

# Large-Cap Core Portfolio, Series 16

## Investment Objective

The Large-Cap Core Portfolio, Series 16 ("Trust") seeks to maximize total return by investing in U.S.-listed stocks of large-capitalization companies.

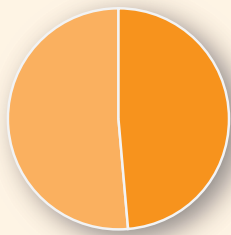
## Trust Highlights

- The Trust includes U.S.-listed stocks of companies that the Sponsor believes are core holdings of a well diversified large capitalization portfolio.
- The Trust includes stocks from all sectors of the U.S. economy.
- The Sponsor selects stocks that it believes have the potential to achieve the Trust's investment objective.

## PORTFOLIO ALLOCATION

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

### Style Allocation Breakdown



### Sector Weightings

Information Technology	18.14%
Financials	14.44%
Energy	11.90%
Health Care	11.84%
Consumer Discretionary	11.39%
Industrials	10.55%
Consumer Staples	10.52%
Materials	4.29%
Utilities	3.85%
Telecommunication Services	3.08%
<b>TOTAL</b>	<b>100.00%</b>

## Security Selection

The Sponsor selects U.S.-listed companies that it believes should be core holdings of a well-diversified U.S.-listed large-cap portfolio. To select the portfolio the Sponsor follows a very disciplined process which includes both quantitative screening and qualitative analysis.

The Sponsor begins with the companies that currently make up the Russell 3000® Index<sup>1</sup> and separates these companies into three capitalization groups (large-cap, mid-cap and small-cap). The stocks representing the first (or largest) 72.5% of capitalization are classified as large-cap, the stocks representing the next 15% of capitalization are classified as mid-cap and the remaining 12.5% are classified as small-cap. The Sponsor then takes the large-cap group and separates these companies into twenty groups based on style and Global Industry Classification Standard ("GICS") sector. Please note that due to the fluctuating nature of security prices, a company's classification as large-cap, mid-cap or small-cap may change after its selection for the portfolio.

The Sponsor then reduces the universe to approximately 250 companies 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 companies to approximately 50 by performing qualitative analysis, which may be primarily based on, but not limited to, the following factors:

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

SEE NEXT PAGE FOR INDEX DEFINITIONS

## PORTFOLIO HOLDINGS

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

Symbol	Company Name	Symbol	Company Name
<b>CONSUMER DISCRETIONARY (11.39%)</b>			
DTV	DIRECTV	ABT	Abbott Laboratories
KSS	Kohl's Corporation	AMGN	Amgen, Inc.
MCD	McDonald's Corporation	BAX	Baxter International, Inc.
NKE	NIKE, Inc.	COV	Coviden PLC
DIS	Walt Disney Company	JNJ	Johnson & Johnson
<b>CONSUMER STAPLES (10.52%)</b>			
MO	Altria Group, Inc.	MDT	Medtronic, Inc.
KO	Coca-Cola Company	<b>INDUSTRIALS (10.55%)</b>	
GIS	General Mills, Inc.	CAT	Caterpillar, Inc.
PG	Procter & Gamble Company	CSX	CSX Corporation
WAG	Walgreen Company	DHR	Danaher Corporation
WMT	Wal-Mart Stores, Inc.	DOV	Dover Corporation
<b>ENERGY (11.90%)</b>			
CVX	Chevron Corporation	UTX	United Technologies Corporation
NOV	National Oilwell Varco, Inc.	<b>INFORMATION TECHNOLOGY (18.14%)</b>	
OXY	Occidental Petroleum Corporation	AAPL	Apple, Inc.
BTU	Peabody Energy Corporation	GOOG	Google, Inc.
SLB	Schlumberger Limited	HPQ	Hewlett-Packard Company
SE	Spectra Energy Corporation	INTC	Intel Corporation
<b>FINANCIALS (14.44%)</b>			
ACE	ACE Limited	IBM	International Business Machines Corporation
AXP	American Express Company	MSFT	Microsoft Corporation
BLK	BlackRock, Inc.	ORCL	Oracle Corporation
CB	Chubb Corporation	QCOM	QUALCOMM, Inc.
CME	CME Group, Inc.	XRX	Xerox Corporation
JPM	JPMorgan Chase & Company	<b>MATERIALS (4.29%)</b>	
PNC	PNC Financial Services Group, Inc.	CLF	Cliffs Natural Resources, Inc.
TROW	T. Rowe Price Group, Inc.	PPG	PPG Industries, Inc.
USB	U.S. Bancorp	<b>TELECOMMUNICATION SERVICES (3.08%)</b>	
<b>HEALTH CARE (11.84%)</b>			
<b>INDUSTRIALS (10.55%)</b>			
<b>INFORMATION TECHNOLOGY (18.14%)</b>			
<b>MATERIALS (4.29%)</b>			
<b>TELECOMMUNICATION SERVICES (3.08%)</b>			
<b>UTILITIES (3.85%)</b>			

## INDEX DEFINITIONS

<sup>1</sup> Russell 3000® Index measures the performance of the largest 3000 U.S. companies representing approximately 98% of the investable equity market.

It is not possible to invest directly in the Russell 3000® Index. 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.

**RISK CONSIDERATIONS** As with all investments, you can 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. 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. • Share prices or dividend rates on the securities in the Trust may decline during the life of the Trust. • The Trust invests in U.S.-listed foreign securities which present additional 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](http://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	52
Historical Annual Dividend Distribution*	\$0.2067
Distributions**	25th day of each month commencing on September 25, 2011, if any

\* The Historical Annual Dividend Distribution is as of 8/22/11 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)	40167J426
CUSIP (reinvestment accounts)	40167J434
CUSIP (fee-cash)	40167J442
CUSIP (fee-reinvest)	40167J459
Ticker	CACEPX

## 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%