

## GUGGENHEIM BLUEPRINTS® STRATEGY

Zacks Income Advantage Strategy Portfolio  
(2-year), Series 1

## Investment Objective

The Zacks Income Advantage Strategy Portfolio (2-year), Series 1 ("Trust") seeks to provide current income with the potential for capital appreciation.

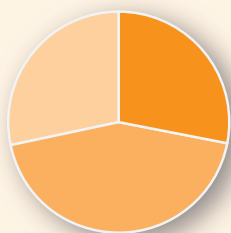
## Trust Highlights

- **Multi-Asset Strategy.** The portfolio is divided into five different asset segments: common shares of closed-end investment companies ("closed-end funds"), common stocks/American Depositary Receipts ("ADRs"), master limited partnerships ("MLPs"), real estate investment trusts ("REITs"), and stocks of oil/energy related companies or companies created to hold investments in operating companies or their cash flows ("Oil/Energy Companies").
- **Lower Correlated Assets.** The five asset segments have historically demonstrated a low correlation to each other.
- **High Equity Income.** The Sponsor identifies securities within each segment that meet certain investment criteria including highest dividend yields.

## PORTFOLIO ALLOCATION

Breakdown and weightings are as of 11/14/11 and subject to change.

## Capitalization Breakdown



## Asset Segment Breakdown

| Asset Segment                              | Weighting      |
|--|----------------|
| Closed-End Funds                           | 10.02%         |
| Common Stocks/American Depositary Receipts | 30.01%         |
| Master Limited Partnerships                | 17.57%         |
| Oil/Energy Companies                       | 22.53%         |
| Real Estate Investment Trusts              | 19.87%         |
| <b>GRAND TOTAL</b>                         | <b>100.00%</b> |

## PORTFOLIO HOLDINGS

Holdings, breakdown and weightings are as of 11/21/11 and subject to change.

