

Energy Portfolio, Series 12

Investment Objective

The Energy Portfolio, Series 12 ("Trust") seeks to maximize total return primarily through capital appreciation.

Trust Highlights

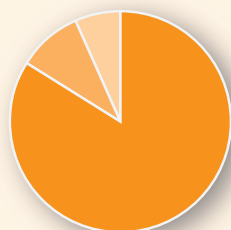
Guggenheim Funds Distributors, Inc. (the "Sponsor") selects securities of U.S.-traded companies for the Trust that it believes are core holdings of a well diversified energy portfolio and have the potential to achieve the Trust's investment objective.

- The Trust consists of 40 companies in the energy sector as classified by Standard & Poor's ("S&P") Global Industry Classification Standard ("GICS").
- The Trust is diversified across the energy sector to include the following industries: oil and gas drilling, oil and gas equipment and services, integrated oil and gas, oil and gas exploration and production, oil and gas refining and marketing, oil and gas storage and transportation, and coal and consumable fuels.

PORTFOLIO ALLOCATION

Weightings and breakdown are as of 8/23/11 and subject to change.

Capitalization Breakdown



Sub-Industry Weightings

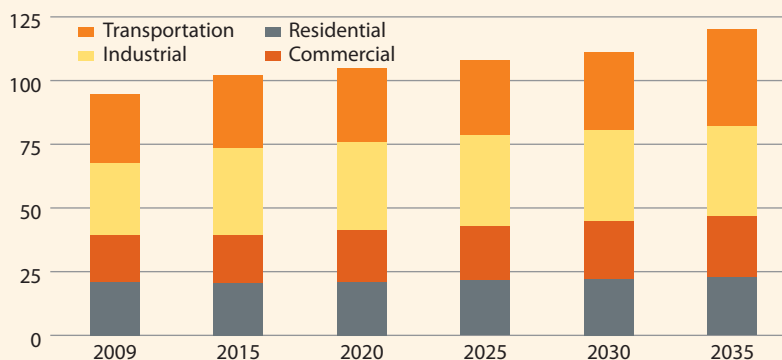
Integrated Oil & Gas	47.84%
Oil & Gas Exploration & Production	22.76%
Oil & Gas Equipment & Services	17.81%
Oil & Gas Storage & Transportation	4.13%
Oil & Gas Refining & Marketing	3.02%
Coal & Consumable Fuels	2.47%
Oil & Gas Drilling	1.98%
TOTAL	100.00%

Energy Outlook

As demonstrated in the graph below, energy consumption across sectors is projected to steadily rise over the next 24 years.

PRIMARY ENERGY USE BY END-USE SECTOR, 2009-2035

QUADRILLION BTU*



Energy Information Administration, Annual Energy Outlook, 2011.

*BTU, or British Thermal Units, is an energy measurement signifying energy output.

Past performance is no guarantee of future results. The chart is for illustrative purposes only and it is not intended to represent the performance of any Guggenheim Funds product. There is no guarantee that these trends and projections will continue or come to fruition and they are subject to change. The Trust may not invest in securities that produced positive returns in the Energy sectors or are included in the sector returns illustrated.

PORTFOLIO HOLDINGS

Holdings and weightings are as of 8/23/11 and are subject to change.

Symbol	Company Name	Symbol	Company Name
ENERGY EQUIPMENT & SERVICES (20.85%)			
BHI	Baker Hughes, Inc.	EC	Ecopetrol S.A.
CAM	Cameron International Corporation	ENB	Enbridge, Inc.
FTI	FMC Technologies, Inc.	EGN	Energien Corporation
HAL	Halliburton Company	E	ENI S.p.A.
HP	Helmerich & Payne, Inc.	EQT	EQT Corporation
NOV	National Oilwell Varco, Inc.	XOM	Exxon Mobil Corporation
OII	Oceaneering International, Inc.	OGZPY	Gazprom OAO
RES	RPC, Inc.	HES	Hess Corporation
SLB	Schlumberger Limited	IMO	Imperial Oil Limited
OIL, GAS & CONSUMABLE FUELS (79.15%)			
APA	Apache Corporation	LUKOY	Lukoil OAO
BRGY	BG Group PLC	MRO	Marathon Oil Corporation
BBG	Bill Barrett Corporation	MUR	Murphy Oil Corporation
CHK	Chesapeake Energy Corporation	NBL	Noble Energy, Inc.
CVX	Chevron Corporation	OXY	Occidental Petroleum Corporation
SNP	China Petroleum & Chemical Corporation	PTR	PetroChina Company Limited
CEO	CNOOC Limited	SSL	Sasol Limited
COP	ConocoPhillips	SE	Spectra Energy Corporation
DVN	Devon Energy Corporation	STO	Statoil ASA
		TOT	Total S.A.
		VLO	Valero Energy Corporation
		INT	World Fuel Services Corporation
		YZC	Yanzhou Coal Mining Company Limited

RISK CONSIDERATIONS As with all investments, you may lose some or all of your investment in the Trust. No assurance can be given that the Trust's investment objective will be achieved. The

Trust also might not perform as well as you expect. This can happen for reasons such as these: • Securities prices can be volatile. • Due to the current state of the economy, the value of the securities held by the trust

