

Guggenheim BRIC ETF

EEB
LISTED
NYSE
ARCA

AS OF 9/30/2011

FUND FACTS

Symbol/Intraday NAV Symbol	EEB/EEED
CUSIP	18383M100
Style Allocation	International Large Blend
Underlying Index/Symbol	BNY Mellon BRIC Select ADR Index (BKBRIC)
Index Weighting Methodology	Modified Market Cap
Rebalance Schedule	Quarterly
Distribution Schedule (if any)	Annual
Fund Inception Date	9/21/2006

FUND CHARACTERISTICS

Number of Securities	90
Average Market Capitalization ¹	\$42.8 Billion
Price/Earnings (P/E) ²	5.9x
Price/Book (P/B) ³	1.6x
Beta ⁴	1.03
Alpha ⁵	-3.93
Standard Deviation ⁶ (Fund/MSCI Emerging Markets Index)	32.49/30.56

All data as of 9/30/2011 and is subject to change on a daily basis.

¹ Average Market Capitalization is the geometric mean of the market capitalizations for all the securities in a fund's portfolio. ² 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. ³ P/B Ratio is a harmonic weighted average and is equal to a security's market capitalization divided by its book value.

⁴ Beta is the measure of a fund's sensitivity to the Index. By definition, the beta of the Index is 1.00. Any fund with a higher beta is more volatile than the Index. Likewise, any portfolio with a lower beta will be less volatile than the index in the stated period. ⁵ Alpha is a statistical measurement that depicts the performance difference between a fund's return and an underlying performance benchmark, given a fund's level of volatility, measured by beta. The benchmark will always reflect an alpha of 0.00%. A positive alpha indicates a fund has performed better than its beta would predict in the stated period. ⁶ Standard deviation is a measure of historical volatility that indicates the degree to which an investment's returns fluctuate around its average return. Generally, a higher standard deviation indicates a more risky investment.

The Guggenheim BRIC ETF seeks investment results that correspond generally to the performance, before the Fund's fees and expenses, of an equity index called BNY Mellon BRIC Select ADR Index. The Index is comprised of American depositary receipts ("ADRs") and global depositary receipts ("GDRs") selected, based on liquidity, from a universe of all listed depositary receipts of companies from Brazil, Russia, India and China currently trading on U.S. exchanges. The depositary receipts that comprise the Index may be sponsored or unsponsored. The companies in the universe are selected using a proprietary methodology developed by BNY Mellon, the Fund's index provider. The Fund will invest at least 90% of its total assets in ADRs and GDRs that comprise the Index and underlying securities representing ADRs and GDRs that comprise the Index. The Fund 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 9/30/2011

	YTD	3-Month	1-Year	3-Year	5-Year	Since Inception (9/21/2006)
Market Price	-25.53%	-24.81%	-21.73%	2.12%	8.19%	8.61%
After Tax on Shares Held	-25.53%	-24.81%	-22.23%	1.25%	7.59%	8.02%
After Tax on Shares Sold	-16.60%	-16.13%	-14.01%	1.32%	6.75%	7.13%
NAV	-25.58%	-24.90%	-21.91%	1.89%	8.27%	8.60%
After Tax on Shares Held	-25.58%	-24.90%	-22.41%	1.02%	7.68%	8.01%
After Tax on Shares Sold	-16.63%	-16.19%	-14.13%	1.12%	6.83%	7.12%
BNY Mellon BRIC Select ADR Index	-25.51%	-25.09%	-21.65%	2.39%	8.90%	9.24%
MSCI Emerging Markets Index	-21.88%	-22.56%	-16.15%	6.27%	4.86%	4.85%
Gross Expense Ratio/Expense Cap						0.64%/0.60%

CALENDAR YEAR TOTAL RETURNS For the 1-year periods beginning 12/31 and ending 12/31 the following year.

	2007	2008	2009	2010
Market Price	67.60%	-54.82%	86.46%	10.49%
NAV	68.92%	-54.49%	84.89%	10.90%

Performance data quoted represents past performance, which is no guarantee of future results, and current performance may be lower or higher than the figures shown. For the most recent month-end performance figures, please visit www.guggenheimfunds.com. The investment return and principal value of an investment will fluctuate with changes in market conditions and other factors so that an investor's shares, when redeemed, may be worth more or less than their original cost.

The gross expense ratio reflects the Fund's actual total annual operating expense ratio, gross of any fee waivers or expense reimbursements as of its most recent prospectus. While there is currently a contractual fee waiver in place through December 31, 2013, some expenses fall outside of this expense cap and therefore net operating expenses may be higher. Without this expense cap, actual returns would be lower.

After tax returns are calculated using the historical highest individual federal marginal income tax rates during the periods shown and do not reflect the impact of state and local taxes. Actual after tax returns depend on an investor's tax situation and may differ from those shown. 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. Returns for periods of less than one year are not annualized. Returns include reinvestment of distributions. The MSCI Emerging Markets Index is a free float-adjusted market capitalization index that is designed to measure equity market performance in the global emerging markets. This index is unmanaged and it is not possible to invest directly in this index.

