

## GUGGENHEIM BLUEPRINTS® STRATEGY

Zacks Income Advantage Strategy Portfolio,  
Series 15

## Investment Objective

The Zacks Income Advantage Strategy Portfolio, Series 15 ("Trust") seeks to provide current income with the potential for capital appreciation.

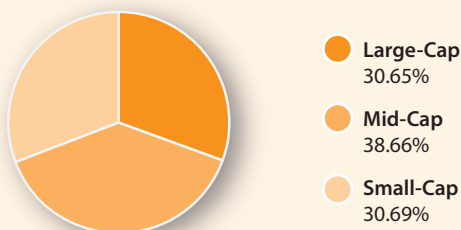
## Trust Highlights

- **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

Closed-End Funds	9.99%
Common Stocks/American Depositary Receipts	30.00%
Master Limited Partnerships	17.61%
Oil/Energy Companies	22.43%
Real Estate Investment Trusts	19.97%
<b>GRAND TOTAL</b>	<b>100.00%</b>

## PORTFOLIO HOLDINGS

Holdings, breakdown and weightings are as of 11/14/11 and subject to change.

Symbol	Company Name	Symbol	Company Name
<b>CLOSED-END FUNDS (9.99%)</b>			
AWP	Alpine Global Premier Properties Fund	AEP	American Electric Power Company, Inc.
HYV	BlackRock Corporate High Yield Fund V, Inc.	CMS	CMS Energy Corporation
DSU	BlackRock Debt Strategies Fund, Inc.	D	Dominion Resources, Inc.
BGT	BlackRock Floating Rate Income	DPL	DPL, Inc. ^
BLW	BlackRock Limited Duration Income Trust	EXC	Exelon Corporation
CHY	Calamos Convertible and High Income Fund	NI	NiSource, Inc.
CHI	Calamos Convertible Opportunities and Income Fund	SCG	SCANA Corporation
GLO	Clough Global Opportunities Fund	SO	Southern Company
EVV	Eaton Vance Limited Duration Income Fund	XEL	Xcel Energy, Inc.
EVT	Eaton Vance Tax-Advantaged Dividend Income Fund	<b>MASTER LIMITED PARTNERSHIPS (17.61%)</b>	
VTA	Invesco Van Kampen Dynamic Credit Opportunities Fund	<b>ENERGY (15.22%)</b>	
HPS	John Hancock Preferred Income Fund III	BWP	Boardwalk Pipeline Partners LP
MCR	MFS Charter Income Trust	CLMT	Calumet Specialty Products Partners LP
ERC	Wells Fargo Advantage Multi-Sector Income Fund	CQP	Cheniere Energy Partners LP
EHI	Western Asset Global High Income Fund, Inc.	CPNO	Copano Energy LLC
<b>COMMON STOCKS/AMERICAN DEPOSITARY RECEIPTS (30.00%)</b>			
<b>CONSUMER DISCRETIONARY (2.89%)</b>			
CVC	Cablevision Systems Corporation	EET	Enbridge Energy Partners LP
DRI	Darden Restaurants, Inc.	ETP	Energy Transfer Partners LP
SJR	Shaw Communications, Inc.	GEL	Genesis Energy LP
WHR	Whirlpool Corporation	NRGY	Inergy LP
<b>CONSUMER STAPLES (3.99%)</b>			
AVP	Avon Products, Inc.	NRP	Natural Resource Partners LP
CAG	ConAgra Foods, Inc.	NS	NuStar Energy LP
KMB	Kimberly-Clark Corporation	PVR	Penn Virginia Resource Partners LP
LO	Lorillard, Inc.	RGP	Regency Energy Partners LP
PM	Philip Morris International, Inc.	TCLP	TC Pipelines LP
<b>FINANCIALS (1.32%)</b>			
BLK	BlackRock, Inc.	<b>UTILITIES (2.39%)</b>	
MTB	M&T Bank Corporation	FGP	Ferrellgas Partners LP
<b>HEALTH CARE (5.81%)</b>			
ABT	Abbott Laboratories	SPH	Suburban Propane Partners LP
AZN	AstraZeneca PLC	<b>OIL/ENERGY COMPANIES (22.43%)</b>	
BMJ	Bristol-Myers Squibb Company	ARX CN	ARC Resources Limited
LLY	Eli Lilly & Company	BTE	Baytex Energy Corporation
GSK	GlaxoSmithKline PLC	BNP CN	Bonavista Energy Corporation
JNJ	Johnson & Johnson	COS CN	Canadian Oil Sands Limited
MRK	Merck & Company, Inc.	CPG CN	Crescent Point Energy Corporation
NVS	Novartis AG	ERF	Enerplus Corporation
<b>INDUSTRIALS (3.51%)</b>			
GE	General Electric Company	PPL CN	Pembina Pipeline Corporation
LMT	Lockheed Martin Corporation	PGH	Pengrowth Energy Corporation
NOC	Northrop Grumman Corporation	PWE	Penn West Petroleum Limited
RTN	Raytheon Company	VET CN	Vermilion Energy, Inc.
WM	Waste Management, Inc.	<b>REAL ESTATE INVESTMENT TRUSTS (19.97%)</b>	
<b>INFORMATION TECHNOLOGY (0.80%)</b>			
STX	Seagate Technology PLC	<b>FINANCIALS (19.97%)</b>	
<b>MATERIALS (2.02%)</b>			
DOW	Dow Chemical Company	AGNC	American Capital Agency Corporation
MWV	MeadWestvaco Corporation	NLY	Annaly Capital Management, Inc.
NUE	Nucor Corporation	CMO	Capstead Mortgage Corporation
<b>TELECOMMUNICATION SERVICES (2.61%)</b>			
T	AT&T, Inc.	CWH	CommonWealth REIT
CHT	Chunghwa Telecom Company, Limited	OFC	Corporate Office Properties Trust
RCI	Rogers Communications, Inc.	CYS	CYS Investments, Inc.
		EPR	Entertainment Properties Trust
		GOV	Government Properties Income Trust
		HTS	Hatteras Financial Corporation
		HR	Healthcare Realty Trust, Inc.
		HPT	Hospitality Properties Trust
		IVR	Invesco Mortgage Capital, Inc.
		CLI	Mack-Cali Realty Corporation
		OHI	Omega Healthcare Investors, Inc.
		PDM	Piedmont Office Realty Trust, Inc.
		RWT	Redwood Trust, Inc.
		SNH	Senior Housing Properties Trust
		STWD	Starwood Property Trust, Inc.
		SUI	Sun Communities, Inc.
		WRE	Washington Real Estate Investment Trust

## PORTFOLIO SUMMARY

Inception Date	November 15, 2011
Termination Date	February 15, 2013
Initial Offer Price	\$10.00
Number of Issues	100
Historical Annual Dividend Distribution*	\$0.6601
Distributions**	25th day of each month commencing on December 25, 2011, if any

\* The Historical Annual Dividend Distribution is as of 11/14/11 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)	40167P141
CUSIP (reinvestment accounts)	40167P158
CUSIP (fee-cash)	40167P166
CUSIP (fee-reinvest)	40167P174
Ticker	CCZIOX

## 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 March 2012 and ending May 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, less 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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