

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 811-22584

Guggenheim Equal Weight Enhanced Equity Income Fund

(Exact name of registrant as specified in charter)

227 W. Monroe Street, Chicago, IL 60606

(Address of principal executive offices) (Zip code)

Amy J. Lee

227 W. Monroe Street, Chicago, IL 60606

(Name and address of agent for service)

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

Date of fiscal year end: December 31

Date of reporting period: January 1, 2015 – March 31, 2015

Item 1. Schedule of Investments.
Attached hereto.

Guggenheim Equal Weight Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2015

	Shares		Value
COMMON STOCKS¹ - 127.0%			
Consumer, Non-cyclical - 25.3%			
Kraft Foods Group, Inc. ^{1,*}	7,324	\$	638,030
General Mills, Inc. ¹	8,658		490,043
ADT Corp. ¹	11,761		488,317
ConAgra Foods, Inc. ¹	13,303		485,959
McCormick & Company, Inc. ¹	6,273		483,711
AmerisourceBergen Corp. — Class A ¹	4,254		483,552
Humana, Inc. ¹	2,712		482,790
Moody's Corp. ¹	4,649		482,565
Boston Scientific Corp. ^{1,*}	27,183		482,498
Western Union Co. ¹	23,143		481,606
Express Scripts Holding Co. ^{1,*}	5,549		481,487
Kellogg Co. ¹	7,265		479,127
Coca-Cola Enterprises, Inc. ¹	10,789		476,873
Cigna Corp. ¹	3,674		475,563
Edwards Lifesciences Corp. ^{1,*}	3,336		475,246
Regeneron Pharmaceuticals, Inc. ^{1,*}	1,051		474,505
Quest Diagnostics, Inc. ¹	6,169		474,088
HCA Holdings, Inc.	6,288		473,047
Tenet Healthcare Corp. ¹	9,548		472,721
Mondelez International, Inc. — Class A ¹	13,084		472,202
JM Smucker Co. ¹	4,067		470,674
Eli Lilly & Co. ¹	6,460		469,320
United Rentals, Inc. [*]	5,143		468,836
Amgen, Inc. ¹	2,927		467,881
Estee Lauder Companies, Inc. — Class A ¹	5,607		466,278
Universal Health Services, Inc. — Class B	3,958		465,896
Quanta Services, Inc. ^{1*}	16,318		465,553
Anthem, Inc. ¹	3,010		464,774
Hormel Foods Corp. ¹	8,172		464,578
Endo International plc [*]	5,170		463,749
Campbell Soup Co. ¹	9,960		463,638
UnitedHealth Group, Inc. ¹	3,918		463,460
Cardinal Health, Inc. ¹	5,124		462,543
Henry Schein, Inc. [*]	3,311		462,281
Archer-Daniels-Midland Co. ¹	9,752		462,245
Tyson Foods, Inc. — Class A ¹	12,066		462,128
Aetna, Inc. ¹	4,338		462,127
Intuitive Surgical, Inc. ^{1,*}	915		462,102
Dr Pepper Snapple Group ¹	5,888		462,090
Pfizer, Inc. ¹	13,280		462,011
Merck & Company, Inc. ¹	8,034		461,794
Monster Beverage Corp. ^{1,*}	3,333		461,271
Biogen, Inc. ^{1,*}	1,092		461,086
Mallinckrodt plc ^{1,*}	3,638		460,753
Medtronic plc ¹	5,904		460,453
Brown-Forman Corp. — Class B ¹	5,094		460,243
Laboratory Corporation of America Holdings ^{1,*}	3,649		460,102
Avery Dennison Corp. ¹	8,681		459,312
Baxter International, Inc. ¹	6,703		459,156
Coca-Cola Co. ¹	11,313		458,742
Clorox Co. ¹	4,151		458,229
Equifax, Inc. ¹	4,926		458,118
Johnson & Johnson ¹	4,551		457,831
COMMON STOCKS¹ - 127.0% (continued)			
Consumer, Non-cyclical - 25.3% (continued)			
PepsiCo, Inc. ¹	4,787	\$	457,733
Colgate-Palmolive Co. ¹	6,595		457,297
Becton Dickinson and Co. ¹	3,184		457,171
Kimberly-Clark Corp. ¹	4,268		457,145
Mead Johnson Nutrition Co. — Class A ¹	4,542		456,607
Zimmer Holdings, Inc. ¹	3,884		456,448
Stryker Corp. ¹	4,946		456,269
Hershey Co. ¹	4,521		456,214
CR Bard, Inc. ¹	2,725		456,029
AbbVie, Inc. ¹	7,785		455,734
H&R Block, Inc. ¹	14,194		455,202
Varian Medical Systems, Inc. ¹	4,834		454,831
McKesson Corp. ¹	2,010		454,662
DENTSPLY International, Inc. ¹	8,934		454,651
Total System Services, Inc. ¹	11,913		454,481
Patterson Companies, Inc. ¹	9,310		454,235
DaVita HealthCare Partners, Inc. ^{1,*}	5,587		454,111
Robert Half International, Inc. ¹	7,499		453,839
Kroger Co. ¹	5,914		453,368
Hospira, Inc. ^{1,*}	5,157		452,991
Procter & Gamble Co. ¹	5,518		452,145
Constellation Brands, Inc. — Class A ¹	3,878		450,662

