

Guggenheim European Capital Strength Portfolio, Series 10

Holdings and Weightings are as of 5.16.2016 and subject to change

Unit Investment Trust

Consumer Discretionary (33.26%)

Burberry Group PLC (BRBY LN) is a global luxury brand with British heritage that designs and sources apparel and accessories, selling through a diversified network of retail, digital, wholesale and licensing channels worldwide.

Compass Group PLC (CMPGY) provides catering and support services in countries throughout the world, for clients in locations including offices, factories, hospitals, schools, and other remote locations.

Continental AG (CON GR) is engaged in the manufacturing of tires, automotive parts and industrial products under such brands as Continental, Uniroyal, Gislaved, Viking and Barum.

LVMH Moët Hennessy Louis Vuitton SE (LVMUY) is a diversified luxury goods group. The Company produces and sells champagne, cognac, perfumes, cosmetics, luggage, watches and jewelry.

Persimmon PLC (PSN LN) designs, builds and develops residential housing.

Publicis Groupe SA (PUB FP) offers advertising services, direct marketing, customer relationship marketing, sales promotion, public relations and human resources services, and operates retail drugstores.

RELX NV (RENX) through its subsidiaries, publishes information for the scientific and medical professions, legal, and business-to-business sector. Dually-listed company with REL LN.

RTL Group SA (RRTL GR) is a multimedia company. The Company operates television and radio stations throughout Europe, produces programming, and operates websites. RTL distributes movies on CD, co-produces feature films, markets broadcast rights to sporting events, and offers entertainment over the Internet.

Valeo SA (FR FP) manufactures automobile components. The Company manufactures clutches, engine cooling, parts, lighting, electrical systems, windshield wipers, motors and actuators, security systems, electronics, and connective systems for automobile manufacturers and the aftermarket. Valeo's products are sold in Europe, Asia, North America, and South America.

Wolters Kluwer NV (WKL NA) provides information services to professionals in the areas of legal, business, tax, accounting, finance, audit, risk, compliance and healthcare. The Company provides its customers information-enabled tools and software solutions to manage their business efficiently. Wolters Kluwer operates in over 40 countries in Europe, North America, Asia Pacific and Latin America.

Consumer Staples (20.05%)

British American Tobacco PLC (BTI UA) is the holding company for a group of companies that manufacture, market and sell cigarettes and other tobacco products, including cigars and roll-your-own tobacco.

Koninklijke Ahold NV (AHONY) through its subsidiaries, operates retail stores that offer food and non-food products in the United States and Europe. The Company operates supermarkets, convenience stores, compact hypers, pick-up points, and gasoline stations, as well as specialty stores, which provide health and beauty care products, and wine and liquor.

L'Oreal SA (LRLCY) manufactures, markets, and distributes health and beauty aids. The Company produces colorants, styling, and hair care products for professional hairdressers, hair care, cosmetics, and skin care products and perfumes for consumers, luxury cosmetics and perfumes sold through department stores, perfumeries and travel stores, and dermatological and pharmaceutical products.

Reckitt Benckiser Group PLC (RBGLY) engages in the manufacturing and distribution of household, toiletry, pharmaceutical and food products, on a global basis.

Unilever PLC (UL) manufactures branded and packaged consumer goods, including food, detergents, fragrances, home and personal care products.

Financials (6.70%)

Hannover Rueck SE (HNR1 GR) offers life, health, accident, damage, property, and high risk specialty reinsurance.

Prudential PLC (PUK) is an international company which provides a wide assortment of insurance and investment products and services. Insurance products include life, accident and health, property and casualty insurance, as well as fixed and variable annuities. Financial and investment services include personal and group pensions, equity plans, mortgages and deposit accounts.

