

Health Care Portfolio, Series 12

Investment Objective

The Health Care Portfolio, Series 12 ("Trust") seeks to maximize total return through capital appreciation with a secondary objective of current income.

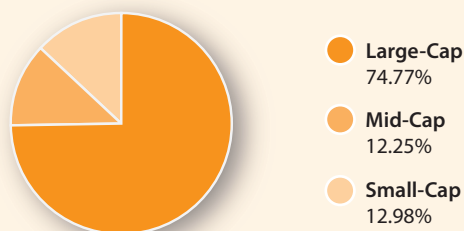
Trust Highlights

- The Trust consists of 38 stocks of companies that are classified as being in the health care sector by the Global Industry Classification Standard ("GICS"), or are believed by the Sponsor to have a significant level of revenues directly derived from health care related products and services.
- The Sponsor selects securities for the portfolio that it believes have the potential to achieve the Trust's investment objective.

PORTFOLIO ALLOCATION

Weightings and breakdown are as of 5/18/11 and subject to change.

Capitalization Breakdown



Country Weightings

United States	90.96%
Israel	3.89%
Switzerland	3.87%
Cayman Islands	1.28%
TOTAL	100.00%

Industry Weightings

Pharmaceuticals	30.70%
Health Care Equipment & Supplies	24.17%
Biotechnology	16.46%
Health Care Providers & Services	12.66%
Life Sciences Tools & Services	9.85%
Food & Staples Retailing	4.86%
Health Care Technology	1.30%
TOTAL	100.00%

Security Selection

The Sponsor selects U.S.-traded securities that it believes are core holdings of a well-diversified health care portfolio. To select the portfolio, the Sponsor follows a very disciplined process that includes both quantitative and qualitative analysis. The Sponsor begins with the stocks of companies that are classified as being in the health care sector by GICS, or are believed by the Sponsor to have a significant level of revenues directly derived from health care related products and services, and are either components of the Russell 3000 Index ("R3K") or have market capitalizations larger than the smallest company within the R3K. The Sponsor then reduces the size of this universe to approximately 250 securities by performing quantitative screening, which may be primarily based on, but not limited to, the following factors:

- Valuation
- Growth
- Profitability

The Sponsor then reduces the 250 securities to 38 securities by performing qualitative analysis, which may be primarily based on, but not limited to, the following factors:

- Balance Sheet
- Industry Leadership
- Valuation
- Growth
- Profitability

Why Now?

- Health expenditures in the U.S. totaled \$2.5 trillion dollars in 2009, or 17.6% of GDP, up from 16.6% in 2008. National Health Expenditures (NHE), as a share of GDP, are expected to be 19.6% of GDP by 2019.¹
- The US population age 65 and older is projected to grow from 40 million in 2010, to 51.9 million in 2019, an increase of almost 30%.¹
- Emerging markets are playing an increasingly large and important role in the worldwide growth and consumption of health care goods and services. Chronic diseases, such as heart disease, stroke, diabetes, and cancer represent 60% of all deaths, with 80% of these occurring in low- and middle-income countries (LMICs). Infectious diseases are also a huge worldwide health burden. Over 33 million people are living with HIV/AIDS and approximately two million people die from HIV/AIDS every year, the vast majority in LMICs. About one billion people are affected by tropical diseases like leprosy, dengue, and trachoma.²
- There have been 301 health care M&A deals in the U.S. year to date (YTD) for a total value of \$45.3 billion, the largest of which was the acquisition by Johnson & Johnson of Swiss medical products maker Synthes Inc. for \$19.4 billion. In March 2011, hospital operator, HCA Holdings raised approximately \$3.8 billion in the largest equity IPO in the U.S. YTD.³
- The Health Care sector is the best performing sector of the Russell 3000® Index, up 14.3% YTD through 5/17/11.³
- The median LT growth estimate for the Health Care sector is 14.7%, second only to the Information Technology sector, and above the average for all GICS sectors of 12.5%.³
- The Health Care sector is among the least leveraged sectors overall, with Total Debt/Total Assets of 21.4%, versus 26.6% for the Russell 3000® Index as a whole.³

Past performance does not guarantee future results. There is no guarantee that these trends and projections will continue or come to fruition and they are subject to change.