Automatic Data Processing, Inc. ^{1,*}	5,257	450,209
Zoetis, Inc.	9,720	449,939
Danaher Corp. ¹	5,299	449,885
Actavis plc ^{1,*}	1,510	449,510
Perrigo Company plc ¹	2,713	449,137
Mylan N.V. ¹	7,555	448,389
Molson Coors Brewing Co. — Class B ¹	6,015	447,817
McGraw Hill Financial, Inc. ¹	4,329	447,619
Cintas Corp. ¹	5,469	446,434
Abbott Laboratories ¹	9,631	446,204
St. Jude Medical, Inc. ¹	6,812	445,505
Reynolds American, Inc. ¹	6,462	445,296
Gilead Sciences, Inc. ^{1,*}	4,533	444,823
MasterCard, Inc. — Class A ¹	5,145	444,477
Alexion Pharmaceuticals, Inc. ^{1,*}	2,552	442,262
Celgene Corp. ^{1,*}	3,835	442,099
Sysco Corp. ¹	11,706	441,667
Lorillard, Inc. ¹	6,745	440,786
Altria Group, Inc. ¹	8,786	439,476
Philip Morris International, Inc. ¹	5,815	438,044
Bristol-Myers Squibb Co. ¹	6,752	435,504
Whole Foods Market, Inc. ¹	8,329	433,774
Vertex Pharmaceuticals, Inc. [*]	3,641	429,529
Keurig Green Mountain, Inc. ¹	3,621	404,574
Total Consumer, Non-cyclical		45,647,968
Financial - 21.1%		
CBRE Group, Inc. — Class A ^{1,*}	13,072	506,017
HCP, Inc. ¹	11,234	485,421
Simon Property Group, Inc. ¹	2,454	480,101
Vornado Realty Trust ¹	4,269	478,127
Navient Corp. ¹	23,419	476,108
Public Storage ¹	2,391	471,362

Guggenheim Equal Weight Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2015

	Shares		Value
COMMON STOCKS¹ - 127.0% (continued)			
Financial - 21.1% (continued)			
Ventas, Inc. ¹	6,440	\$	470,249
Boston Properties, Inc. ¹	3,320		466,393
Plum Creek Timber Company, Inc. ¹	10,730		466,218
Health Care REIT, Inc. ¹	6,018		465,552
Kimco Realty Corp. ¹	17,339		465,552
Aflac, Inc. ¹	7,267		465,161
Progressive Corp. ¹	17,045		463,624
Hudson City Bancorp, Inc. ¹	44,223		463,457
Prologis, Inc. ¹	10,636		463,304
Apartment Investment & Management Co. — Class A ¹	11,764		463,032
Torchmark Corp. ¹	8,428		462,866
Allstate Corp. ¹	6,491		461,964
Loews Corp. ¹	11,308		461,706
AvalonBay Communities, Inc. ¹	2,645		460,891
E*TRADE Financial Corp. ^{1,*}	16,140		460,878
Affiliated Managers Group ^{1,*}	2,141		459,844
Intercontinental Exchange, Inc. ¹	1,971		459,775
Principal Financial Group, Inc. ¹	8,946		459,556
XL Group plc — Class A ¹	12,476		459,117
M&T Bank Corp. ¹	3,606		457,962
Unum Group ¹	13,571		457,750
NASDAQ OMX Group, Inc. ¹	8,985		457,696
Travelers Companies, Inc. ¹	4,231		457,498
Equity Residential ¹	5,862		456,415
People's United Financial, Inc. ¹	29,951		455,255
Chubb Corp. ¹	4,501		455,051
SL Green Realty Corp.	3,544		454,979
Essex Property Trust, Inc. ¹	1,976		454,282
Charles Schwab Corp. ¹	14,882		453,008
Cincinnati Financial Corp. ¹	8,501		452,933
Assurant, Inc. ¹	7,375		452,899
Weyerhaeuser Co. ¹	13,657		452,730
Berkshire Hathaway, Inc. — Class B ^{1,*}	3,136		452,588
BB&T Corp. ¹	11,604		452,440
State Street Corp. ¹	6,151		452,283
Marsh & McLennan Companies, Inc. ¹	8,047		451,357
American Tower Corp. - Class A ¹	4,791		451,073
ACE Ltd. ¹	4,041		450,531
Lincoln National Corp. ¹	7,833		450,084
General Growth Properties, Inc. ¹	15,228		449,987
BlackRock, Inc. — Class A ¹	1,228		449,253
Hartford Financial Services Group, Inc. ¹	10,738		449,063
Genworth Financial, Inc. — Class A ¹	61,431		449,061
Huntington Bancshares, Inc. ¹	40,604		448,675
JPMorgan Chase & Co. ¹	7,402		448,414
Goldman Sachs Group, Inc. ¹	2,385		448,308
Aon plc ¹	4,661		448,015
American International Group, Inc. ¹	8,165		447,360
Prudential Financial, Inc. ¹	5,564		446,845
Iron Mountain, Inc. ¹	12,246		446,734
Fifth Third Bancorp ¹	23,664		446,066
Visa, Inc. — Class A ¹	6,814		445,704
Legg Mason, Inc. ¹	8,066		445,243

