

Guggenheim Enhanced Equity Income Fund (f/k/a Old Mutual/Claymore Long-Short Fund)  
Form N-Q  
May 29, 2018  
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: March 29, 2018

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## Item 1. Schedule of Investments.

Attached hereto.

Guggenheim Enhanced Equity Income Fund  
SCHEDULE OF INVESTMENTS (Unaudited)

March 29, 2018

|   | Shares | Value     |
|---|--------|-----------|
| COMMON STOCKS <sup>†</sup> - 98.2%                  |        |           |
| Consumer, Non-cyclical - 20.6%                      |        |           |
| Allergan plc <sup>1</sup>                           | 5,301  | \$892,105 |
| Centene Corp.*, <sup>1</sup>                        | 8,121  | 867,891   |
| Estee Lauder Companies, Inc. — Class <sup>1</sup> A | 5,748  | 860,591   |
| Hormel Foods Corp. <sup>1</sup>                     | 24,695 | 847,532   |
| Ecolab, Inc. <sup>1</sup>                           | 6,179  | 846,956   |
| Clorox Co. <sup>1</sup>                             | 6,337  | 843,518   |
| Regeneron Pharmaceuticals, Inc.*, <sup>1</sup>      | 2,440  | 840,238   |
| Colgate-Palmolive Co. <sup>1</sup>                  | 11,703 | 838,871   |
| Dr Pepper Snapple Group, Inc. <sup>1</sup>          | 7,068  | 836,710   |
| Archer-Daniels-Midland Co. <sup>1</sup>             | 19,254 | 835,046   |
| Edwards Lifesciences Corp.*, <sup>1</sup>           | 5,984  | 834,888   |
| Church & Dwight Company, Inc. <sup>1</sup>          | 16,479 | 829,883   |
| Kroger Co. <sup>1</sup>                             | 34,622 | 828,851   |
| Campbell Soup Co. <sup>1</sup>                      | 19,117 | 827,957   |
| Constellation Brands, Inc. — Class <sup>1</sup> A   | 3,619  | 824,843   |
| Brown-Forman Corp. — Class <sup>1</sup> B           | 15,144 | 823,834   |
| Zoetis, Inc. <sup>1</sup>                           | 9,864  | 823,743   |
| ResMed, Inc. <sup>1</sup>                           | 8,364  | 823,603   |
| Merck & Company, Inc. <sup>1</sup>                  | 15,120 | 823,586   |
| Procter & Gamble Co. <sup>1</sup>                   | 10,383 | 823,164   |
| Humana, Inc. <sup>1</sup>                           | 3,059  | 822,351   |
| Hershey Co. <sup>1</sup>                            | 8,307  | 822,061   |
| Monster Beverage Corp.*, <sup>1</sup>               | 14,359 | 821,478   |
| Kimberly-Clark Corp. <sup>1</sup>                   | 7,447  | 820,138   |
| IHS Markit Ltd.*                                    | 16,993 | 819,742   |
| Verisk Analytics, Inc. — Class <sup>*</sup> A       | 7,877  | 819,208   |
| Henry Schein, Inc.*, <sup>1</sup>                   | 12,183 | 818,819   |
| Perrigo Company plc <sup>1</sup>                    | 9,814  | 817,899   |
| Nektar Therapeutics* <sup>1</sup>                   | 7,695  | 817,671   |
| S&P Global, Inc. <sup>1</sup>                       | 4,276  | 816,973   |
| Sysco Corp. <sup>1</sup>                            | 13,605 | 815,756   |
| Eli Lilly & Co. <sup>1</sup>                        | 10,472 | 810,218   |
| PepsiCo, Inc. <sup>1</sup>                          | 7,408  | 808,583   |
| Varian Medical Systems, Inc.*, <sup>1</sup>         | 6,588  | 808,018   |
| Conagra Brands, Inc. <sup>1</sup>                   | 21,905 | 807,857   |
| Coca-Cola Co. <sup>1</sup>                          | 18,601 | 807,841   |
| Mylan N.V.*, <sup>1</sup>                           | 19,612 | 807,426   |
| Cigna Corp. <sup>1</sup>                            | 4,809  | 806,662   |
| Stryker Corp. <sup>1</sup>                          | 5,010  | 806,209   |
| Tyson Foods, Inc. — Class <sup>1</sup> A            | 11,014 | 806,115   |

|  |        |         |
|--|--------|---------|
| Pfizer, Inc. <sup>1</sup>                    | 22,673 | 804,665 |
| Medtronic plc <sup>1</sup>                   | 10,026 | 804,286 |
| Celgene Corp.*, <sup>1</sup>                 | 9,007  | 803,514 |
| McCormick & Company, Inc. <sup>1</sup>       | 7,542  | 802,393 |
| Becton Dickinson and Co. <sup>1</sup>        | 3,687  | 798,973 |
| Johnson & Johnson <sup>1</sup>               | 6,231  | 798,503 |
| Gartner, Inc.*, <sup>1</sup>                 | 6,788  | 798,405 |
| Boston Scientific Corp.*, <sup>1</sup>       | 29,212 | 798,072 |
| Biogen, Inc.*, <sup>1</sup>                  | 2,914  | 797,912 |
| Cintas Corp. <sup>1</sup>                    | 4,676  | 797,632 |
| Robert Half International, Inc. <sup>1</sup> | 13,778 | 797,608 |
| Automatic Data Processing, Inc. <sup>1</sup> | 7,016  | 796,176 |
| JM Smucker Co. <sup>1</sup>                  | 6,417  | 795,772 |
| Quanta Services, Inc.*, <sup>1</sup>         | 23,164 | 795,683 |

