once an option writer has received an exercise notice, it cannot effect a closing purchase transaction in order to terminate its obligation under the option and must deliver the underlying security at the exercise price.

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.

Note 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.

NOTES TO FINANCIAL STATEMENTS (Unaudited)

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.

Independent pricing services are used to value a majority of the Fund's investments. When values are not available from a pricing service, they will be determined under the valuation policies that have been reviewed and approved by the Board. In any event, values are determined using a variety of sources and techniques, including: market 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 and analysis.

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.

Note 4 – Federal Income Tax Information

The Fund intends 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 Fund 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 Fund's 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 Fund's tax positions taken, or to be taken, on federal income tax returns for all open tax years, and has concluded

NOTES TO FINANCIAL STATEMENTS (Unaudited)

that no provision for income tax is required in the Fund's financial statements. The Fund's federal tax returns are subject to examination by the Internal Revenue Service for a period of three years after they are filed.

At September 30, 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 ID | Fund | Tax Cost | Tax Unrealized Gain | Tax Unrealized Loss | Net Unrealized Gain (Loss) |
|---------|--|-------------|---------------------|---------------------|----------------------------|
| 3006 | Guggenheim Enhanced Equity Income Fund | 562,574,606 | 63,586,665 | (18,646,768) | 44,939,897 |

Note 5 – Other Information

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/ Amy J. Lee
Name: Amy J. Lee
Title: President, Chief Executive Officer and Chief Legal Officer

Date: 11/27/2017

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/ Amy J. Lee
Name: Amy J. Lee
Title: President, Chief Executive Officer and Chief Legal Officer

Date: 11/27/2017

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

Date: 11/27/2017