

## GUGGENHEIM BLUEPRINTS® STRATEGY

## Guggenheim US SMID High Dividend Strategy Portfolio, Series 3

## Investment Objective

The Guggenheim US SMID High Dividend Strategy Portfolio, Series 3 ("Trust") seeks to provide dividend income.

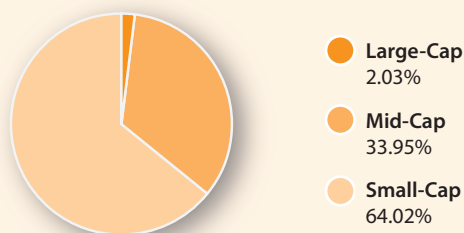
## Trust Highlights

- Guggenheim Funds Distributors, Inc. (the "Sponsor"), with the assistance of Guggenheim Partners Asset Management, LLC ("GPAM"), an affiliate of Guggenheim Partners, LLC, has selected the securities to be included in the Trust's portfolio.
- The Sponsor and GPAM believe that companies that distribute significant dividends on a consistent basis generally demonstrate strong financial strength and positive performance relative to their peers.

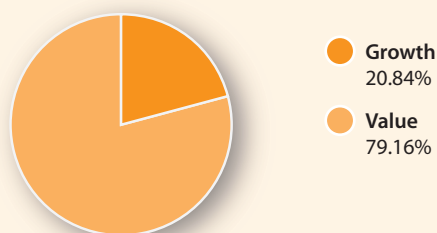
## PORTFOLIO ALLOCATION

Breakdowns are as of 1/13/12 and subject to change.

## Capitalization Breakdown



## Style Allocation Breakdown



## Security Selection

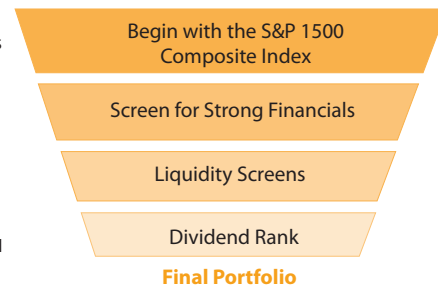
The Trust's portfolio is constructed and the securities were selected approximately four business days prior to the initial date of deposit (the "Inception Date") using the Security Selection Rules outlined below.

## Security Selection Rules:

In constructing the Trust's portfolio, 50 securities will be selected based on the following fundamentally based quantitative criteria:

- Begin with all securities in the S&P 1500 Composite Index. For index definition, see last page.
- Each security in the index is scored based within its respective sector on the three financial factors listed below using a scale of 1 through 10 (1 representing the highest ranked 10% in the sector, and 10 representing the lowest ranked 10% in the sector): return on assets; earnings before interest, taxes, depreciation and amortization ("EBITDA")/enterprise value; and sales per share growth.
- Exclude securities that are: included in the S&P 500 Index (see last page for index definition); do not pay a regular dividend; have an average daily price volume less than \$600,000 over the prior 20 trading days; have market capitalizations less than \$200 million; have a pending cash-only merger and acquisition or other corporate action events which will lead to the delisting of the security from the qualifying exchange listed above; and have the lowest 25% combined financial scores on the previous three financial factors.
- Rank the remaining stocks by dividend yield from highest to lowest.
- Select an approximately equally weighted portfolio of the 50 stocks with the highest dividend yield and maximum sector and industry weightings of 20% and 10%, respectively, as of the selection date.

Please note that due to the fluctuating nature of security prices, the weighting of an individual security or sector in the Trust portfolio may change after the portfolio selection date.



## PORTFOLIO HOLDINGS

Holdings and weightings are as of 1/13/12 and subject to change.