|  | Shares | Value     |
|--|--------|-----------|
| COMMON STOCKS <sup>‡</sup> - 98.2% (continued)           |        |           |
| Consumer, Non-cyclical - 20.6% (continued)               |        |           |
| Western Union Co. <sup>1</sup>                           | 41,334 | \$794,853 |
| Aetna, Inc. <sup>1</sup>                                 | 4,700  | 794,300   |
| Nielsen Holdings plc <sup>1</sup>                        | 24,954 | 793,288   |
| Global Payments, Inc. <sup>1</sup>                       | 7,112  | 793,130   |
| Total System Services, Inc. <sup>1</sup>                 | 9,187  | 792,471   |
| Altria Group, Inc. <sup>1</sup>                          | 12,699 | 791,402   |
| UnitedHealth Group, Inc. <sup>1</sup>                    | 3,698  | 791,372   |
| Moody's Corp. <sup>1</sup>                               | 4,903  | 790,854   |
| Thermo Fisher Scientific, Inc. <sup>1</sup>              | 3,826  | 789,916   |
| Illumina, Inc.*, <sup>1</sup>                            | 3,333  | 787,988   |
| Hologic, Inc.*, <sup>1</sup>                             | 21,069 | 787,138   |
| Baxter International, Inc. <sup>1</sup>                  | 12,102 | 787,114   |
| Danaher Corp. <sup>1</sup>                               | 8,036  | 786,805   |
| Anthem, Inc. <sup>1</sup>                                | 3,581  | 786,746   |
| Coty, Inc. — Class <sup>1</sup> A                        | 42,974 | 786,424   |
| Equifax, Inc. <sup>1</sup>                               | 6,674  | 786,264   |
| Mondelez International, Inc. — Class <sup>1</sup> A      | 18,832 | 785,859   |
| Abbott Laboratories <sup>1</sup>                         | 13,108 | 785,431   |
| IDEXX Laboratories, Inc.*, <sup>1</sup>                  | 4,103  | 785,273   |
| PayPal Holdings, Inc.*, <sup>1</sup>                     | 10,330 | 783,737   |
| Quest Diagnostics, Inc. <sup>1</sup>                     | 7,792  | 781,537   |
| Intuitive Surgical, Inc.*, <sup>1</sup>                  | 1,893  | 781,487   |
| Universal Health Services, Inc. — Class <sup>1</sup> B   | 6,582  | 779,375   |
| Gilead Sciences, Inc. <sup>1</sup>                       | 10,328 | 778,628   |
| HCA Healthcare, Inc. <sup>1</sup>                        | 8,024  | 778,328   |
| Bristol-Myers Squibb Co. <sup>1</sup>                    | 12,275 | 776,394   |
| IQVIA Holdings, Inc.*, <sup>1</sup>                      | 7,895  | 774,578   |
| Molson Coors Brewing Co. — Class <sup>1</sup> B          | 10,281 | 774,468   |
| Kraft Heinz Co. <sup>1</sup>                             | 12,400 | 772,396   |
| Kellogg Co. <sup>1</sup>                                 | 11,867 | 771,474   |
| Vertex Pharmaceuticals, Inc.*, <sup>1</sup>              | 4,730  | 770,895   |
| Align Technology, Inc.*, <sup>1</sup>                    | 3,068  | 770,467   |
| Laboratory Corporation of America Holdings* <sup>1</sup> | 4,743  | 767,180   |

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|   |        |            |
|---|--------|------------|
| Philip Morris International, Inc. <sup>1</sup>    | 7,698  | 765,181    |
| H&R Block, Inc. <sup>1</sup>                      | 30,108 | 765,044    |
| United Rentals, Inc.* <sup>1</sup>                | 4,402  | 760,357    |
| Cooper Companies, Inc. <sup>1</sup>               | 3,316  | 758,734    |
| DaVita, Inc.* <sup>1</sup>                        | 11,506 | 758,706    |
| Avery Dennison Corp. <sup>1</sup>                 | 7,105  | 754,906    |
| McKesson Corp. <sup>1</sup>                       | 5,351  | 753,795    |
| Zimmer Biomet Holdings, Inc. <sup>1</sup>         | 6,898  | 752,158    |
| CVS Health Corp. <sup>1</sup>                     | 12,035 | 748,697    |
| Envision Healthcare Corp.* <sup>1</sup>           | 19,438 | 747,002    |
| Amgen, Inc. <sup>1</sup>                          | 4,362  | 743,634    |
| Alexion Pharmaceuticals, Inc.* <sup>1</sup>       | 6,633  | 739,314    |
| Incyte Corp.* <sup>1</sup>                        | 8,847  | 737,221    |
| Cardinal Health, Inc. <sup>1</sup>                | 11,716 | 734,359    |
| General Mills, Inc. <sup>1</sup>                  | 16,204 | 730,152    |
| Dentsply Sirona, Inc. <sup>1</sup>                | 14,456 | 727,281    |
| AmerisourceBergen Corp. — Class <sup>1</sup> A    | 8,421  | 725,974    |
| Express Scripts Holding Co.* <sup>1</sup>         | 10,324 | 713,182    |
| AbbVie, Inc. <sup>1</sup>                         | 6,989  | 661,509    |
| Total Consumer, Non-cyclical<br>Financial - 20.0% |        | 84,179,207 |
| Equinix, Inc. REIT <sup>1</sup>                   | 2,110  | 882,275    |
| Equity Residential REIT <sup>1</sup>              | 14,009 | 863,235    |

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Guggenheim Enhanced Equity Income Fund  
SCHEDULE OF INVESTMENTS (Unaudited)

March 29, 2018

|   | Shares | Value     |
|---|--------|-----------|
| COMMON STOCKS <sup>†</sup> - 98.2% (continued)            |        |           |
| Financial - 20.0% (continued)                             |        |           |
| Duke Realty Corp. REIT <sup>1</sup>                       | 32,364 | \$856,999 |
| HCP, Inc. REIT <sup>1</sup>                               | 36,889 | 856,932   |
| SBA Communications Corp. REIT <sup>*.1</sup>              | 5,007  | 855,796   |
| Digital Realty Trust, Inc. REIT <sup>1</sup>              | 8,083  | 851,787   |
| Mid-America Apartment Communities, Inc. REIT <sup>1</sup> | 9,330  | 851,269   |
| Apartment Investment & Management Co. — Class A REIT      | 20,848 | 849,556   |
| AvalonBay Communities, Inc. REIT <sup>1</sup>             | 5,165  | 849,436   |
| Realty Income Corp. REIT <sup>1</sup>                     | 16,389 | 847,803   |
| Welltower, Inc. REIT <sup>1</sup>                         | 15,566 | 847,257   |
| Essex Property Trust, Inc. REIT <sup>1</sup>              | 3,510  | 844,787   |
| American Tower Corp. — Class A REIT                       | 5,806  | 843,844   |
| UDR, Inc. REIT <sup>1</sup>                               | 23,658 | 842,698   |
| Progressive Corp. <sup>1</sup>                            | 13,810 | 841,443   |
| Assurant, Inc. <sup>1</sup>                               | 9,181  | 839,235   |
| Weyerhaeuser Co. REIT <sup>1</sup>                        | 23,916 | 837,060   |
| Public Storage REIT <sup>1</sup>                          | 4,169  | 835,426   |
| Federal Realty Investment Trust REIT <sup>1</sup>         | 7,167  | 832,160   |
| Regency Centers Corp. REIT <sup>1</sup>                   | 14,106 | 831,972   |
| Ventas, Inc. REIT <sup>1</sup>                            | 16,778 | 831,014   |
| Boston Properties, Inc. REIT <sup>1</sup>                 | 6,744  | 830,996   |
| Nasdaq, Inc. <sup>1</sup>                                 | 9,635  | 830,730   |
| Kimco Realty Corp. REIT <sup>1</sup>                      | 57,576 | 829,094   |
| XL Group Ltd. <sup>1</sup>                                | 14,975 | 827,518   |
| CBRE Group, Inc. — Class <sup>*A</sup>                    | 17,518 | 827,200   |
| Alexandria Real Estate Equities, Inc. REIT <sup>1</sup>   | 6,618  | 826,522   |
| Extra Space Storage, Inc. REIT <sup>1</sup>               | 9,453  | 825,814   |
| Prologis, Inc. REIT <sup>1</sup>                          | 13,090 | 824,539   |
| Iron Mountain, Inc. REIT <sup>1</sup>                     | 25,074 | 823,932   |
| Crown Castle International Corp. REIT <sup>1</sup>        | 7,511  | 823,281   |
| Allstate Corp. <sup>1</sup>                               | 8,681  | 822,959   |
| Vornado Realty Trust REIT <sup>1</sup>                    | 12,223 | 822,608   |
| Host Hotels & Resorts, Inc. REIT <sup>1</sup>             | 44,088 | 821,800   |
| Simon Property Group, Inc. REIT <sup>1</sup>              | 5,324  | 821,759   |
| Everest Re Group Ltd.                                     | 3,174  | 815,147   |
| Travelers Companies, Inc. <sup>1</sup>                    | 5,858  | 813,442   |
| Invesco Ltd. <sup>1</sup>                                 | 25,388 | 812,670   |
| SL Green Realty Corp. REIT <sup>1</sup>                   | 8,370  | 810,467   |
| GGP, Inc. REIT <sup>1</sup>                               | 39,456 | 807,270   |
| E*TRADE Financial Corp. <sup>*.1</sup>                    | 14,565 | 807,047   |
| Affiliated Managers Group, Inc. <sup>1</sup>              | 4,251  | 805,905   |
| Principal Financial Group, Inc. <sup>1</sup>              | 13,223 | 805,413   |
| Macerich Co. REIT <sup>1</sup>                            | 14,369 | 804,951   |
| Cincinnati Financial Corp. <sup>1</sup>                   | 10,821 | 803,567   |
| Torchmark Corp. <sup>1</sup>                              | 9,545  | 803,403   |

