

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	