TOP FUND SECTORS

Energy	24.87%
Financials	17.23%
Telecommunication Services	15.39%
Materials	15.28%
Information Technology	9.08%
Consumer Staples	8.06%
Consumer Discretionary	3.67%
Utilities	3.43%
Industrials	1.53%
Health Care	1.47%

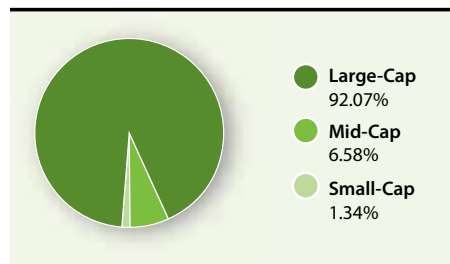
TOP FUND HOLDINGS

China Mobile Ltd.	CHL	8.04%
Petroleo Brasileiro SA	PBR/A	6.98%
Vale SA	VALE/P	6.75%
Petroleo Brasileiro SA	PBR	5.85%
Cia de Bebidas das Americas SA	ABV	5.07%
Itau Unibanco Holding SA	ITUB	4.94%
Vale SA	VALE	4.71%
Banco Bradesco SA	BBD	4.23%
CNOOC Ltd.	CEO	3.89%
PetroChina Co. Ltd.	PTR	3.41%

TOP FUND GEOGRAPHIC WEIGHTINGS

Brazil	49.33%	Hong Kong	1.47%
China	31.43%	Russia	1.27%
India	11.45%	Netherlands	0.53%
Spain	4.23%		

FUND CAPITALIZATION



All data as of 9/30/2011 and is provided by Guggenheim Funds Distributors, Inc. or Morningstar. Data is subject to change on a daily basis and 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.

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:** Investing in non-U.S. issuers, although limited to ADRs and GDRs, may involve unique risks such as currency, political, and economic risk, as well as less market liquidity, generally greater market volatility and less complete financial information than for U.S. issuers. **Emerging Markets Risk:** Investment in securities of issuers based in developing or "emerging market" countries entails all of the risks of investing in securities of non-U.S. issuers, as previously described, but to a heightened degree. **China Investment Risk:** Investing in securities of Chinese companies involves additional risks, including, but not limited to: the economy of China differs, often unfavorably, from the U.S. economy in such respects as structure, general development, government involvement, wealth distribution, rate of inflation, growth rate, allocation of resources and capital reinvestment, among others; the central government has historically exercised substantial control over virtually every sector of the Chinese economy through administrative regulation and/or state ownership; and actions of the Chinese central and local government authorities continue to have a substantial effect on economic conditions in China. In addition, previously the Chinese government has from time to time taken actions that influence the prices at which certain goods may be sold, encourage companies to invest or concentrate in particular industries, induce mergers between companies in certain industries and induce private companies to publicly offer their securities to increase or continue the rate of economic growth, control the rate of inflation or otherwise regulate economic expansion. From time to time, certain of the companies comprising the Index that are located in China may operate in, or have dealings with, countries subject to sanctions or embargoes imposed by the U.S. government and the United Nations and/or in countries identified by the U.S. government as state sponsors of terrorism. **Risks of Investing in Brazil, Russia and India:** Brazil has experienced substantial economic instability, which has led to a high degree of price volatility in both the Brazilian equity and foreign currency markets. Securities of Russian companies are exposed to the absence of developed legal structures governing private or foreign investments and private property; the possibility of the loss of all or a substantial portion of the Fund's assets invested in Russia as a result of expropriation. Securities of Indian companies risk greater price volatility, substantially less liquidity and significantly smaller market capitalization of securities markets, more substantial governmental involvement, wealth distribution, rate of inflation, growth rate allocation of resources and capital reinvestment, among others. **Oils/Energy Sector Risk:** Companies in the oils/energy sector may be adversely affected by changes in exchange rates, interest rates, government regulation, world events, and economic conditions. This concentration may present more risks than investing in securities that are more broadly diversified over numerous sectors of the economy. **Financial Services Sector Risk:** This industry is subject to extensive government regulation, can be subject to relatively rapid change due to increasingly blurred distinctions between service segments, and can be significantly affected by availability and cost of capital funds, changes in interest rates, the rate of corporate and consumer debt defaults, and price competition. In addition, the deterioration of the credit markets since

late 2007 generally has caused an adverse impact in a broad range of markets, including U.S. and international credit and interbank money markets generally, thereby affecting a wide range of financial institutions and markets. In particular, events in the financial sector since late 2008 have resulted, and may continue to result, in an unusually high degree of volatility in the financial markets, both domestic and foreign. **Small and Medium-Sized Company Risk:** Investing in securities of these companies involves greater risk as their securities may be more volatile and less liquid than investing in more established companies. These securities may have returns that vary, sometimes significantly, from the overall stock market. **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. In addition the funds are 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. Guggenheim Funds Investment Advisors, LLC, an affiliate of Guggenheim Funds Distributors, Inc., serves as the investment adviser.

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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 www.guggenheimfunds.com or contact a securities representative or Guggenheim Funds Distributors, Inc. 2455 Corporate West Drive, Lisle, IL 60532, 800-345-7999.