|   |        |         |
|---|--------|---------|
| American International Group, Inc. <sup>1</sup> | 14,737 | 801,988 |
| Marsh & McLennan Companies, Inc. <sup>1</sup>   | 9,709  | 801,866 |
| Loews Corp. <sup>1</sup>                        | 16,119 | 801,598 |
| Visa, Inc. — Class <sup>1</sup> A               | 6,695  | 800,856 |

|  | Shares | Value     |
|--|--------|-----------|
| COMMON STOCKS <sup>‡</sup> - 98.2% (continued)       |        |           |
| Financial - 20.0% (continued)                        |        |           |
| MetLife, Inc. <sup>1</sup>                           | 17,427 | \$799,725 |
| Intercontinental Exchange, Inc. <sup>1</sup>         | 11,009 | 798,373   |
| Mastercard, Inc. — Class <sup>1</sup> A              | 4,550  | 796,978   |
| Aflac, Inc. <sup>1</sup>                             | 18,187 | 795,863   |
| Brighthouse Financial, Inc.* <sup>1</sup>            | 15,479 | 795,621   |
| Capital One Financial Corp. <sup>1</sup>             | 8,272  | 792,623   |
| Chubb Ltd. <sup>1</sup>                              | 5,789  | 791,762   |
| Aon plc <sup>1</sup>                                 | 5,632  | 790,339   |
| Navient Corp. <sup>1</sup>                           | 60,152 | 789,194   |
| Arthur J Gallagher & Co. <sup>1</sup>                | 11,478 | 788,883   |
| CME Group, Inc. — Class <sup>1</sup> A               | 4,863  | 786,542   |
| American Express Co. <sup>1</sup>                    | 8,417  | 785,138   |
| Prudential Financial, Inc. <sup>1</sup>              | 7,558  | 782,631   |
| Comerica, Inc. <sup>1</sup>                          | 8,157  | 782,501   |
| BlackRock, Inc. — Class <sup>1</sup> A               | 1,444  | 782,244   |
| Berkshire Hathaway, Inc. — Class <sup>*B</sup>       | 3,915  | 780,964   |
| M&T Bank Corp. <sup>1</sup>                          | 4,236  | 780,949   |
| SunTrust Banks, Inc. <sup>1</sup>                    | 11,444 | 778,650   |
| JPMorgan Chase & Co. <sup>1</sup>                    | 7,063  | 776,718   |
| Northern Trust Corp. <sup>1</sup>                    | 7,531  | 776,672   |
| PNC Financial Services Group, Inc. <sup>1</sup>      | 5,132  | 776,164   |
| Goldman Sachs Group, Inc. <sup>1</sup>               | 3,079  | 775,477   |
| Unum Group <sup>1</sup>                              | 16,286 | 775,376   |
| BB&T Corp. <sup>1</sup>                              | 14,880 | 774,355   |
| Lincoln National Corp. <sup>1</sup>                  | 10,592 | 773,851   |
| Fifth Third Bancorp <sup>1</sup>                     | 24,370 | 773,747   |
| Leucadia National Corp. <sup>1</sup>                 | 34,028 | 773,456   |
| Willis Towers Watson plc <sup>1</sup>                | 5,079  | 772,973   |
| People's United Financial, Inc. <sup>1</sup>         | 41,375 | 772,057   |
| Zions Bancorporation <sup>1</sup>                    | 14,616 | 770,702   |
| Regions Financial Corp. <sup>1</sup>                 | 41,457 | 770,271   |
| Morgan Stanley <sup>1</sup>                          | 14,210 | 766,772   |
| Ameriprise Financial, Inc. <sup>1</sup>              | 5,174  | 765,441   |
| T. Rowe Price Group, Inc. <sup>1</sup>               | 7,089  | 765,399   |
| Hartford Financial Services Group, Inc. <sup>1</sup> | 14,853 | 765,227   |
| Discover Financial Services <sup>1</sup>             | 10,631 | 764,688   |
| Bank of America Corp. <sup>1</sup>                   | 25,480 | 764,145   |
| Cboe Global Markets, Inc. <sup>1</sup>               | 6,694  | 763,785   |
| Huntington Bancshares, Inc. <sup>1</sup>             | 50,527 | 762,958   |
| U.S. Bancorp <sup>1</sup>                            | 15,081 | 761,590   |
| State Street Corp. <sup>1</sup>                      | 7,590  | 756,951   |
| Citizens Financial Group, Inc.                       | 18,022 | 756,564   |
| Raymond James Financial, Inc. <sup>1</sup>           | 8,442  | 754,799   |

|  |        |            |
|--|--------|------------|
| Charles Schwab Corp. <sup>1</sup>          | 14,449 | 754,527    |
| Bank of New York Mellon Corp. <sup>1</sup> | 14,567 | 750,637    |
| Wells Fargo & Co. <sup>1</sup>             | 14,317 | 750,354    |
| Synchrony Financial <sup>1</sup>           | 22,363 | 749,831    |
| Alliance Data Systems Corp. <sup>1</sup>   | 3,485  | 741,817    |
| Citigroup, Inc. <sup>1</sup>               | 10,954 | 739,395    |
| SVB Financial Group*                       | 3,079  | 738,991    |
| KeyCorp <sup>1</sup>                       | 37,639 | 735,842    |
| Franklin Resources, Inc. <sup>1</sup>      | 20,605 | 714,581    |
| Total Financial                            |        | 81,531,419 |
| Consumer, Cyclical - 14.0%                 |        |            |
| Dollar General Corp. <sup>1</sup>          | 9,589  | 897,051    |
| Foot Locker, Inc. <sup>1</sup>             | 19,589 | 892,083    |
| PVH Corp. <sup>1</sup>                     | 5,827  | 882,383    |
| Ralph Lauren Corp. — Class <sup>1</sup> A  | 7,877  | 880,649    |