| Symbol                                 | Company Name                            | Symbol                                    | Company Name                           |
|--|---|---|--|
| <b>CONSUMER DISCRETIONARY (18.01%)</b> |   | <b>INDUSTRIALS (7.99%)</b>                |  |
| BGFV                                   | Big 5 Sporting Goods Corporation        | DLX                                       | Deluxe Corporation                     |
| BOBE                                   | Bob Evans Farms, Inc.                   | HSC                                       | Harsco Corporation                     |
| CATO                                   | Cato Corporation                        | HCSG                                      | Healthcare Services Group, Inc.        |
| HHS                                    | Harte-Hanks, Inc.                       | MSA                                       | Mine Safety Appliances Company         |
| HI                                     | Hillenbrand, Inc.                       | <b>INFORMATION TECHNOLOGY (8.03%)</b>     |  |
| MDP                                    | Meredith Corporation                    | BRKS                                      | Brooks Automation, Inc.                |
| PFCB                                   | P.F. Chang's China Bistro, Inc.         | CMTL                                      | Comtech Telecommunications Corporation |
| PETS                                   | PetMed Express, Inc.                    | MEI                                       | Methode Electronics, Inc.              |
| SUP                                    | Superior Industries International, Inc. | UNTD                                      | United Online, Inc.                    |
| <b>CONSUMER STAPLES (6.00%)</b>        |   | <b>MATERIALS (9.98%)</b>                  |  |
| CALM                                   | Cal-Maine Foods, Inc.                   | SHLM                                      | A. Schulman, Inc.                      |
| FLO                                    | Flowers Foods, Inc.                     | GEF                                       | Greif, Inc.                            |
| UVV                                    | Universal Corporation                   | OLN                                       | Olin Corporation                       |
| <b>FINANCIALS (20.03%)</b>             |   | PKG                                       | Packaging Corporation of America       |
| AJG                                    | Arthur J Gallagher & Company            | SON                                       | Sonoco Products Company                |
| CHCO                                   | City Holding Company                    | <b>TELECOMMUNICATION SERVICES (3.98%)</b> |  |
| FSP                                    | Franklin Street Properties Corporation  | NTLS                                      | NTELOS Holdings Corporation            |
| HPT                                    | Hospitality Properties Trust            | USMO                                      | USA Mobility, Inc.                     |
| CLI                                    | Mack-Cali Realty Corporation            | <b>UTILITIES (20.01%)</b>                 |  |
| MPW                                    | Medical Properties Trust, Inc.          | ALE                                       | Allete, Inc.                           |
| NYB                                    | New York Community Bancorp, Inc.        | ATO                                       | Atmos Energy Corporation               |
| OHI                                    | Omega Healthcare Investors, Inc.        | AVA                                       | Avista Corporation                     |
| ORIT                                   | Oritani Financial Corporation           | CHG                                       | CH Energy Group, Inc.                  |
| PSEC                                   | Prospect Capital Corporation            | HE  | Hawaiian Electric Industries, Inc.     |
| <b>HEALTH CARE (5.97%)</b>             |   | LG  | Laclede Group, Inc.                    |
| LDR                                    | Landauer, Inc.                          | UIL                                       | UIL Holdings Corporation               |
| LNCR                                   | Lincare Holdings, Inc.                  | UNS                                       | Unisource Energy Corporation           |
| OMI                                    | Owens & Minor, Inc.                     | VVC                                       | Vectren Corporation                    |
|  |   | WR  | Westar Energy, Inc.                    |

# Guggenheim US SMID High Dividend Strategy Portfolio

SERIES 3

## PORTFOLIO SUMMARY

|  |  |
|--|--|
| Inception Date                           | January 17, 2012   |
| Termination Date                         | April 15, 2013   |
| Initial Offer Price                      | \$10.00  |
| Number of Issues                         | 50   |
| Historical Annual Dividend Distribution* | \$0.4169   |
| Distributions**                          | 25th day of each month commencing on February 25, 2012, if any |

\* The Historical Annual Dividend Distribution is as of 1/13/12 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)          | 40167Q263 |
| CUSIP (reinvestment accounts) | 40167Q271 |
| CUSIP (fee-cash)              | 40167Q289 |
| CUSIP (fee-reinvest)          | 40167Q297 |
| Ticker                        | CSMHXC    |

## 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                | \$0.145         | 1.45%          |
| Creation and Development ("C&D") Fee | \$0.050         | 0.50%          |
| Total S/C                            | \$0.295         | 2.95%          |

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%   |

**INDEX DEFINITION: The S&P Composite 1500 Index** combines three leading indices - S&P 500, S&P MidCap 400 and S&P SmallCap 600 - to form an investable benchmark of the U.S. equity market. Covering approximately 85% of the U.S. market capitalization, S&P Composite 1500 offers investors an index with the familiar characteristics of the S&P 500 but with broader market exposure. **The S&P 500 Index** is a capitalization-weighted index of 500 stocks. The index is designed to measure performance of the broad domestic economy through changes in the aggregate market value of 500 stocks representing all major industries. Indexes are unmanaged and it is not possible to invest directly in an index.

**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 may be subject to steep declines or increased volatility due to changes in performance or perception of the issuers.
- Share prices or dividend rates on the securities in the Trust may decline during the life of the Trust.
- The Trust includes real estate investment trusts ("REITs") which may concentrate their investments in specific geographic areas or in specific property types. The value of the REITs and other real estate securities and the ability of such securities to distribute income may be adversely affected by several factors beyond the control of the issuer of the security.
- The Trust invests in securities issued by small-capitalization and mid-capitalization companies which involve more investment risk than securities of larger 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. • 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](http://www.guggenheimfunds.com) or contact a securities representative or Guggenheim Funds Distributors, Inc. 2455 Corporate West Drive, Lisle, IL 60532, 800-345-7999.**

NOT FDIC INSURED • NOT BANK GUARANTEED • MAY LOSE VALUE

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