¹ Centers for Medicare & Medicaid Services, *National Health Expenditure Projections 2009-2019*, September 2010.

² U.S. Department of Health & Human Services, National Institutes of Health, *Building Global Health Research Capacity*, October 2010.

³ Bloomberg, May 2011.

INDEX DEFINITIONS

The **Russell 3000® Index** measures the performance of the 3,000 largest U.S. companies based on total market capitalization, which represents approximately 98% of the investable U.S. equity market. It is not possible to invest directly in the Russell 3000® Index and it is unmanaged. The Trust will not try to replicate the performance of the Russell 3000® Index and will not necessarily invest any substantial portion of its assets in securities in the index. There is no guarantee that the perceived intrinsic value of a security will be realized.

PORTFOLIO HOLDINGS

Holdings and weightings are as of 5/18/11 and subject to change.

Symbol	Company Name	Symbol	Company Name
COMMON STOCKS (100.00%)			
CONSUMER STAPLES (4.86%)			
CVS	CVS Caremark Corporation	HAE	Haemonetics Corporation
WAG	Walgreen Company	ICUI	ICU Medical, Inc.
HEALTH CARE (95.14%)			
ABT	Abbott Laboratories	ILMN	Illumina, Inc.
ALGN	Align Technology, Inc.	JNJ	Johnson & Johnson
AGN	Allergan, Inc.	LIFE	Life Technologies Corporation
AMGN	Amgen, Inc.	MD	Mednax, Inc.
BAX	Baxter International, Inc.	MDT	Medtronic, Inc.
BDX	Becton, Dickinson & Company	MRK	Merck & Company, Inc.
BMRN	BioMarin Pharmaceutical, Inc.	MR	Mindray Medical International Limited
BMJ	Bristol-Myers Squibb Company	MYGN	Myriad Genetics, Inc.
BCR	C.R. Bard, Inc.	NVS	Novartis AG
CELG	Celgene Corporation	DGX	Quest Diagnostics, Inc.
CPSI	Computer Programs & Systems, Inc.	TECH	Teche Corporation
CBST	Cubist Pharmaceuticals, Inc.	TEVA	Teva Pharmaceutical Industries Limited
XRAY	Dentsply International, Inc.	TMO	Thermo Fisher Scientific, Inc.
ENDP	Endo Pharmaceuticals Holdings, Inc.	UNH	UnitedHealth Group, Inc.
ESRX	Express Scripts, Inc.	VAR	Varian Medical Systems, Inc.
GILD	Gilead Sciences, Inc.	WAT	Waters Corporation
		WLP	WellPoint, Inc.
		ZMH	Zimmer Holdings, Inc.

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 securities issued by companies in the health care sector which include risks such as extensive competition, generic drug sales or the loss of patent protection, product liability litigation and increased government regulation. • The Trust includes securities issued by small-capitalization and mid-capitalization companies which involve more investment risk than large-capitalization or more seasoned securities. 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. • The Trust invests in American Depositary Receipts ("ADRs") which presents additional risk. ADRs are issued by a bank or trust company to evidence ownership of underlying securities issued by foreign corporations. Securities of foreign issuers present risks beyond those of domestic securities. More specifically, foreign risk is the risk that foreign securities will be more volatile than U.S. securities 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. • 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	May 19, 2011
Termination Date	July 24, 2013
Initial Offer Price	\$10.00
Number of Issues	38
Historical Annual Dividend Distribution*	\$0.0982
Distributions**	25th day of each month commencing on June 25, 2010, if any

* The Historical Annual Dividend Distribution is as of 5/18/11 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)	40167H107
CUSIP (reinvestment accounts)	40167H115
CUSIP (fee-cash)	40167H123
CUSIP (fee-reinvest)	40167H131
Ticker	CHCRLX

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 February 2012 and ending April 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%