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Guggenheim Enhanced Equity Income Fund  
SCHEDULE OF INVESTMENTS (Unaudited)

March 29, 2018

|  | Shares | Value     |
|--|--------|-----------|
| COMMON STOCKS <sup>†</sup> - 98.2% (continued)     |        |           |
| Consumer, Cyclical - 14.0% (continued)             |        |           |
| Kohl's Corp <sup>!</sup>                           | 13,240 | \$867,352 |
| Ford Motor Co. <sup>1</sup>                        | 77,698 | 860,894   |
| Macy's, Inc <sup>!</sup>                           | 28,868 | 858,534   |
| Yum! Brands, Inc. <sup>1</sup>                     | 10,050 | 855,556   |
| Dollar Tree, Inc. <sup>*,1</sup>                   | 8,993  | 853,436   |
| Ross Stores, Inc. <sup>1</sup>                     | 10,826 | 844,211   |
| Michael Kors Holdings Ltd. <sup>*,1</sup>          | 13,578 | 842,922   |
| VF Corp. <sup>1</sup>                              | 11,329 | 839,705   |
| WW Grainger, Inc. <sup>1</sup>                     | 2,973  | 839,189   |
| Lowe's Companies, Inc <sup>!</sup>                 | 9,552  | 838,188   |
| Chipotle Mexican Grill, Inc. — Class <sup>*A</sup> | 2,588  | 836,209   |
| Walmart, Inc. <sup>1</sup>                         | 9,397  | 836,051   |
| Tapestry, Inc. <sup>1</sup>                        | 15,883 | 835,605   |
| Nike, Inc. — Class <sup>1B</sup>                   | 12,574 | 835,416   |
| DR Horton, Inc. <sup>1</sup>                       | 19,034 | 834,451   |
| Costco Wholesale Corp. <sup>1</sup>                | 4,421  | 833,049   |
| Advance Auto Parts, Inc. <sup>1</sup>              | 7,014  | 831,510   |
| McDonald's Corp <sup>!</sup>                       | 5,302  | 829,127   |
| CarMax, Inc. <sup>*,1</sup>                        | 13,354 | 827,147   |
| Ulta Beauty, Inc. <sup>*,1</sup>                   | 4,048  | 826,885   |
| Starbucks Corp. <sup>1</sup>                       | 14,261 | 825,569   |
| O'Reilly Automotive, Inc. <sup>*,1</sup>           | 3,328  | 823,281   |
| TJX Companies, Inc. <sup>1</sup>                   | 10,084 | 822,451   |
| Lennar Corp. — Class <sup>1A</sup>                 | 13,944 | 821,859   |
| Target Corp. <sup>1</sup>                          | 11,827 | 821,149   |
| AutoZone, Inc. <sup>*,1</sup>                      | 1,264  | 819,944   |
| PulteGroup, Inc. <sup>1</sup>                      | 27,753 | 818,436   |
| Home Depot, Inc. <sup>1</sup>                      | 4,577  | 815,804   |
| Delta Air Lines, Inc. <sup>1</sup>                 | 14,863 | 814,641   |
| BorgWarner, Inc. <sup>1</sup>                      | 16,169 | 812,169   |
| Carnival Corp. <sup>1</sup>                        | 12,356 | 810,307   |
| United Continental Holdings, Inc. <sup>*,1</sup>   | 11,652 | 809,465   |
| Genuine Parts Co. <sup>1</sup>                     | 9,001  | 808,650   |
| Nordstrom, Inc. <sup>1</sup>                       | 16,677 | 807,334   |
| Harley-Davidson, Inc. <sup>1</sup>                 | 18,798 | 806,058   |
| Hilton Worldwide Holdings, Inc. <sup>1</sup>       | 10,233 | 805,951   |
| Wynn Resorts Ltd. <sup>1</sup>                     | 4,414  | 804,937   |
| Tractor Supply Co. <sup>1</sup>                    | 12,759 | 804,072   |
| General Motors Co. <sup>1</sup>                    | 22,032 | 800,643   |
| Tiffany & Co. <sup>1</sup>                         | 8,193  | 800,128   |
| Southwest Airlines Co. <sup>1</sup>                | 13,965 | 799,915   |
| Wyndham Worldwide Corp. <sup>1</sup>               | 6,988  | 799,637   |
| PACCAR, Inc. <sup>1</sup>                          | 12,070 | 798,672   |
| LKQ Corp. <sup>*,1</sup>                           | 21,032 | 798,164   |



|   |        |         |
|---|--------|---------|
| Alaska Air Group, Inc. <sup>1</sup>                 | 12,866 | 797,177 |
| Leggett & Platt, Inc. <sup>1</sup>                  | 17,964 | 796,883 |
| MGM Resorts International                           | 22,661 | 793,588 |
| Marriott International, Inc. — Class <sup>1</sup> A | 5,818  | 791,132 |
| Best Buy Company, Inc. <sup>1</sup>                 | 11,293 | 790,397 |
| Mohawk Industries, Inc.* <sup>1</sup>               | 3,403  | 790,245 |
| Gap, Inc. <sup>1</sup>                              | 25,210 | 786,552 |
| Fastenal Co. <sup>1</sup>                           | 14,381 | 785,059 |
| Whirlpool Corp. <sup>1</sup>                        | 5,081  | 777,952 |
| Newell Brands, Inc. <sup>1</sup>                    | 30,516 | 777,548 |
| Royal Caribbean Cruises Ltd. <sup>1</sup>           | 6,584  | 775,200 |
| Walgreens Boots Alliance, Inc. <sup>1</sup>         | 11,809 | 773,135 |
| Norwegian Cruise Line Holdings Ltd.*                | 14,588 | 772,726 |