	Shares		Value
COMMON STOCKS¹ - 127.0% (continued)			
Financial - 21.1% (continued)			
U.S. Bancorp ¹	10,194	\$	445,172
T. Rowe Price Group, Inc. ¹	5,494		444,904
Capital One Financial Corp. ¹	5,644		444,860
MetLife, Inc. ¹	8,793		444,486
Invesco Ltd. ¹	11,184		443,893
Wells Fargo & Co. ¹	8,159		443,850
Bank of New York Mellon Corp ¹	11,029		443,807
Northern Trust Corp. ¹	6,371		443,740
Morgan Stanley ¹	12,421		443,305
Comerica, Inc. ¹	9,818		443,086
Ameriprise Financial, Inc. ¹	3,386		443,024
Zions Bancorporation ¹	16,365		441,855
CME Group, Inc. — Class A ¹	4,663		441,633
Franklin Resources, Inc. ¹	8,597		441,198
KeyCorp ¹	31,117		440,617
PNC Financial Services Group, Inc. ¹	4,718		439,906
Crown Castle International Corp.	5,318		438,948
Host Hotels & Resorts, Inc. ¹	21,707		438,047
American Express Co. ¹	5,602		437,628
SunTrust Banks, Inc. ¹	10,641		437,239
Citigroup, Inc. ¹	8,433		434,468
Bank of America Corp. ¹	28,062		431,874

Regions Financial Corp. ¹	45,562	430,561
Discover Financial Services ¹	7,609	428,767
Macerich Co. ¹	4,783	403,350
Total Financial		38,014,035
Consumer, Cyclical - 18.4%		
Darden Restaurants, Inc. ¹	7,155	496,128
PVH Corp. ¹	4,640	494,437
CarMax, Inc. ^{1,*}	7,131	492,110
DR Horton, Inc. ¹	17,135	488,005
Goodyear Tire & Rubber Co. ¹	17,892	484,515
American Airlines Group, Inc.	9,173	484,151
Under Armour, Inc. — Class A [*]	5,937	479,412
PulteGroup, Inc. ¹	21,450	476,834
Kohl's Corp. ¹	6,093	476,777
Royal Caribbean Cruises Ltd. ¹	5,822	476,531
Carnival Corp. ¹	9,960	476,486
The Gap, Inc. ¹	10,978	475,677
Lennar Corp. — Class A ¹	9,177	475,460
NIKE, Inc. — Class B ¹	4,712	472,755
AutoNation, Inc. ^{1,*}	7,338	472,054
AutoZone, Inc. ^{1,*}	690	470,690
Hasbro, Inc. ¹	7,435	470,190
Mohawk Industries, Inc. ^{1,*}	2,528	469,576
Delphi Automotive plc ¹	5,879	468,792
Target Corp. ¹	5,702	467,963
L Brands, Inc. ¹	4,963	467,961
Starwood Hotels & Resorts Worldwide, Inc. ¹	5,590	466,765
Johnson Controls, Inc. ¹	9,248	466,469
Harley-Davidson, Inc. ¹	7,679	466,422
VF Corp. ¹	6,191	466,244
TJX Companies, Inc. ¹	6,641	465,202
O'Reilly Automotive, Inc. ^{1,*}	2,148	464,484
BorgWarner, Inc. ¹	7,679	464,426
Fossil Group, Inc. ^{1,*}	5,631	464,276
Hanesbrands, Inc.	13,846	463,979

