

ETF

NYSE ARCA LISTED

ABCSINTERNATIONAL/GLOBAL EQUITY
AS OF 3.31.2012Style Allocation **All-Cap**
Investment Strategy **Commodities Related Income****FUND FACTS**

IIV Ticker	ABCSIV
CUSIP	18383Q788
Underlying Index (Symbol)	BNY Mellon ABC Index (BKABCT)
Index Weighting Methodology	Modified Market Cap
Rebalance Frequency	Semi-Annually
Distribution Schedule (if any)	Quarterly
Fund Inception Date	6.8.2011

FUND CHARACTERISTICS As of 3.31.2012

Number of Securities	32
Average Market Capitalization	\$8.4 Billion
Price/Earnings (P/E)	11.8x
Price/Book (P/B)	1.62x

Fund characteristics definitions on back page.

GUGGENHEIM
ABC HIGH DIVIDEND ETF**STRATEGY OVERVIEW**

Guggenheim ABC High Dividend ETF (ABCS) seeks investment results that correspond generally to the performance, before the fund's fees and expenses, of an equity index called the BNY Mellon ABC Index. The Index is a rules-based index comprised of, as of March 31, 2012, approximately 30 securities, which includes common stocks and U.S. exchange-listed American depositary receipts ("ADRs") of companies from Australia and Brazil and locally-listed companies in Australia and Canada, as defined by BNY Mellon, the fund's index provider. The depositary receipts included in the Index are sponsored. The Index constituent selection process selects the top 10 stocks or ADRs with the highest yield for each country. ABCS will invest at least 80% of its total assets in common stocks and ADRs that comprise the Index and depositary receipts representing common stocks included in the Index (or underlying securities representing ADRs included in the Index). ABCS generally will invest in all of the securities comprising the Index in proportion to their weightings in the Index.

AVERAGE ANNUAL TOTAL RETURNS As of 3.31.2012

	YTD	3-Month	1-Year	3-Year	5-Year	Since Fund Inception (6.8.2011)	Expense Ratio
Market Price	18.81%	18.81%	—	—	—	-3.60%	0.65%
NAV	16.98%	16.98%	—	—	—	-4.52%	0.65%
BNY Mellon ABC Index	17.11%	17.11%	—	—	—	-4.20%	—
MSCI World ex-U.S. Index	10.37%	10.37%	—	—	—	-7.13%	—

Performance displayed represents past performance, which is no guarantee of future results. Investment returns and principal value will fluctuate so that when shares are redeemed, they may be worth more or less than original cost. Current performance may be lower or higher than the performance data quoted. For up-to-date fund performance, including performance current to the most recent month-end, please visit our web site at guggenheimfunds.com. ETFs are subject to third-party transaction fees/commissions. Net asset value (NAV) is calculated by subtracting total liabilities from total assets, then dividing by the number of shares outstanding. Market close is the last price at which shares are traded. Fund shares may trade at, above or below NAV. For additional information, please see the fund's prospectus.

Data is subject to change on a daily basis. Since inception returns assume a purchase of the ETF at the initial share price for share price returns or the initial net asset value (NAV) per share for NAV returns. Partial year returns are cumulative, not annualized. Returns reflect the reinvestment of dividends. The MSCI World ex-U.S. Index is a free-float adjusted market capitalization-weighted index that is designed to measure the equity market performance of developed markets excluding the United States. The referenced indices are unmanaged and not available for direct investment. Index performance does not reflect transaction costs, fees or expenses.

The expense ratio is expressed as a unitary fee and covers all expenses of the Fund, except for the fee payments under the investment advisory agreement, distribution fees, if any, brokerage expenses, taxes, interest, litigation expenses and other extraordinary expenses.

TOP FUND SECTORS

Utilities	20.57%
Energy	18.57%
Consumer Discretionary	14.83%
Financials	14.27%
Materials	14.16%
Telecom Services	10.35%
Industrials	4.71%
Consumer Staples	2.35%

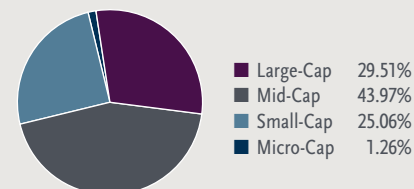
TOP FUND GEOGRAPHIC WEIGHTINGS

Brazil	43.80%
Australia	33.57%
Canada	22.64%

TOP 10 FUND HOLDINGS

QBE Insurance Group, Ltd.	9.70%
Companhia Energetica de Minas Gerais-CEMIG	6.80%
Telefonica Brasil SA ADR ADS	6.63%
Ultrapar Participacoes SA ADS	6.48%
Companhia Siderurgica Nacional ADS	5.79%
Banco Santander (Brasil) SA ADS	4.57%
Enerplus Corp.	4.39%
Tatts Group, Ltd.	3.99%
Tele Norte Leste Participacoes S/A ADS	3.72%
Duet Group	3.03%

FUND CAPITALIZATION



All data as of 3.31.2012 and is provided by Guggenheim Funds Distributors, Inc. or Morningstar. Data and fund characteristics are subject to change on a daily basis. Data represents a percentage of the fund's holdings, excluding cash. The securities mentioned are provided for informational purposes only and should not be deemed as a recommendation to buy or sell.

Average Market Capitalization is the geometric mean of the market capitalizations for all the securities in a fund's portfolio. **P/E Ratio** is a harmonic weighted average and is equal to a security's market capitalization divided by its after-tax earnings over the most recent 12-month period. **P/B Ratio** is a harmonic weighted average and is equal to a security's market capitalization divided by its book value.

RISK CONSIDERATIONS Investors should consider the following risk factors and special considerations associated with investing in the fund, which may cause you to lose money, including the entire principal amount that you invest. **Equity Risk:** The value of the securities held by the funds will fall due to general market and economic conditions, perceptions regarding the industries in which the issuers of securities held by the funds participate, or factors relating to specific companies in which the funds invest. **Foreign Investment Risk:** The fund's investments in non-U.S. issuers may involve unique risks compared to investing in securities of U.S. issuers, including less market liquidity, generally greater market volatility than U.S. securities and less complete financial information than for U.S. issuers. In addition, adverse political, economic or social developments could undermine the value of the fund's investments or prevent the fund from realizing the full value of its investments. **Concentration Risk:** If the Index concentrates in an industry or group of industries the fund's investments will be concentrated accordingly. In such event, the value of the fund's shares may rise and fall more than the value of shares of a fund that invests in securities of companies in a broader range of industries. Currently, the fund is subject to **Financial Services Sector Risk and Telecommunication Sector Risk:** Therefore, the fund can

be significantly affected by certain economic, competitive and regulatory developments associated with these sectors. **Small- and Medium-Sized Company Risk:** Investing in securities of these companies involves greater risk as their stocks may be more volatile and less liquid than investing in more established companies. These stocks may have returns that vary, sometimes significantly, from the overall stock market. In addition the fund is subject to **Non-Correlation Risk, Replication Management Risk, Issuer-Specific Changes and Non-Diversified Fund Risk. Please read the fund's prospectus for more detailed information on these risks and considerations.** As with any investment, you should consider how your investment will be taxed. The tax information contained in the prospectus is provided as general information. Investors should consult their own tax professional about the tax consequences of an investment as Guggenheim Funds Distributors, Inc. does not offer tax advice.

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Consider the investment objectives, risks, charges and ongoing expenses of any ETF carefully before investing. The prospectus or summary prospectus, if available, contains this and other relevant information. Please read the prospectus carefully before investing. To obtain a prospectus, visit 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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