|   | Shares | Value      |
|---|--------|------------|
| COMMON STOCKS <sup>†</sup> - 98.2% (continued)            |        |            |
| Consumer, Cyclical - 14.0% (continued)                    |        |            |
| American Airlines Group, Inc. <sup>1</sup>                | 14,869 | \$772,593  |
| Goodyear Tire & Rubber Co. <sup>1</sup>                   | 28,998 | 770,767    |
| Hasbro, Inc. <sup>1</sup>                                 | 9,115  | 768,394    |
| Aptiv plc <sup>1</sup>                                    | 9,035  | 767,704    |
| Hanesbrands, Inc. <sup>1</sup>                            | 41,664 | 767,451    |
| L Brands, Inc. <sup>1</sup>                               | 19,728 | 753,807    |
| Darden Restaurants, Inc. <sup>1</sup>                     | 8,793  | 749,603    |
| Mattel, Inc. <sup>1</sup>                                 | 56,198 | 739,004    |
| Under Armour, Inc. — Class <sup>*A</sup>                  | 25,919 | 423,776    |
| Under Armour, Inc. — Class <sup>*C</sup>                  | 25,809 | 370,359    |
| Total Consumer, Cyclical                                  |        | 56,917,891 |
| Industrial - 13.5%  |        |            |
| TransDigm Group, Inc. <sup>1</sup>                        | 2,855  | 876,314    |
| Harris Corp. <sup>1</sup>                                 | 5,286  | 852,526    |
| CH Robinson Worldwide, Inc. <sup>1</sup>                  | 9,087  | 851,543    |
| Raytheon Co. <sup>1</sup>                                 | 3,881  | 837,597    |
| Northrop Grumman Corp. <sup>1</sup>                       | 2,384  | 832,302    |
| Cummins, Inc. <sup>1</sup>                                | 5,134  | 832,170    |
| Lockheed Martin Corp. <sup>1</sup>                        | 2,448  | 827,252    |
| Martin Marietta Materials, Inc. <sup>1</sup>              | 3,986  | 826,298    |
| L3 Technologies, Inc. <sup>1</sup>                        | 3,962  | 824,096    |
| Roper Technologies, Inc. <sup>1</sup>                     | 2,925  | 821,018    |
| Kansas City Southern <sup>1</sup>                         | 7,467  | 820,250    |
| Union Pacific Corp. <sup>1</sup>                          | 6,073  | 816,393    |
| Rockwell Collins, Inc. <sup>1</sup>                       | 6,049  | 815,708    |
| Allegion plc <sup>1</sup>                                 | 9,560  | 815,372    |
| Fluor Corp. <sup>1</sup>                                  | 14,246 | 815,156    |
| Expeditors International of Washington, Inc. <sup>1</sup> | 12,877 | 815,114    |
| Textron, Inc. <sup>1</sup>                                | 13,803 | 813,963    |
| Huntington Ingalls Industries, Inc. <sup>1</sup>          | 3,157  | 813,748    |
| Jacobs Engineering Group, Inc. <sup>1</sup>               | 13,712 | 811,065    |
| FedEx Corp. <sup>1</sup>                                  | 3,374  | 810,131    |
| FLIR Systems, Inc. <sup>1</sup>                           | 16,176 | 808,962    |
| Xylem, Inc. <sup>1</sup>                                  | 10,489 | 806,814    |

|  |        |         |
|--|--------|---------|
| Garmin Ltd. <sup>1</sup>                           | 13,669 | 805,514 |
| Fortive Corp. <sup>1</sup>                         | 10,386 | 805,123 |
| Waste Management, Inc. <sup>1</sup>                | 9,560  | 804,187 |
| AMETEK, Inc. <sup>1</sup>                          | 10,581 | 803,839 |
| J.B. Hunt Transport Services, Inc. <sup>1</sup>    | 6,845  | 801,892 |
| Snap-on, Inc. <sup>1</sup>                         | 5,435  | 801,880 |
| Republic Services, Inc. — Class <sup>1</sup> A     | 12,100 | 801,383 |
| Eaton Corporation plc <sup>1</sup>                 | 10,027 | 801,258 |
| CSX Corp. <sup>1</sup>                             | 14,374 | 800,775 |
| General Dynamics Corp. <sup>1</sup>                | 3,625  | 800,762 |
| Sealed Air Corp. <sup>1</sup>                      | 18,672 | 798,975 |
| Stanley Black & Decker, Inc. <sup>1</sup>          | 5,211  | 798,325 |
| WestRock Co. <sup>1</sup>                          | 12,430 | 797,633 |
| Dover Corp. <sup>1</sup>                           | 8,119  | 797,448 |
| AO Smith Corp. <sup>1</sup>                        | 12,538 | 797,291 |
| PerkinElmer, Inc. <sup>1</sup>                     | 10,524 | 796,877 |
| Ingersoll-Rand plc <sup>1</sup>                    | 9,301  | 795,329 |
| Masco Corp. <sup>1</sup>                           | 19,625 | 793,635 |
| Flowsolve Corp. <sup>1</sup>                       | 18,291 | 792,549 |
| Ball Corp. <sup>1</sup>                            | 19,940 | 791,818 |
| Pentair plc <sup>1</sup>                           | 11,608 | 790,853 |
| United Parcel Service, Inc. — Class <sup>1</sup> B | 7,553  | 790,497 |

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Guggenheim Enhanced Equity Income Fund  
SCHEDULE OF INVESTMENTS (Unaudited)

March 29, 2018

|   | Shares | Value      |
|---|--------|------------|
| COMMON STOCKS <sup>†</sup> - 98.2% (continued)              |        |            |
| Industrial - 13.5% (continued)                              |        |            |
| Emerson Electric Co. <sup>1</sup>                           | 11,536 | \$787,909  |
| TE Connectivity Ltd. <sup>1</sup>                           | 7,883  | 787,512    |
| Vulcan Materials Co. <sup>1</sup>                           | 6,878  | 785,261    |
| Agilent Technologies, Inc. <sup>1</sup>                     | 11,721 | 784,135    |
| Packaging Corporation of America                            | 6,956  | 783,941    |
| United Technologies Corp. <sup>1</sup>                      | 6,218  | 782,349    |
| Honeywell International, Inc. <sup>1</sup>                  | 5,406  | 781,221    |
| Waters Corp. <sup>*,1</sup>                                 | 3,919  | 778,509    |
| Mettler-Toledo International, Inc. <sup>*,1</sup>           | 1,353  | 778,016    |
| Norfolk Southern Corp. <sup>1</sup>                         | 5,728  | 777,748    |
| Amphenol Corp. — Class <sup>1</sup> A                       | 9,019  | 776,807    |
| Corning, Inc. <sup>1</sup>                                  | 27,855 | 776,597    |
| Caterpillar, Inc. <sup>1</sup>                              | 5,268  | 776,398    |
| Fortune Brands Home & Security, Inc. <sup>1</sup>           | 13,125 | 772,931    |
| Deere & Co. <sup>1</sup>                                    | 4,964  | 771,008    |
| Boeing Co. <sup>1</sup>                                     | 2,351  | 770,846    |
| Rockwell Automation, Inc. <sup>1</sup>                      | 4,408  | 767,874    |
| Illinois Tool Works, Inc. <sup>1</sup>                      | 4,895  | 766,851    |
| Parker-Hannifin Corp. <sup>1</sup>                          | 4,468  | 764,162    |
| Arconic, Inc. <sup>1</sup>                                  | 33,096 | 762,532    |
| Johnson Controls International plc <sup>1</sup>             | 21,632 | 762,312    |
| Acuity Brands, Inc. <sup>1</sup>                            | 5,460  | 759,977    |
| 3M Co. <sup>1</sup>   | 3,454  | 758,222    |
| Stericycle, Inc. <sup>*,1</sup>                             | 12,892 | 754,569    |
| General Electric Co. <sup>1</sup>                           | 55,803 | 752,224    |
| Total Industrial  |        | 55,031,546 |
| Technology - 9.1%   |        |            |
| CSRA, Inc. <sup>1</sup>                                     | 20,550 | 847,276    |
| Intel Corp. <sup>1</sup>                                    | 15,974 | 831,926    |
| Intuit, Inc. <sup>1</sup>                                   | 4,705  | 815,612    |
| Adobe Systems, Inc. <sup>*,1</sup>                          | 3,770  | 814,622    |
| Seagate Technology plc <sup>1</sup>                         | 13,851 | 810,561    |
| Citrix Systems, Inc. <sup>*,1</sup>                         | 8,729  | 810,051    |
| International Business Machines Corp. <sup>1</sup>          | 5,233  | 802,899    |
| Fiserv, Inc. <sup>*,1</sup>                                 | 11,249 | 802,166    |
| Analog Devices, Inc. <sup>1</sup>                           | 8,801  | 802,035    |
| Xerox Corp. <sup>1</sup>                                    | 27,864 | 801,926    |
| Red Hat, Inc. <sup>*,1</sup>                                | 5,362  | 801,673    |
| Fidelity National Information Services, Inc. <sup>1</sup>   | 8,273  | 796,690    |
| Micron Technology, Inc. <sup>*,1</sup>                      | 15,272 | 796,282    |
| Accenture plc — Class <sup>1</sup> A                        | 5,162  | 792,367    |
| Cognizant Technology Solutions Corp. — Class <sup>1</sup> A | 9,841  | 792,201    |
| Xilinx, Inc. <sup>1</sup>                                   | 10,941 | 790,378    |
| Microsoft Corp. <sup>1</sup>                                | 8,635  | 788,116    |