RISK CONSIDERATIONS (CONTINUED) may be subject to steep declines or increased volatility due to changes in performance or perception of the issuers. Starting in December 2007, economic activity declined across all sectors of the economy, and the United States experienced increased unemployment. The economic crisis affected the global economy with European and Asian markets also suffering historic losses. Standard & Poor's Rating Services recently lowered its long-term sovereign credit rating on the United States to "AA+" from "AAA," which could lead to increased interest rates and volatility. Extraordinary steps have been taken by the governments of several leading countries to combat the economic crisis; however, the impact of these measures is not yet fully known and cannot be predicted. • The Trust invests in securities issued by small-capitalization and mid-capitalization companies which customarily involve more investment risk than securities of large-capitalization companies. Small-capitalization and mid-capitalization companies may have limited product lines, markets or financial resources and may be more vulnerable to adverse general market or economic developments. • Share prices or dividend rates on the securities in the Trust may decline during the life of the Trust. • The Trust invests in American Depositary Receipts ("ADRs") and U.S.-listed foreign securities which presents additional risk due to such factors as adverse economic, currency, political, social or regulatory developments in a country, including government seizure of assets, excessive taxation, limitations on the use or transfer of assets, the lack of liquidity or regulatory controls with respect to certain industries or differing legal and/or accounting standards. • The Trust includes securities issued by companies headquartered or incorporated in countries considered to be emerging markets which are substantially smaller, less liquid, less and may be exposed to greater volatility and market risks than the U.S. and developed foreign markets. • The Trust includes securities issued by companies in the energy sector which are subject to volatile fluctuations in price and supply of energy fuels, and can be impacted by international politics and conflicts, including the unrest in Iraq and hostilities in the Middle East, terrorist attacks, the success of exploration projects, reduced demand as a result of increases in energy efficiency and energy conservation, natural disasters, clean-up and litigation costs associated with environmental damage and extensive regulation. • The Trust includes securities issued by companies in the oil services industry which may be adversely affected by changes in worldwide energy prices, exploration and production spending. Companies in this industry are also affected by changes in government regulation, world events and economic conditions. In addition, these companies are at risk for environmental damage claims. Companies in this industry could be adversely affected by commodity price volatility, changes in exchange rates, imposition of import controls, increased competition, depletion of resources, technological developments and labor relations. • Inflation may lead to a decrease in the value of assets or income from investments. • The Sponsor does not actively manage the portfolio. **Please see the Trust prospectus for more complete risk information.**

Unit Investment Trusts ("UITs") are fixed and not actively managed. An investment in this fixed portfolio should be made with an understanding of the risks involved with owning various types of investments. Industry predictions may not materialize and securities selected for the Trust may not participate in overall industry growth, if any. Units, when redeemed, may be worth more or less than their original purchase price.

This UIT is part of a long-term strategy. Consult an attorney or tax advisor regarding tax consequences associated with an investment from one series to the next, if available. Investors should consult their tax advisor to determine tax consequences associated with the purchase or sale of units. Guggenheim Funds Distributors, Inc. does not offer tax advice.

Consider the investment objectives, risks, charges and ongoing expenses of the UIT carefully before investing. The prospectus contains this and other information about the UIT. Please read the prospectus carefully before investing. To obtain a prospectus, visit www.guggenheimfunds.com or contact a securities representative or Guggenheim Funds Distributors, Inc. 2455 Corporate West Drive, Lisle, IL 60532, 800-345-7999.

PORTFOLIO SUMMARY

Inception Date	August 24, 2011
Termination Date	August 28, 2013
Initial Offer Price	\$10.00
Number of Issues	40
Historical Annual Dividend Distribution*	\$0.1758
Distributions**	25th day of each month commencing on September 25, 2011, if any

* The Historical Annual Dividend Distribution is as of 8/23/11 and subject to change.

** The amount of distributions of the Trust may be lower or greater than the above-stated amount due to certain factors that may include, but are not limited to, a change in the dividends paid by issuers, a change in Trust expenses or the sale or maturity of securities in the portfolio. Fees and expenses of the Trust may vary as a result of a variety of factors including the Trust's size, redemption activity, brokerage and other transaction costs and extraordinary expenses.

TICKETING INFORMATION

CUSIP (cash payment)	40167J343
CUSIP (reinvestment accounts)	40167J350
CUSIP (fee-cash)	40167J368
CUSIP (fee-reinvest)	40167J376
Ticker	CENPLX

SALES CHARGES

Sales Charge ("S/C") is based on a \$10 per unit offering price.

	Amount Per Unit	Max Per Unit %
Up-front S/C	\$0.100	1.00%
Year One Deferred S/C	\$0.245	2.45%
Creation and Development ("C&D") Fee	\$0.050	0.50%
Total S/C	\$0.395	3.95%

The deferred sales charge ("DSC") will be deducted in monthly installments on the last business day commencing May 2012 and ending July 2012. If units are redeemed prior to the DSC period, the entire DSC will be collected.

For unit prices other than \$10, percentages of initial sales charge, C&D fees, and DSCs will vary. Early redemption of units will still cause payment of the DSC.

VOLUME DISCOUNT BREAKPOINTS

Purchase Amount	Sales Charge Reductions (as a % of the Public Offering Price)
Less than \$50,000	0.00%
\$50,000 - \$99,999	0.25%
\$100,000 - \$249,999	0.50%
\$250,000 - \$499,999	0.75%
\$500,000 - \$999,999	1.00%
\$1,000,000 or more	1.50%