Guggenheim Equal Weight Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2015

	Shares	Value
COMMON STOCKS[†] - 127.0% (continued)		
Consumer, Cyclical - 18.4% (continued)		
Tiffany & Co. ¹	5,263	\$ 463,197
Harman International Industries, Inc. ¹	3,465	463,028
Macy's, Inc. ¹	7,126	462,549
Bed Bath & Beyond, Inc. ^{1,*}	6,016	461,878
PACCAR, Inc. ¹	7,314	461,806
Whirlpool Corp. ¹	2,285	461,707
WW Grainger, Inc. ¹	1,957	461,480
Urban Outfitters, Inc. ^{1,*}	10,072	459,787
Staples, Inc. ¹	28,202	459,270
Yum! Brands, Inc. ¹	5,825	458,544
Michael Kors Holdings Ltd. [†]	6,974	458,541
Starbucks Corp. ¹	4,840	458,348
Fastenal Co. ¹	11,058	458,188
Costco Wholesale Corp. ¹	3,024	458,121
Dollar General Corp. ¹	6,077	458,084
Leggett & Platt, Inc. ¹	9,930	457,674
Newell Rubbermaid, Inc. ¹	11,697	457,002
Ralph Lauren Corp. — Class A ¹	3,473	456,700
Walgreens Boots Alliance, Inc. ¹	5,393	456,679
McDonald's Corp. ¹	4,686	456,604
Wyndham Worldwide Corp. ¹	5,040	455,969
Coach, Inc. ¹	10,948	453,576
Wal-Mart Stores, Inc. ¹	5,513	453,444
Lowe's Companies, Inc. ¹	6,088	452,886
Nordstrom, Inc. ¹	5,619	451,318
CVS Health Corp. ¹	4,372	451,234
Family Dollar Stores, Inc. ¹	5,694	451,193
Ford Motor Co. ¹	27,871	449,838
Southwest Airlines Co. ¹	10,144	449,379
Ross Stores, Inc. ¹	4,258	448,623
Dollar Tree, Inc. ^{1,*}	5,512	447,271
Wynn Resorts Ltd. ¹	3,553	447,252
Home Depot, Inc. ¹	3,932	446,715
Delta Air Lines, Inc. ¹	9,923	446,138
Genuine Parts Co. ¹	4,779	445,355
Tractor Supply Co.	5,234	445,204
General Motors Co. ¹	11,866	444,975
Marriott International, Inc. — Class A ¹	5,501	441,840
Chipotle Mexican Grill, Inc. — Class A ^{1,*}	669	435,211
GameStop Corp. — Class A ¹	11,094	421,128
Best Buy Company, Inc. ¹	11,140	420,981
Mattel, Inc. ¹	18,032	412,031
Total Consumer, Cyclical		33,185,519
Industrial - 16.1%		
PerkinElmer, Inc. ¹	9,515	486,597
Thermo Fisher Scientific, Inc. ¹	3,544	476,101
Allegion plc ¹	7,763	474,863
Jacobs Engineering Group, Inc. ¹	10,447	471,787
Rockwell Automation, Inc. ¹	4,049	469,644
Textron, Inc. ¹	10,549	467,637
Rockwell Collins, Inc. ¹	4,843	467,592
Snap-on, Inc. ¹	3,169	466,033
Honeywell International, Inc. ¹	4,463	465,536
Roper Industries, Inc. ¹	2,705	465,260
Lockheed Martin Corp. ¹	2,291	464,981
Stericycle, Inc. ^{1,*}	3,310	464,823
	Shares	Value
COMMON STOCKS[†] - 127.0% (continued)		
Industrial - 16.1% (continued)		
Waters Corp. ^{1,*}	3,733	\$ 464,087
General Dynamics Corp. ¹	3,415	463,518
Precision Castparts Corp. ¹	2,207	463,470
Raytheon Co. ¹	4,239	463,111
Emerson Electric Co. ¹	8,171	462,642
Tyco International plc ¹	10,730	462,034
Northrop Grumman Corp. ¹	2,866	461,311
Ball Corp. ¹	6,528	461,138
Owens-Illinois, Inc. ^{1,*}	19,760	460,803
Eaton Corporation plc ¹	6,775	460,294
Ryder System, Inc. ¹	4,849	460,122
Waste Management, Inc. ¹	8,468	459,220
Amphenol Corp. — Class A ¹	7,791	459,124
Agilent Technologies, Inc. ¹	11,047	459,003
3M Co. ¹	2,774	457,571
Ingersoll-Rand plc ¹	6,717	457,293
AMETEK, Inc. ¹	8,698	456,993
Xylem, Inc. ¹	13,046	456,871
Caterpillar, Inc. ¹	5,699	456,091

Masco Corp. ¹	17,064	455,609
Parker-Hannifin Corp. ¹	3,835	455,521
Fluor Corp. ¹	7,965	455,279
TE Connectivity Ltd. ¹	6,356	455,217
Pall Corp. ¹	4,533	455,068
L-3 Communications Holdings, Inc. ¹	3,615	454,731
Joy Global, Inc. ¹	11,568	453,234
Expeditors International of Washington, Inc. ¹	9,399	452,844
FLIR Systems, Inc. ¹	14,472	452,684
Flowserve Corp. ¹	8,008	452,372
Sealed Air Corp. ¹	9,880	450,133
CH Robinson Worldwide, Inc. ¹	6,147	450,083
Vulcan Materials Co. ¹	5,336	449,825
Cummins, Inc. ¹	3,242	449,471
Republic Services, Inc. — Class A ¹	11,072	449,080
Illinois Tool Works, Inc. ¹	4,623	449,078
Stanley Black & Decker, Inc. ¹	4,694	447,620
General Electric Co. ¹	18,032	447,374
Boeing Co. ¹	2,979	447,088
Garmin Ltd. ¹	9,406	446,973
United Technologies Corp. ¹	3,802	445,594
Pentair plc ¹	7,081	445,324
Corning, Inc. ¹	19,631	445,231
Martin Marietta Materials, Inc. ¹	3,184	445,123
United Parcel Service, Inc. — Class B ¹	4,582	444,179
Deere & Co. ¹	5,045	442,396
MeadWestvaco Corp. ¹	8,867	442,197
CSX Corp. ¹	13,229	438,144
Dover Corp. ¹	6,337	438,013
FedEx Corp. ¹	2,605	430,997
Norfolk Southern Corp. ¹	4,156	427,736
Union Pacific Corp. ¹	3,943	427,066
Kansas City Southern ¹	3,946	402,808
Total Industrial		<u>29,089,642</u>
Technology - 11.6%		
Altera Corp. ¹	12,878	552,595