|   |        |         |
|---|--------|---------|
| NetApp, Inc. <sup>1</sup>               | 12,775 | 788,090 |
| NVIDIA Corp. <sup>1</sup>               | 3,398  | 786,943 |
| Electronic Arts, Inc.* <sup>1</sup>     | 6,488  | 786,605 |
| DXC Technology Co. <sup>1</sup>         | 7,812  | 785,340 |
| IPG Photonics Corp.* <sup>1</sup>       | 3,344  | 780,423 |
| Akamai Technologies, Inc.* <sup>1</sup> | 10,959 | 777,870 |
| Apple, Inc. <sup>1</sup>                | 4,632  | 777,157 |
| Texas Instruments, Inc. <sup>1</sup>    | 7,475  | 776,578 |
| Broadcom Ltd. <sup>1</sup>              | 3,285  | 774,110 |
| Synopsys, Inc.* <sup>1</sup>            | 9,291  | 773,383 |

|  | Shares | Value      |
|--|--------|------------|
| COMMON STOCKS <sup>†</sup> - 98.2% (continued) |        |            |
| Technology - 9.1% (continued)                  |        |            |
| Western Digital Corp. <sup>1</sup>             | 8,375  | \$772,761  |
| Cadence Design Systems, Inc.*                  | 21,011 | 772,574    |
| Paychex, Inc. <sup>1</sup>                     | 12,533 | 771,907    |
| Microchip Technology, Inc. <sup>1</sup>        | 8,424  | 769,617    |
| Hewlett Packard Enterprise Co. <sup>1</sup>    | 43,513 | 763,218    |
| ANSYS, Inc.*                                   | 4,870  | 763,080    |
| CA, Inc. <sup>1</sup>                          | 22,460 | 761,394    |
| salesforce.com, Inc.* <sup>1</sup>             | 6,543  | 760,951    |
| Lam Research Corp. <sup>1</sup>                | 3,706  | 752,911    |
| Applied Materials, Inc. <sup>1</sup>           | 13,532 | 752,514    |
| Autodesk, Inc.* <sup>1</sup>                   | 5,982  | 751,220    |
| KLA-Tencor Corp. <sup>1</sup>                  | 6,881  | 750,098    |
| Cerner Corp.* <sup>1</sup>                     | 12,844 | 744,952    |
| HP, Inc. <sup>1</sup>                          | 33,821 | 741,356    |
| Skyworks Solutions, Inc. <sup>1</sup>          | 7,341  | 736,009    |
| QUALCOMM, Inc. <sup>1</sup>                    | 13,227 | 732,908    |
| Oracle Corp. <sup>1</sup>                      | 15,739 | 720,059    |
| Activision Blizzard, Inc. <sup>1</sup>         | 10,658 | 718,989    |
| Advanced Micro Devices, Inc.*                  | 71,257 | 716,133    |
| Take-Two Interactive Software, Inc.*           | 7,149  | 699,029    |
| Qorvo, Inc.* <sup>1</sup>                      | 9,750  | 686,887    |
| Total Technology                               |        | 37,141,847 |
| Energy - 6.3%                                  |        |            |
| Apache Corp. <sup>1</sup>                      | 23,604 | 908,282    |
| ConocoPhillips <sup>1</sup>                    | 15,142 | 897,769    |
| Marathon Oil Corp. <sup>1</sup>                | 54,777 | 883,553    |
| Newfield Exploration Co.* <sup>1</sup>         | 35,674 | 871,159    |
| Hess Corp. <sup>1</sup>                        | 17,204 | 870,866    |
| Marathon Petroleum Corp. <sup>1</sup>          | 11,872 | 867,962    |
| Anadarko Petroleum Corp. <sup>1</sup>          | 14,366 | 867,850    |
| EOG Resources, Inc. <sup>1</sup>               | 8,110  | 853,740    |
| Occidental Petroleum Corp. <sup>1</sup>        | 13,094 | 850,586    |
| Cimarex Energy Co. <sup>1</sup>                | 8,975  | 839,163    |
| Pioneer Natural Resources Co. <sup>1</sup>     | 4,860  | 834,851    |
| Exxon Mobil Corp. <sup>1</sup>                 | 11,182 | 834,289    |
| Phillips 66 <sup>1</sup>                       | 8,692  | 833,737    |
| Halliburton Co. <sup>1</sup>                   | 17,742 | 832,809    |

|  |        |            |
|--|--------|------------|
| Helmerich & Payne, Inc. <sup>1</sup>               | 12,463 | 829,537    |
| ONEOK, Inc. <sup>1</sup>                           | 14,547 | 828,015    |
| Andeavor <sup>1</sup>                              | 8,161  | 820,670    |
| Valero Energy Corp. <sup>1</sup>                   | 8,839  | 819,994    |
| Concho Resources, Inc. *. <sup>1</sup>             | 5,439  | 817,645    |
| National Oilwell Varco, Inc. <sup>1</sup>          | 22,102 | 813,575    |
| Noble Energy, Inc. <sup>1</sup>                    | 26,824 | 812,767    |
| Chevron Corp. <sup>1</sup>                         | 7,112  | 811,053    |
| Devon Energy Corp. <sup>1</sup>                    | 25,480 | 810,009    |
| TechnipFMC plc <sup>1</sup>                        | 27,086 | 797,683    |
| Schlumberger Ltd. <sup>1</sup>                     | 12,121 | 785,198    |
| Cabot Oil & Gas Corp. — Class <sup>1</sup> A       | 32,668 | 783,379    |
| Range Resources Corp. <sup>1</sup>                 | 52,967 | 770,140    |
| Kinder Morgan, Inc. <sup>1</sup>                   | 51,053 | 768,858    |
| Baker Hughes, a GE Co. <sup>1</sup>                | 27,569 | 765,591    |
| Equities Corp. <sup>1</sup>                        | 15,898 | 755,314    |
| Williams Companies, Inc. <sup>1</sup>              | 29,775 | 740,207    |
| Total Energy                                       |        | 25,576,251 |
| Utilities - 5.9%                                   |        |            |
| Edison International <sup>1</sup>                  | 14,040 | 893,786    |
| Public Service Enterprise Group, Inc. <sup>1</sup> | 17,719 | 890,203    |