Health Care (6.70%)	Hannover Rueck SE (HNRI GR) provides reinsurance services. The Company offers life, health, accident, damage, property, and high risk specialty reinsurance.
	Roche Holding AG (RHHBY) develops and manufactures pharmaceutical and diagnostic products. The Company produces prescription drugs in the areas of cardiovascular, infectious, autoimmune, and respiratory diseases, dermatology, metabolic disorders, oncology, transplantation, and the central nervous system
Industrials (16.68%)	ABB Limited (ABB) provides power and automation technologies. The Company operates under segments that include power products, power systems, automation products, process automation and robotics.
	Deutsche Post AG (DPST) provides mail delivery and other services to the public and businesses. The Company offers domestic mail delivery, international parcel and mail delivery services, and freight delivery and logistics services.
	easyJet PLC (EZJ LN) a low-cost passenger airline, conducts operations throughout the United Kingdom and mainland Europe. The Company sells the majority of its tickets through its Web site.
	Ryanair Holdings PLC (RYAAY) provides low fare passenger airline services to destinations in Europe.
	Skanska AB (SKAB SS) offers construction related and project development services. The Company focuses on construction of housing, commercial buildings, roads, and railways, as well as develops and carries out civil engineering projects. Skanska is also a provider of facilities management services and provides all services internationally.
Information Technology (6.67%)	ASML Holding NV (ASML) develops, produces, and markets semiconductor manufacturing equipment, specifically machines for the production of chips through lithography. The Company services clients world wide.
	SAP SE (SAP) is a multinational software company. The Company develops business software, including e-business and enterprise management software, consults on organizational usage of its applications software, and provides training services. SAP markets its products and services worldwide.
Telecommunications Services (3.32%)	Swisscom AG (SCMN VX) operates public telecommunications networks and offers network application services. The Company provides local, long-distance, and mobile telephone services, integrated voice and data digital services, network solutions to national and international telecommunications operators, and Internet access services, and owns and operates pay telephones.
Utilities (6.62%)	National Grid PLC (NGG) is an investor-owned utility company which distributes gas. The PLC owns and operates the electricity transmission network in England and Wales, the gas transmission network in Great Britain, and electricity transmission networks in the Northeastern United States. National Grid also operates the electricity transmission networks in Scotland.
	Red Electrica Corp SA (REE SM) maintains and operates Spain's electricity transmission grid . The Company extends the high-voltage grid and coordinates the production and transmission systems.

The individual companies mentioned are for informational purposes only and should not be viewed as recommendations. Descriptions have been prepared using sources of information generally believed to be reliable. No representation can be made as to their accuracy. For more information, on this or any other unit investment trust, please contact your financial advisor or visit guggenheiminvestments.com.

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. • Share prices or dividend rates on the securities in the Trust may decline during the life of the Trust. There is no guarantee that share prices of the securities in the Trust will not decline and that the issuers of the securities will declare dividends in the future and, if declared, whether they will remain at current levels or increase over time. • The Trust is concentrated in the consumer products sector. As a result, the factors that impact the consumer products sector will likely have a greater effect on this Trust than on a more broadly diversified trust. General risks of companies in the consumer products sector include cyclicalities of revenues and earnings, economic recession, currency fluctuations, changing consumer tastes, extensive competition, product liability litigation and increased government regulation. A weak economy and its effect on consumer spending would adversely affect companies in the consumer products sector. • The Trust invests in foreign securities listed on a foreign exchange, American Depositary Receipts ("ADRs") and a New York Registry Share. The Trust's investment in foreign securities listed on a foreign exchange, a New York Registry Share and ADRs present additional risk. New York Registry Shares are created by a U.S. register so that securities of companies incorporated in the Netherlands may be traded on a U.S. exchange. 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. • The Trust includes securities whose value may be dependent on currency exchange rates. The U.S. dollar value of these securities may vary with fluctuations in foreign exchange rates. Most foreign currencies have fluctuated widely in value against the U.S. dollar for various economic and political reasons such as the activity level of large international commercial banks, various central banks, speculators, hedge funds and other buyers and sellers of foreign currencies. • The Trust is concentrated in securities issued by European companies. As a result, political, economic or social developments in Europe may have a significant impact on the securities included in the Trust. Furthermore, the European sovereign debt crisis and the related austerity measures in certain countries have had, and continue to have, a significant negative impact on the economies of certain European countries and their future economic outlooks. • The Trust is concentrated in securities issued by companies headquartered in the United Kingdom. As a result, political, economic or social developments in the United Kingdom may have a significant impact on the securities included in the Trust. • The Trust invests in securities issued by mid-capitalization companies. These securities customarily involve more investment risk than securities of large-capitalization companies. 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. **Please see the Trust prospectus for more complete risk information.**

Unit Investment Trusts are fixed, not actively managed and should be considered as part of a long-term strategy. UITs are subject to annual fund operating expenses in addition to the sales charges. Unit Investment Trusts are fixed, not actively managed and should be considered as part of a long-term strategy. Investors should consider their ability to invest in successive portfolios, if available, at the applicable sales charge. UITs are subject to annual fund operating expenses in addition to the sales charge. Investors should consult an attorney or tax advisor regarding tax consequences associated with an investment from one series to the next, if available, and with the purchase or sale of units. Guggenheim Funds Distributors, LLC does not offer tax advice.

Read the Trust's prospectus carefully before investing. It contains the Trust's investment objectives, risks, charges, expenses, and other information, which should be considered carefully before investing. Obtain a prospectus at GuggenheimInvestments.com.

Not FDIC insured. Not bank guaranteed. May lose value.

Guggenheim Funds Distributors, LLC. Member FINRA/SIPC 5/2016 UIT-FLY-ECAP #23013