	Shares		Value
COMMON STOCKS¹ - 127.0% (continued)			
Technology - 11.6% (continued)			
Red Hat, Inc. ^{1,*}	6,826	\$	517,069
Analog Devices, Inc. ¹	7,848		494,424
Accenture plc — Class A ¹	5,138		481,378
Xilinx, Inc. ¹	11,356		480,359
Electronic Arts, Inc. ^{1,*}	8,165		480,224
Citrix Systems, Inc. ^{1,*}	7,492		478,514
Skyworks Solutions, Inc.	4,859		477,591
Teradata Corp. ^{1,*}	10,714		472,916
Fidelity National Information Services, Inc. ¹	6,914		470,566
Cerner Corp. ^{1,*}	6,415		469,963
International Business Machines Corp. ¹	2,927		469,784
Pitney Bowes, Inc. ¹	20,121		469,222
CA, Inc. ¹	14,384		469,062
salesforce.com, Inc. ^{1,*}	6,989		466,935
Fiserv, Inc. ^{1,*}	5,834		463,220
Cognizant Technology Solutions Corp. — Class A ^{1,*}	7,384		460,688
Oracle Corp. ¹	10,654		459,720
Avago Technologies Ltd. ¹	3,612		458,652
Intel Corp. ¹	14,598		456,479
QUALCOMM, Inc. ¹	6,578		456,119
Xerox Corp. ¹	35,413		455,057
Apple, Inc. ¹	3,653		454,543
Dun & Bradstreet Corp. ¹	3,535		453,753
Akamai Technologies, Inc. ^{1,*}	6,376		452,983
Texas Instruments, Inc. ¹	7,905		452,047
Linear Technology Corp. ¹	9,648		451,526
Paychex, Inc. ¹	9,045		448,768
Intuit, Inc. ¹	4,618		447,761
Microchip Technology, Inc. ¹	9,118		445,870
EMC Corp. ¹	17,366		443,876
Microsoft Corp. ¹	10,911		443,587
Broadcom Corp. — Class A ¹	10,199		441,566
Autodesk, Inc. ^{1,*}	7,465		437,748
Computer Sciences Corp. ¹	6,702		437,507
Seagate Technology plc ¹	8,399		437,000
NetApp, Inc. ¹	12,264		434,881
Hewlett-Packard Co. ^{1,*}	13,923		433,841
KLA-Tencor Corp. ¹	7,437		433,503
Adobe Systems, Inc. ^{1,*}	5,817		430,109
Micron Technology, Inc. ¹	15,724		426,592
Western Digital Corp. ¹	4,646		422,832
Applied Materials, Inc. ¹	18,627		420,225
NVIDIA Corp. ¹	19,890		416,198
Lam Research Corp. ¹	5,736		402,868
SanDisk Corp. ¹	5,387		342,721
Total Technology			20,872,842
Energy - 11.1%			
Range Resources Corp. ¹	9,969		518,786
Newfield Exploration Co. ^{1,*}	14,398		505,226
Noble Energy, Inc. ¹	10,255		501,470
Williams Companies, Inc. ¹	9,786		495,073
Halliburton Co. ¹	11,237		493,080
Helmerich & Payne, Inc. ¹	7,225		491,806
Equities Corp. ¹	5,923		490,839
Valero Energy Corp. ¹	7,714		490,765
Baker Hughes, Inc. ¹	7,670		487,659
Transocean Ltd. ^{1,*}	33,200		487,044
	Shares		Value
COMMON STOCKS¹ - 127.0% (continued)			
Energy - 11.1% (continued)			
Cimarex Energy Co. ¹	4,230	\$	486,831
ONEOK, Inc. ¹	10,063		485,439
EOG Resources, Inc. ¹	5,287		484,765
Spectra Energy Corp. ¹	13,358		483,159
Marathon Petroleum Corp. ¹	4,694		480,619
Tesoro Corp. ¹	5,236		477,994
Pioneer Natural Resources Co. ¹	2,920		477,449
Anadarko Petroleum Corp. ¹	5,758		476,820
Kinder Morgan, Inc. ¹	11,310		475,699
Noble Corporation plc ¹	33,298		475,495
Phillips 66 ¹	6,049		475,451
Cabot Oil & Gas Corp. -- Class A ¹	16,057		474,163
CONSOL Energy, Inc. ¹	17,000		474,130
Cameron International Corp. ^{1,*}	10,498		473,670
Devon Energy Corp. ¹	7,825		471,926
Southwestern Energy Co. ¹	20,202		468,484
Schlumberger Ltd. ¹	5,614		468,432
Chevron Corp. ¹	4,443		466,425