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Guggenheim Enhanced Equity Income Fund  
SCHEDULE OF INVESTMENTS (Unaudited)

March 29, 2018

|  | Shares | Value      |
|--|--------|------------|
| COMMON STOCKS <sup>†</sup> - 98.2% (continued)     |        |            |
| Utilities - 5.9% (continued)                       |        |            |
| CMS Energy Corp. <sup>1</sup>                      | 19,452 | \$880,981  |
| Alliant Energy Corp. <sup>1</sup>                  | 21,537 | 880,002    |
| NextEra Energy, Inc. <sup>1</sup>                  | 5,385  | 879,532    |
| Xcel Energy, Inc. <sup>1</sup>                     | 19,263 | 876,081    |
| Ameren Corp. <sup>1</sup>                          | 15,441 | 874,424    |
| AES Corp. <sup>1</sup>                             | 76,839 | 873,660    |
| PG&E Corp. <sup>1</sup>                            | 19,836 | 871,396    |
| American Electric Power Company, Inc. <sup>1</sup> | 12,699 | 871,024    |
| Pinnacle West Capital Corp. <sup>1</sup>           | 10,915 | 871,017    |
| FirstEnergy Corp. <sup>1</sup>                     | 25,534 | 868,411    |
| NiSource, Inc. <sup>1</sup>                        | 36,311 | 868,196    |
| Exelon Corp. <sup>1</sup>                          | 22,232 | 867,270    |
| DTE Energy Co. <sup>1</sup>                        | 8,293  | 865,789    |
| Consolidated Edison, Inc. <sup>1</sup>             | 11,080 | 863,575    |
| WEC Energy Group, Inc. <sup>1</sup>                | 13,769 | 863,316    |
| Eversource Energy <sup>1</sup>                     | 14,565 | 858,170    |
| PPL Corp. <sup>1</sup>                             | 30,272 | 856,395    |
| NRG Energy, Inc. <sup>1</sup>                      | 28,023 | 855,542    |
| Entergy Corp. <sup>1</sup>                         | 10,858 | 855,393    |
| Southern Co. <sup>1</sup>                          | 19,051 | 850,818    |
| Sempra Energy <sup>1</sup>                         | 7,643  | 850,055    |
| Duke Energy Corp. <sup>1</sup>                     | 10,951 | 848,374    |
| CenterPoint Energy, Inc. <sup>1</sup>              | 30,730 | 842,002    |
| American Water Works Company, Inc. <sup>1</sup>    | 10,247 | 841,586    |
| SCANA Corp. <sup>1</sup>                           | 21,306 | 800,040    |
| Dominion Energy, Inc. <sup>1</sup>                 | 11,441 | 771,467    |
| Total Utilities                                    |        | 24,088,505 |
| Communications - 5.6%                              |        |            |
| Time Warner, Inc. <sup>1</sup>                     | 8,752  | 827,764    |
| Omnicom Group, Inc. <sup>1</sup>                   | 11,308 | 821,753    |
| CBS Corp. — Class <sup>1</sup> B                   | 15,977 | 821,058    |
| VeriSign, Inc. <sup>*,1</sup>                      | 6,921  | 820,554    |
| Expedia Group, Inc. <sup>1</sup>                   | 7,429  | 820,236    |
| F5 Networks, Inc. <sup>*,1</sup>                   | 5,653  | 817,480    |
| Verizon Communications, Inc. <sup>1</sup>          | 17,010 | 813,418    |
| Motorola Solutions, Inc. <sup>1</sup>              | 7,642  | 804,703    |
| Interpublic Group of Companies, Inc. <sup>1</sup>  | 34,839 | 802,342    |
| AT&T, Inc. <sup>1</sup>                            | 22,502 | 802,196    |
| Walt Disney Co. <sup>1</sup>                       | 7,960  | 799,503    |
| Booking Holdings, Inc. <sup>*,1</sup>              | 384    | 798,870    |
| TripAdvisor, Inc. <sup>*,1</sup>                   | 19,375 | 792,244    |
| Viacom, Inc. — Class <sup>1</sup> B                | 25,480 | 791,409    |
| Cisco Systems, Inc. <sup>1</sup>                   | 18,375 | 788,104    |
| DISH Network Corp. — Class <sup>*,1</sup> A        | 20,454 | 775,002    |

|   |        |         |
|---|--------|---------|
| Symantec Corp. <sup>1</sup>                           | 29,935 | 773,820 |
| Juniper Networks, Inc. <sup>1</sup>                   | 31,544 | 767,465 |
| Comcast Corp. — Class <sup>1</sup> A                  | 22,453 | 767,219 |
| eBay, Inc.* <sup>1</sup>                              | 19,030 | 765,767 |
| Amazon.com, Inc.* <sup>1</sup>                        | 528    | 764,195 |
| CenturyLink, Inc. <sup>1</sup>                        | 46,471 | 763,519 |
| Charter Communications, Inc. — Class* <sup>A</sup>    | 2,398  | 746,306 |
| Netflix, Inc.* <sup>1</sup>                           | 2,515  | 742,805 |
| Facebook, Inc. — Class* <sup>A</sup>                  | 4,501  | 719,215 |
| News Corp. — Class <sup>1</sup> A                     | 38,223 | 603,923 |
| Twenty-First Century Fox, Inc. — Class <sup>1</sup> A | 15,661 | 574,602 |
| Discovery, Inc. — Class* <sup>C</sup>                 | 24,000 | 468,480 |

