

Guggenheim EW Euro-Pacific LDRs ETF

EEN
LISTED
NYSE
ARCA

AS OF 9/30/2011

FUND FACTS

Symbol/Intraday NAV Symbol	EEN/EENIV
CUSIP	18383Q101
Style Allocation	International Large Blend
Underlying Index/Symbol	BNY Mellon Euro-Pacific Select ADR Index (BKEPAT)
Index Weighting Methodology	Equal-Weighted
Rebalance Schedule	Quarterly
Distribution Schedule (if any)	Annual
Fund Inception Date	3/1/2007

FUND CHARACTERISTICS

Number of Securities	110
Average Market Capitalization ¹	\$18.5 Billion
Price/Earnings (P/E) ²	10.9x
Price/Book (P/B) ³	1.0x
Beta ⁴	1.09
Alpha ⁵	1.09
Standard Deviation ⁶ (Fund/MSCI EAFE Index)	28.02/25.44

All data as of 9/30/2011 and is subject to change on a daily basis. See next page for footnotes.

The Guggenheim EW Euro-Pacific LDRs ETF seeks investment results that correspond generally to the performance, before the Fund's fees and expenses, of an equity index called BNY Mellon Euro-Pacific Select ADR Index. Index constituents are selected, based on liquidity, from a universe of all U.S.-listed American depositary receipts ("ADRs"), global depositary receipts ("GDRs"), New York Shares and Global Registered Shares of developed countries in Europe and Asia-Pacific, as determined by The Bank of New York Mellon ("BNY Mellon"), the Fund's index provider. BNY Mellon generally follows the World Bank's classification as low-income, middle-income, or high-income in determining which markets qualify as developed markets. Developed markets are those markets classified as high-income, with some high income countries excluded due to the nature of their stock market. The Index is weighted based on an equal-weighted methodology whereby each constituent receives an equal weight at each rebalance. The Fund will invest at least 80% of its total assets in ADRs, GDRs, New York Shares and Global Registered Shares that comprise the Index and underlying securities representing ADRs, GDRs, New York Shares and Global Registered Shares that comprise the Index. The depositary receipts that comprise the Index may be sponsored or unsponsored. The Fund will also invest at least 80% of its total assets in securities of issuers from Europe and Asia-Pacific countries. 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 (3/1/2007)
Market Price	-22.55%	-25.10%	-16.01%	-1.53%	N/A	-7.34%
After Tax on Shares Held	-22.55%	-25.10%	-17.13%	-2.54%	N/A	-8.22%
After Tax on Shares Sold	-14.66%	-16.32%	-10.19%	-1.80%	N/A	-6.50%
NAV	-20.12%	-23.05%	-13.22%	-0.51%	N/A	-6.61%
After Tax on Shares Held	-20.12%	-23.05%	-14.38%	-1.54%	N/A	-7.49%
After Tax on Shares Sold	-13.08%	-14.98%	-8.41%	-0.97%	N/A	-5.93%
BNY Mellon Euro-Pacific Select ADR Index	-20.39%	-23.15%	-13.58%	-0.74%	N/A	-5.69%
MSCI EAFE Index	-14.98%	-19.01%	-9.36%	-1.13%	N/A	-6.11%
Expense Ratio						0.35%

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

	2008	2009	2010
Market Price	-42.27%	35.15%	11.33%
NAV	-43.96%	36.26%	12.81%

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 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.

Prior to March 31, 2009, the Fund's name was the Claymore/Robeco Developed International Equity ETF and the Fund sought to replicate an index called the Robeco Developed International Equity Index. The Performance information prior to March 31, 2009, is based upon the performance and operating expenses of the Claymore/Robeco Developed International Equity ETF. 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 included a reinvestment of distributions. The Morgan Stanley Capital International Europe Australasia and Far East Index (MSCI EAFE) is a capitalization-weighted measure of stock markets in Europe, Australasia and the Far East. This index is unmanaged and it is not possible to invest directly in this index.

TOP FUND SECTORS

Financials	19.04%
Information Technology	15.30%
Consumer Discretionary	13.52%
Health Care	11.31%
Telecommunication Services	9.49%
Energy	7.95%
Industrials	7.51%
Materials	7.38%
Consumer Staples	6.58%
Utilities	1.93%

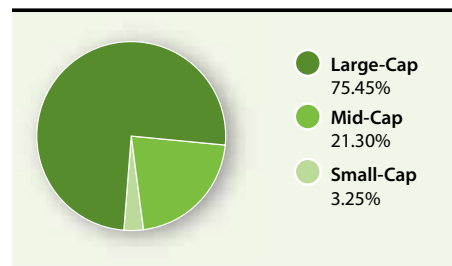
TOP FUND HOLDINGS

Credit Suisse Group AG	CS	1.05%
Mitsubishi UFJ Financial Group, Inc.	MTU	1.05%
STMicroelectronics NV	STM	1.05%
Elan Corp. PLC	ELN	1.05%
WACOAL HOLDINGS CORP SPONS ADR	WACLY	1.02%
Lloyds Banking Group PLC	LYG	1.01%
Nippon Telegraph & Telephone Corp.	NTT	1.00%
Nidec Corp.	NJ	1.00%
Sumitomo Mitsui Financial Group, Inc.	SMFG	0.99%
Deutsche Bank AG	DB	0.99%

TOP FUND GEOGRAPHIC WEIGHTINGS

United Kingdom	25.99%	France	5.41%
Japan	17.41%	Spain	5.33%
Netherlands	8.59%	Ireland	4.63%
Germany	5.46%	Italy	3.53%
Switzerland	5.45%	Australia	3.28%

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.

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.

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 risk that the value of the equity securities held by the Fund will fall due to general market and economic conditions, perceptions regarding the industries in which the issuers of securities held by the Fund participate, or factors relating to specific companies in which the Fund invests. **Foreign Investment Risk:** Investing in non-U.S. issuers 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. As of the date of the prospectus, a significant percentage of the Index is comprised of securities of companies from the United Kingdom and Japan. To the extent that the Index is focused on securities of any one country, including the United Kingdom or Japan, the value of the Index will be especially affected by adverse developments in such country, including the risks described above. The Fund will not enter into transactions to hedge against declines in the value of the Fund's assets that are denominated in a foreign currency. **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 Fund is subject to **Non-Correlation Risk, Replication Management Risk, and Issuer-Specific Changes. 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.

"BNY Mellon", and "BNY Mellon Euro-Pacific Select ADR Index" are service marks of The Bank of New York Mellon Corporation (the "Bank") and have been licensed for use for certain purposes by the Investment Adviser. The Fund is not sponsored, endorsed, sold or promoted by The Bank of New York Mellon (BNY Mellon) ("Licensor"). Licensor makes no representation or warranty, express or implied, regarding the advisability of investing in securities generally or in the Fund particularly or the ability of BNY Mellon Euro-Pacific Select ADR Index ("Index") to track general market performance. Licensor's only relationship to the Licensee is the licensing of the Index which is determined, composed and calculated by Licensor without regard to the Licensee or the Fund. Licensor has no obligation to take the needs of the Licensee or the owners of the Fund into consideration in determining, composing or calculating the Index. Licensor shall not be liable to any person for any error in the Index nor shall it be under any obligation to advise any person of any error therein. Please refer to the prospectus for a full disclaimer.

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.