| Symbol   | Company Name                                      | Symbol  | Company Name                                |
|--|---|---|---|
| <b>CLOSED-END FUNDS (10.02%)</b>                           |   |   |   |
| AWF  | AllianceBernstein Global High Income Fund, Inc.   | EXC   | Exelon Corporation                          |
| AWP  | Alpine Global Premier Properties Fund             | FE  | FirstEnergy Corporation                     |
| DSU  | BlackRock Debt Strategies Fund, Inc.              | NI  | NISource, Inc.                              |
| BGT  | BlackRock Floating Rate Income                    | PCG   | PG&E Corporation                            |
| BLW  | BlackRock Limited Duration Income Trust           | PNW   | Pinnacle West Capital Corporation           |
| CHY  | Calamos Convertible and High Income Fund          | PPL   | PPL Corporation                             |
| CHI  | Calamos Convertible Opportunities and Income Fund | PEG   | Public Service Enterprise Group, Inc.       |
| GLO  | Clough Global Opportunities Fund                  | SCG   | SCANA Corporation                           |
| EVV  | Eaton Vance Limited Duration Income Fund          | SO  | Southern Company                            |
| EVT  | Eaton Vance Tax-Advantaged Dividend Income Fund   | TE  | TECO Energy, Inc.                           |
| MCR  | MFS Charter Income Trust                          | XEL   | Xcel Energy, Inc.                           |
| PPT  | Putnam Premier Income Trust                       | <b>MASTER LIMITED PARTNERSHIPS (17.57%)</b>   |   |
| ERC  | Wells Fargo Advantage Multi-Sector Income Fund    | <b>ENERGY (14.20%)</b>                        |   |
| EHI  | Western Asset Global High Income Fund, Inc.       | BWP   | Boardwalk Pipeline Partners LP              |
| HIO  | Western Asset High Income Opportunity Fund, Inc.  | CLMT  | Calumet Specialty Products Partners LP      |
| <b>COMMON STOCKS/AMERICAN DEPOSITARY RECEIPTS (30.01%)</b> |   |   |   |
| <b>CONSUMER DISCRETIONARY (2.74%)</b>                      |   |   |   |
| CVC  | Cablevision Systems Corporation                   | CQP   | Cheniere Energy Partners LP                 |
| GRMN   | Garmin Limited                                    | CPNO  | Copano Energy LLC                           |
| SJR  | Shaw Communications, Inc.                         | EEP   | Enbridge Energy Partners LP                 |
| TRI  | Thomson Reuters Corporation                       | ETP   | Energy Transfer Partners LP                 |
| <b>CONSUMER STAPLES (2.97%)</b>                            |   |   |   |
| AVP  | Avon Products, Inc.                               | NRGY  | Inergy LP                                   |
| KMB  | Kimberly-Clark Corporation                        | NRP   | Natural Resource Partners LP                |
| LO   | Lorillard, Inc.                                   | NS  | NuStar Energy LP                            |
| PM   | Philip Morris International, Inc.                 | PVR   | Penn Virginia Resource Partners LP          |
| <b>FINANCIALS (0.71%)</b>                                  |   |   |   |
| MFC  | Manulife Financial Corporation                    | RGP   | Regency Energy Partners LP                  |
| <b>HEALTH CARE (3.61%)</b>                                 |   |   |   |
| BMJ  | Bristol-Myers Squibb Company                      | TCLP  | TC Pipelines LP                             |
| LLY  | Eli Lilly & Company                               | <b>UTILITIES (3.37%)</b>                      |   |
| GSK  | GlaxoSmithKline PLC                               | APU   | Amerigas Partners LP                        |
| MRK  | Merck & Company, Inc.                             | FGP   | Ferrellgas Partners LP                      |
| PFE  | Pfizer, Inc.                                      | SPH   | Suburban Propane Partners LP                |
| <b>INDUSTRIALS (1.87%)</b>                                 |   |   |   |
| PBI  | Pitney Bowes, Inc.                                | <b>OIL/ENERGY COMPANIES (22.53%)</b>          |   |
| WM   | Waste Management, Inc.                            | ARX CN  | ARC Resources Limited                       |
| <b>INFORMATION TECHNOLOGY (0.67%)</b>                      |   |   |   |
| STX  | Seagate Technology PLC                            | BTE   | Baytex Energy Corporation                   |
| <b>TELECOMMUNICATION SERVICES (3.80%)</b>                  |   |   |   |
| T  | AT&T, Inc.  | COS CN  | Canadian Oil Sands Limited                  |
| BCE  | BCE, Inc.   | CPG CN  | Crescent Point Energy Corporation           |
| CHT  | Chunghwa Telecom Company Limited                  | ERF   | Enerplus Corporation                        |
| TEO  | Telecom Argentina SA                              | PPL CN  | Pembina Pipeline Corporation                |
| <b>UTILITIES (13.64%)</b>                                  |   |   |   |
| LNT  | Alliant Energy Corporation                        | PGH   | Pengrowth Energy Corporation                |
| AEE  | Ameren Corporation                                | PWE   | Penn West Petroleum Limited                 |
| AEP  | American Electric Power Company, Inc.             | PEY CN  | Peyto Exploration & Development Corporation |
| CMS  | CMS Energy Corporation                            | PRQ CN  | Progress Energy Resources Corporation       |
| ED   | Consolidated Edison, Inc.                         | <b>REAL ESTATE INVESTMENT TRUSTS (19.87%)</b> |   |
| DTE  | DTE Energy Company                                | <b>FINANCIALS (19.87%)</b>                    |   |
| DUK  | Duke Energy Corporation                           | AGNC  | American Capital Agency Corporation         |
| ETR  | Entergy Corporation                               | NLY   | Annaly Capital Management, Inc.             |
|  |   | CMO   | Capstead Mortgage Corporation               |
|  |   | CWH   | CommonWealth REIT                           |
|  |   | OFC   | Corporate Office Properties Trust           |
|  |   | CYS   | CYS Investments, Inc.                       |
|  |   | EPR   | Entertainment Properties Trust              |
|  |   | GOV   | Government Properties Income Trust          |
|  |   | HTS   | Hatteras Financial Corporation              |
|  |   | HPT   | Hospitality Properties Trust                |
|  |   | IVR   | Invesco Mortgage Capital, Inc.              |
|  |   | LRY   | Liberty Property Trust                      |
|  |   | CLI   | Mack-Cali Realty Corporation                |
|  |   | NNN   | National Retail Properties, Inc.            |
|  |   | OHI   | Omega Healthcare Investors, Inc.            |
|  |   | PDM   | Piedmont Office Realty Trust, Inc.          |
|  |   | SNH   | Senior Housing Properties Trust             |
|  |   | STWD  | Starwood Property Trust, Inc.               |
|  |   | SUI   | Sun Communities, Inc.                       |
|  |   | WRE   | Washington Real Estate Investment Trust     |

# Zacks Income Advantage Strategy Portfolio (2-year)

SERIES 1

## PORTFOLIO SUMMARY

|  |  |
|--|--|
| Inception Date                           | November 22, 2011  |
| Termination Date                         | November 15, 2013  |
| Initial Offer Price                      | \$10.00  |
| Number of Issues                         | 100  |
| Historical Annual Dividend Distribution* | \$0.6117   |
| Distributions**                          | 25th day of each month commencing on December 25, 2011, if any |