|   | Shares    | Value       |
|---|-----------|-------------|
| COMMON STOCKS <sup>‡</sup> - 98.2% (continued)                                |           |             |
| Communications - 5.6% (continued)   |           |             |
| Alphabet, Inc. — Class* <sup>C</sup>  | 361       | \$372,476   |
| Alphabet, Inc. — Class* <sup>A</sup>  | 357       | 370,259     |
| Discovery, Inc. — Class* <sup>A</sup>   | 12,151    | 260,396     |
| Twenty-First Century Fox, Inc. — Class <sup>1</sup> B                         | 6,525     | 237,314     |
| News Corp. — Class <sup>1</sup> B   | 12,153    | 195,663     |
| Total Communications  |           | 22,790,060  |
| Basic Materials - 3.2%  |           |             |
| Newmont Mining Corp. <sup>1</sup>   | 22,108    | 863,760     |
| International Flavors & Fragrances, Inc. <sup>1</sup>                         | 5,912     | 809,412     |
| International Paper Co. <sup>1</sup>  | 15,092    | 806,366     |
| Eastman Chemical Co. <sup>1</sup>   | 7,628     | 805,364     |
| Freeport-McMoRan, Inc. <sup>1</sup>   | 45,236    | 794,796     |
| PPG Industries, Inc. <sup>1</sup>   | 7,086     | 790,798     |
| Monsanto Co. <sup>1</sup>   | 6,750     | 787,658     |
| LyondellBasell Industries N.V. — Class <sup>1</sup> A                         | 7,425     | 784,674     |
| Sherwin-Williams Co. <sup>1</sup>   | 1,979     | 776,005     |
| Air Products & Chemicals, Inc. <sup>1</sup>                                   | 4,873     | 774,953     |
| FMC Corp. <sup>1</sup>  | 9,978     | 764,015     |
| Albemarle Corp. <sup>1</sup>  | 8,193     | 759,819     |
| Nucor Corp. <sup>1</sup>  | 12,413    | 758,310     |
| CF Industries Holdings, Inc. <sup>1</sup>                                     | 20,089    | 757,958     |
| Praxair, Inc. <sup>1</sup>  | 5,207     | 751,370     |
| DowDuPont, Inc. <sup>1</sup>  | 11,542    | 735,341     |
| Mosaic Co. <sup>1</sup>   | 29,511    | 716,527     |
| Total Basic Materials   |           | 13,237,126  |
| Total Common Stocks<br>(Cost \$380,008,367)                                   |           | 400,493,852 |
| EXCHANGE-TRADED FUNDS <sup>‡</sup> - 45.2%                                    |           |             |
| PowerShares QQQ Trust Series 1 <sup>1,3</sup>                                 | 385,691   | 61,760,700  |
| SPDR S&P 500 ETF Trust <sup>1,3</sup>   | 233,530   | 61,453,420  |
| iShares Russell 2000 Index ETF <sup>1,3</sup>                                 | 403,993   | 61,338,257  |
| Total Exchange-Traded Funds<br>(Cost \$159,196,009)                           |           | 184,552,377 |
| MONEY MARKET FUND <sup>‡</sup> - 1.7%   |           |             |
| Dreyfus Treasury Prime Cash Management Institutional Class 1.46% <sup>2</sup> | 7,106,672 | 7,106,672   |

|  |               |
|--|---------------|
| Total Money Market Fund<br>(Cost \$7,106,672)      | 7,106,672     |
| Total Investments - 145.1%<br>(Cost \$546,311,048) | \$592,152,901 |

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|   | Contracts | Value          |
|---|-----------|----------------|
| OPTIONS WRITTEN <sup>†</sup> - (2.4)%   |           |                |
| Call options on:  |           |                |
| BNP Paribas Russell 2000 Index Expiring April 2018 with strike price of \$1,515.00<br>(Notional Value \$122,812,988)* | 803       | \$(2,718,155 ) |
| BNP Paribas S&P 500 Index Expiring April 2018 with strike price of \$2,610.00 (Notional<br>Value \$123,064,542)*      | 466       | (2,905,510 )   |
| BNP Paribas NASDAQ-100 Index Expiring April 2018 with strike price of \$6,470.00<br>(Notional Value \$123,725,169)*   | 188       | (4,115,320 )   |
| Total Call Options Written<br>(Premiums received \$9,316,124)   |           | \$(9,738,985 ) |
| Other Assets & Liabilities, net - (42.7)%   |           | (174,253,416)  |
| Total Net Assets - 100.0%   |           | \$408,160,500  |

\*Non-income producing security.

<sup>†</sup> Value determined based on Level 1 inputs — See Note 3.

<sup>1</sup> All or a portion of these securities have been physically segregated in connection with borrowings. As of March 29, 2018, the total market value of segregated securities was \$335,430,315.

<sup>2</sup> Rate indicated is the 7 day yield as of March 29, 2018.

<sup>3</sup> Security represents cover for outstanding options written.

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 29, 2018 (See Note 3 in the Notes to Schedule of Investments):

| Investments in Securities (Assets) | Level 1<br>Quoted<br>Prices | Level 2<br>Significant<br>Observable<br>Inputs | Level 3<br>Significant<br>Unobservable<br>Inputs | Total         |
|------------------------------------|-----------------------------|--|--|---------------|
| Common Stocks                      | \$400,493,852               | \$ —   | \$ —   | \$400,493,852 |
| Exchange-Traded Funds              | 184,552,377                 | —  | —  | 184,552,377   |
| Money Market Fund                  | 7,106,672                   | —  | —  | 7,106,672     |
| Total Assets                       | \$592,152,901               | \$ —   | \$ —   | \$592,152,901 |

  

| Investments in Securities (Liabilities) | Level 1<br>Quoted<br>Prices | Level 2<br>Significant<br>Observable<br>Inputs | Level 3<br>Significant<br>Unobservable<br>Inputs | Total       |
|---|-----------------------------|--|--|-------------|
| Options Written                         | \$9,738,985                 | \$ —   | \$ —   | \$9,738,985 |
| Total Liabilities                       | \$9,738,985                 | \$ —   | \$ —   | \$9,738,985 |

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 March 29, 2018, there were no transfers between levels.

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NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)

Note 1 – Organization and Significant Accounting Policies

Organization

Guggenheim Enhanced Equity Income Fund (the “Fund” or “GPM”) 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” or the “Advisor”) provides advisory services. Guggenheim Funds Distributors, LLC (“GFD”) acts as principal underwriter for the Fund. GFIA and GFD are affiliated entities.

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

Significant Accounting Policies

March 29, 2018 represents the last day during the Fund’s quarterly period on which the New York Stock Exchange (“NYSE”) was open for trading. The Fund’s Schedule of Investments has been presented through that date to maintain consistency with the Fund’s net asset value (“NAV”) calculations used for shareholder transactions.

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 (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.

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## NOTES TO FINANCIAL STATEMENTS (Unaudited)

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.

Exchange-traded options are valued at the mean between the bid and ask prices on the principal exchange on which they are traded.

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, subject to review and approval by the Valuation Committee, pursuant to 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.

### Note 2 – Derivatives

As part of its investment strategy, the Fund utilizes derivative instruments. These investments involve, to varying degrees, elements of market risk. 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 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 utilized 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.

**Speculation:** 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 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 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.

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## NOTES TO FINANCIAL STATEMENTS (Unaudited)

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.

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.

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

### 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.

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 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 March 29, 2018, 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                                   | Tax Cost      | Tax<br>Unrealized<br>Gain | Tax<br>Unrealized<br>Loss | Net<br>Unrealized<br>Gain |
|--|---------------|---------------------------|---------------------------|---------------------------|
| Guggenheim Enhanced Equity Income Fund | \$538,249,370 | \$68,818,838              | \$(24,654,292)            | \$44,164,546              |

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OTHER INFORMATION (Unaudited)

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Sector Classification

Information in the “Schedule of Investments” is categorized by sectors using sector-level classifications used by Bloomberg Industry Classification System, a widely recognized industry classification system provider. In the Fund’s registration statement, the Fund has investment policies relating to concentration in specific industries. For purposes of these investment policies, the Fund usually classifies 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.

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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.

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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/ Brian E. Binder  
Name: Brian E. Binder  
Title: President and Chief Executive Officer

Date: May 29, 2018

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/ Brian E. Binder  
Name: Brian E. Binder  
Title: President and Chief Executive Officer

Date: May 29, 2018

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

Date: May 29, 2018