EnSCO plc — Class A ¹	22,068	464,973
Chesapeake Energy Corp. ¹	32,718	463,287
QEP Resources, Inc. ¹	22,122	461,244
National Oilwell Varco, Inc. ¹	9,201	459,958
Apache Corp. ¹	7,606	458,870
Exxon Mobil Corp. ¹	5,383	457,555
Marathon Oil Corp. ¹	17,514	457,291
ConocoPhillips ¹	7,325	456,055
FMC Technologies, Inc. ^{1,*}	12,316	455,815
Diamond Offshore Drilling, Inc. ¹	16,904	452,858
Occidental Petroleum Corp. ¹	6,199	452,527
Murphy Oil Corp. ¹	9,641	449,271
First Solar, Inc. ^{1,*}	7,451	445,495
Hess Corp. ¹	6,544	444,141
Total Energy		19,918,039
Communications - 10.1%		
Harris Corp. ¹	6,281	494,692
Facebook, Inc. — Class A ^{1,*}	5,785	475,614
VeriSign, Inc. ¹	7,096	475,219
Nielsen N.V. ¹	10,601	472,487
Gannett Company, Inc. ¹	12,697	470,805
Alliance Data Systems Corp. ^{1,*}	1,589	470,741
Yahoo!, Inc. ^{1,*}	10,532	467,989
Expedia, Inc. ¹	4,943	465,284
Motorola Solutions, Inc. ¹	6,968	464,557
Interpublic Group of Companies, Inc. ¹	20,962	463,679
Cablevision Systems Corp. — Class A ¹	25,281	462,642
F5 Networks, Inc. ^{1,*}	4,018	461,829
Omnicom Group, Inc. ¹	5,859	456,885
Equinix, Inc.	1,959	456,153
TripAdvisor, Inc. ^{1*}	5,471	455,023
Priceline Group, Inc. ^{1,*}	390	454,019
Time Warner, Inc. ¹	5,369	453,359
CenturyLink, Inc. ¹	13,118	453,228
Amazon.com, Inc. ^{1,*}	1,218	453,218
Viacom, Inc. — Class B ¹	6,627	452,624
Symantec Corp. ¹	19,329	451,622
DIRECTV ¹	5,301	451,115
AT&T, Inc. ¹	13,783	450,015
Verizon Communications, Inc. ¹	9,245	449,584

Guggenheim Equal Weight Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2015

	Shares		Value
COMMON STOCKS¹ - 127.0% (continued)			
Communications - 10.1% (continued)			
CBS Corp. — Class B ¹	7,410	\$	449,268
Twenty-First Century Fox, Inc. — Class A ¹	13,272		449,124
Level 3 Communications, Inc. ^{1,2}	8,298		446,764
Walt Disney Co. ¹	4,242		444,943
Cisco Systems, Inc. ¹	16,160		444,804
Windstream Holdings, Inc. ¹	59,883		443,134
eBay, Inc. ^{1,2}	7,644		440,906
Frontier Communications Corp ¹	62,021		437,248
Time Warner Cable, Inc. ¹	2,913		436,600
Juniper Networks, Inc. ¹	19,271		435,139
News Corp. — Class A ^{1,2}	27,037		432,862
Comcast Corp. — Class A ¹	7,646		431,770
Scripps Networks Interactive, Inc. — Class A ¹	6,279		430,488
Netflix, Inc. ^{1,2}	1,030		429,191
Discovery Communications, Inc. — Class C ^{1,2}	9,334		275,120
Google, Inc. — Class A ^{1,2}	410		227,427
Google, Inc. — Class C ^{1,2}	410		224,680
Discovery Communications, Inc. — Class A ^{1,2}	5,072		156,015
Total Communications			18,117,866
Utilities - 7.7%			
AES Corp. ¹	37,879		486,745
NRG Energy, Inc. ¹	19,238		484,605
NiSource, Inc. ¹	10,954		483,728
PPL Corp. ¹	14,199		477,939
AGL Resources, Inc. ¹	9,532		473,264
SCANA Corp. ¹	8,587		472,199
CMS Energy Corp. ¹	13,482		470,657
DTE Energy Co. ¹	5,809		468,728
Energy Corp. ¹	6,048		468,660
Exelon Corp. ¹	13,940		468,523
NextEra Energy, Inc. ¹	4,488		466,976
Public Service Enterprise Group, Inc. ¹	11,135		466,779
TECO Energy, Inc. ¹	24,017		465,930
Xcel Energy, Inc. ¹	13,382		465,827
Duke Energy Corp. ¹	6,052		464,673
Eversource Energy ¹	9,190		464,279
Dominion Resources, Inc. ¹	6,547		463,986
Pinnacle West Capital Corp. ¹	7,273		463,654
Wisconsin Energy Corp. ¹	9,366		463,617
Ameren Corp. ¹	10,978		463,272
Sempra Energy ¹	4,245		462,790
PG&E Corp. ¹	8,717		462,611
American Electric Power Company, Inc. ¹	8,163		459,169
FirstEnergy Corp. ¹	13,050		457,533
Integrus Energy Group, Inc. ¹	6,339		456,535
Southern Co. ¹	10,273		454,888
Consolidated Edison, Inc. ¹	7,421		452,681
Pepco Holdings, Inc. ¹	16,841		451,844
Edison International ¹	7,186		448,909
CenterPoint Energy, Inc. ¹	21,982		448,653
Total Utilities			13,959,654
COMMON STOCKS¹ - 127.0% (continued)			
Basic Materials - 5.4%			
LyondellBasell Industries N.V. — Class A ¹	5,393	\$	473,505
Freeport-McMoRan, Inc. ¹	24,891		471,684
Dow Chemical Co. ¹	9,596		460,416
Nucor Corp. ¹	9,650		458,665
International Paper Co. ¹	8,256		458,125
Allegheny Technologies, Inc. ¹	15,172		455,312
Sigma-Aldrich Corp. ¹	3,274		452,630
Ecolab, Inc. ¹	3,944		451,115
Sherwin-Williams Co. ¹	1,583		450,364
Air Products & Chemicals, Inc. ¹	2,970		449,301
Eastman Chemical Co. ¹	6,484		449,082
International Flavors & Fragrances, Inc. ¹	3,825		449,055
PPG Industries, Inc. ¹	1,981		446,795
Mosaic Co. ^{1,2}	9,641		444,065
Praxair, Inc. ¹	3,647		440,339
Newmont Mining Corp. ¹	20,247		439,562
CF Industries Holdings, Inc. ¹	1,543		437,718
Monsanto Co. ¹	3,863		434,742
Alcoa, Inc. ¹	33,273		429,887
FMC Corp. ¹	7,494		429,032
Airgas, Inc. ¹	3,932		417,225
El du Pont de Nemours & Co. ¹	5,609		400,875
Total Basic Materials			9,799,494
Diversified - 0.2%			