\* The Historical Annual Dividend Distribution is as of 11/21/11 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)          | 40167N849 |
| CUSIP (reinvestment accounts) | 40167N856 |
| CUSIP (fee-cash)              | 40167N864 |
| CUSIP (fee-reinvest)          | 40167N872 |
| Ticker                        | CTZIA     |

## 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 September 2012 and ending November 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%   |

## 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. • The Trust invests in MLPs and investments in MLP interests are subject to the risks generally applicable to companies in the energy and natural resources sectors, including commodity pricing risk, supply and demand risk, depletion risk and exploration risk. • 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 invests in securities issued by small-capitalization and mid-capitalization companies which 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. • The Trust includes closed-end funds which are subject to various risks, including management's ability to meet the closed-end fund's investment objective and to manage the closed-end fund's portfolio during periods of market turmoil and as investors' perceptions regarding closed-end funds or their underlying investments change. Closed-end funds are not redeemable at the option of the shareholder and they may trade in the market at a discount to their net asset value. Closed-end funds may also employ the use of leverage which increases risk and volatility. • The value of the fixed-income securities in the closed-end funds will generally fall if interest rates, in general, rise. • A closed-end fund or an issuer of securities held by a closed-end fund may be unwilling or unable to make principal payments and/or to declare distributions in the future, may call a security before its stated maturity, or may reduce the level of distributions declared. • The financial condition of a closed-end fund or an issuer of securities held by a closed-end fund may worsen, resulting in a reduction in the value of your units. • Certain closed-end funds held by the Trust invest in bonds that are rated below investment-grade and are considered to be "junk" securities, speculative and are subject to greater market volatility and credit risks. • Certain closed-end funds held by the Trust may invest in bonds that are rated as investment-grade by only one rating agency. As a result, such split-rated securities may have more speculative characteristics and are subject to a greater risk of default than securities rated as investment-grade by more than one rating agency. • Certain closed-end funds held by the Trust may invest in convertible securities. The market values of convertible securities tend to decline as interest rates increase and, conversely, to increase as interest rates decline. However, a convertible security's market value also tends to reflect the market price of the common stock of the issuing company. Convertible securities fall below debt obligations of the same issuer in order of preference or priority in the event of a liquidation and are typically unrated or rated lower than such debt obligations. • Certain closed-end funds held by the Trust invest in preferred securities. Preferred securities are typically subordinated to bonds and other debt instruments in a company's capital structure in terms of priority to corporate income and therefore will be subject to greater credit risk than those debt instruments. • Share prices or dividend rates on the securities in the Trust may decline during the life of the Trust. • The Trust and certain closed-end funds held by the Trust invest

in ADRs, U.S.-listed foreign securities and foreign securities listed on a foreign exchange which present 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. In addition, the Trust's investment in Energy Companies may expose unitholders to additional risks that may be associated with Canada or the Canadian securities markets. • Certain closed-end funds held by the Trust invest in securities issued by companies headquartered or incorporated in countries considered to be emerging markets which are substantially smaller, less liquid and may be exposed to greater volatility and market risks than the U.S. and developed foreign markets. • The Trust may invest in companies that are considered to be passive foreign investment companies ("PFICs"). In general, PFICs are certain non-U.S. corporations that receive at least 75% of their annual gross income from passive sources (such as interest, dividends, certain rents and royalties or capital gains) or that hold at least 50% of their assets in investments producing such passive income. As a result of an investment in PFICs, the Trust could be subject to U.S. federal income tax and additional interest charges on gains and certain distributions with respect to those equity interests, even if all the income or gain is distributed to its unitholders in a timely manner. The Trust will not be able to pass through to its unitholders any credit or deduction for such taxes. • Current economic conditions may lead to limited liquidity and greater volatility. • The Trust and certain closed-end funds held by the Trust invest in REITs which may concentrate their investments in specific geographic areas or in specific property types. The value of the REIT and the ability of the REIT to distribute income may be adversely affected by several factors beyond the control of the issuer of the REIT. • Inflation may lead to a decrease in the value of assets or income from investments. • The Sponsor does not actively manage the portfolio. • **Please note** that the Sponsor or an affiliate may be engaged as a service provider to certain closed-end funds held by the Trust and therefore certain fees paid by the Trust to such closed-end funds will be paid to the Sponsor or an affiliate for its services to such closed-end funds. **In addition to the expenses of the units of the Trust, the Trust is subject to various expenses of closed-end funds. 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.**

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