Leucadia National Corp. ¹	19,140	<u>426,631</u>
Total Common Stocks		
(Cost \$203,812,580)		<u>229,031,690</u>
SHORT TERM INVESTMENTS¹ - 0.7%		
Dreyfus Treasury Prime Cash Management Institutional Shares ¹	1,260,096	<u>1,260,096</u>
Total Short Term Investments		
(Cost \$1,260,096)		<u>1,260,096</u>
Total Investments - 127.7%		
(Cost \$205,072,676)		<u>\$ 230,291,786</u>

Guggenheim Equal Weight Enhanced Equity Income Fund
SCHEDULE OF INVESTMENTS *(Unaudited)*

March 31, 2015

	Contracts		Value
CALL OPTIONS WRITTEN[†] - (0.4)%			
Call options on:			
SPDR Technology Select Fund Expiring April 2015 with strike price of \$44.00	2,509	\$	(2,509)
SPDR MidCap Trust Series Expiring April 2015 with strike price of \$285.00	383		(9,575)
S&P 500 Index Expiring April 2015 with strike price of \$2,150.00	405		(20,250)
SPDR Materials Select Fund Expiring April 2015 with strike price of \$49.00	1,083		(60,648)
	Contracts		Value
CALL OPTIONS WRITTEN[†] - (0.4)% - continued			
Call options on (continued):			
NASDAQ 100 Index Expiring April 2015 with strike price of \$4,470.00	95	\$	(63,175)
SPDR Energy Select Fund Expiring April 2015 with strike price of \$77.00	693		(106,722)
Russell 2000 Index Expiring April 2015 with strike price of \$1,260.00	423		(494,910)
Total Call Options Written			(757,789)
(Premiums received \$1,952,951)			(757,789)
Other Assets & Liabilities, net - (27.3)%			(49,209,646)
Total Net Assets - 100.0%		\$	180,324,351

Other Information (Unaudited)

* *Non-income producing security.*

† *Value determined based on Level 1 inputs —See Note 2.*

1 *All or a portion of these securities have been physically segregated in connection with borrowings. As of March 31, 2015, the total amount segregated was \$193,315,974.*

N.V. *Publicly Traded Company*

plc *Public Limited Company*

REIT *Real Estate Investment Trust*

S&P *Standard & Poor's*

NOTES TO SCHEDULE OF INVESTMENTS *(Unaudited)*

For information on the Guggenheim Equal Weight Enhanced Equity Income Fund's (the "Fund") policy regarding valuation of investments and other significant accounting policies, please refer to the Fund's most recent semiannual or annual shareholder report.

1. Significant Accounting Policies

The following significant accounting policies are in conformity with U.S. generally accepted accounting principles ("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 and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. All time references are based on Eastern Time.

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

Equity securities listed on an exchange (New York Stock Exchange ("NYSE") or American Stock Exchange) are valued at the last quoted sales price as of the close of business on the NYSE, usually 4:00 p.m. on the valuation date. Equity securities listed on the NASDAQ market system are valued at the NASDAQ Official Closing Price on the valuation date, which may not necessarily represent the last sale price. If there has been no sale on such exchange or NASDAQ on such day, the security is valued at the mean of the most recent bid and ask prices on such 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 are valued at the last quoted sale price.

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

Debt securities with a maturity of greater than 60 days at acquisition are valued at prices that reflect broker/dealer supplied valuations or are obtained from independent pricing services, which may consider the trade activity, treasury spreads, yields or price of bonds of comparable quality, coupon, maturity, and type, as well as prices quoted by dealers who make markets in such securities. 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.

Generally, trading in foreign securities markets is substantially completed each day at various times prior to the close of the NYSE. The values of foreign securities are determined as of the close of such foreign markets or the close of the NYSE, if earlier. All investments quoted in foreign currency are valued in U.S. dollars on the basis of the foreign currency exchange rates prevailing at the close of U.S. business at 4:00 p.m. Investments in foreign securities may involve risks not present in domestic investments.

The Valuation Committee will determine the current value of such foreign securities by taking into consideration certain factors which may include those discussed above, as well as the following factors, among others: the value of the securities traded on other foreign markets, ADR trading, closed-end fund trading, foreign currency exchange activity, and the trading prices of financial products that are tied to foreign securities such as World Equity Benchmark Securities. In addition, under the Valuation Procedures, the Valuation Committee and the Adviser are authorized to use prices and other information supplied by a third party pricing vendor in valuing foreign securities.

Investments for which market quotations are not readily available are fair valued as determined in good faith by Guggenheim Funds Investment Advisors, LLC ("GFIA" or the "Adviser"), subject to review 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: (i) the type of security, (ii) the initial cost of the security, (iii) the existence of any contractual restrictions on the security's disposition, (iv) the price and extent of public trading in similar securities of the issuer or of comparable companies, (v) quotations or evaluated prices from broker-dealers and/or pricing services, (vi) information obtained from the issuer, analysts, and/or the appropriate stock exchange (for exchange traded securities), (vii) an analysis of the company's financial statements, and (viii) an evaluation of the forces that influence the issuer and the market(s) in which the security is purchased and sold (e.g. the existence of pending merger activity, public offerings or tender offers that might affect the value of the security).

2. Fair Value Measurement

In accordance with 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. GAAP establishes a three-tier fair value hierarchy based on the types of inputs used to value assets and liabilities and requires corresponding disclosure. The hierarchy and the corresponding inputs are summarized below:

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

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

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

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

The following tables summarize the inputs used to value the Fund's investments at March 31, 2015:

	Level 1 Investments In Securities	Level 2 Investments In Securities	Level 3 Investments In Securities	Total
Assets:				
Common Stocks*	\$ 229,031,690	\$ -	\$ -	\$ 229,031,690
Short Term Investments	1,260,096	-	-	1,260,096
Total Assets	\$ 230,291,786	\$ -	\$ -	\$ 230,291,786
Liabilities:				
Call Options Written	\$ 757,789	\$ -	\$ -	\$ 757,789
Total Liabilities	\$ 757,789	\$ -	\$ -	\$ 757,789

*Refer to Portfolio of Investments for breakout by industry.

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.

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

There were no transfers between levels for the period ended March 31, 2015.

3. Federal Income Taxes

At March 31, 2015, cost and related gross unrealized appreciation and depreciation on investments for tax purposes are as follows:

Cost of Investments for Tax Purposes	Gross Tax Unrealized Appreciation	Gross Tax Unrealized Depreciation	Net Tax Unrealized Appreciation On Investments	Net Tax Unrealized Appreciation On Derivatives
\$205,996,538	\$32,774,159	\$(8,478,911)	\$24,295,248	\$1,195,162

Item 2. Controls and Procedures.

- (a) 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) as of a date within 90 days of the filing date of this report and have concluded, based 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 in 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.
- (b) There was no change in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940, as amended) 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 of 1940, as amended (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 Equal Weight Enhanced Equity Income Fund

By: /s/ Donald C. Cacciapaglia
Donald C. Cacciapaglia
Chief Executive Officer

Date: May 28, 2015

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

By: /s/ Donald C. Cacciapaglia
Donald C. Cacciapaglia
Chief Executive Officer

Date: May 28, 2015

By: /s/ John L. Sullivan
John L. Sullivan
Chief Financial Officer, Chief Accounting Officer & Treasurer

Date: May 28, 2015

CERTIFICATIONS

I, Donald C. Cacciapaglia, certify that:

1. I have reviewed this report on Form N-Q of Guggenheim Equal Weight Enhanced Equity Income Fund;
2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
3. Based on my knowledge, the schedule of investments included in this report fairly presents in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed;
4. The registrant's other certifying officer and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940, as amended) for the registrant and have:
 - (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
 - (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
 - (c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
 - (d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
5. The registrant's other certifying officer and I have disclosed to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
 - (a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize, and report financial information; and
 - (b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

Date: May 28, 2015

/s/ Donald C. Cacciapaglia
Donald C. Cacciapaglia
Chief Executive Officer

CERTIFICATIONS

I, John L. Sullivan, certify that:

1. I have reviewed this report on Form N-Q of Guggenheim Equal Weight Enhanced Equity Income Fund;
2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
3. Based on my knowledge, the schedule of investments included in this report fairly presents in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed;
4. The registrant's other certifying officer and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940, as amended) for the registrant and have:
 - (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
 - (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
 - (c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
 - (d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
5. The registrant's other certifying officer and I have disclosed to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
 - (a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize, and report financial information; and
 - (b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

Date: May 28, 2015

/s/ John L. Sullivan
John L. Sullivan
Chief Financial Officer, Chief Accounting Officer
and Treasurer