

Guggenheim Canadian Energy Income ETF

ENY
LISTED
NYSE
ARCA

AS OF 9/30/2011

FUND FACTS

Symbol/Intraday NAV Symbol	ENY/ENYIV
CUSIP	18383Q606
Style Allocation	Canadian
Underlying Index/Symbol	Sustainable Canadian Energy Income Index (SWMEID)
Index Weighting Methodology	SWM Proprietary Method
Rebalance Schedule	Quarterly
Distribution Schedule (if any)	Quarterly
Fund Inception Date	7/3/2007

FUND CHARACTERISTICS

Number of Securities	34
Average Market Capitalization ¹	\$4.8 Billion
Price/Earnings (P/E) ²	18.0x
Price/Book (P/B) ³	1.4x
Beta ⁴	1.20
Alpha ⁵	-9.45
Standard Deviation ⁶ (Fund/S&P/TSX Composite Index)	38.40/29.81

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

The Guggenheim Canadian Energy Income ETF seeks investment results that correspond generally to the performance, before the Fund's fees and expenses, of an equity index called the Sustainable Canadian Energy Income Index. The Index is comprised of approximately 34 stocks selected, based on investment and other criteria, from a universe of companies listed on the Toronto Stock Exchange (the "TSX"), NYSE AMEX, NASDAQ or NYSE. Stocks are selected using criteria as identified by Sustainable Wealth Management, Ltd, the Fund's index provider, from a universe of companies including approximately 200 TSX listed oil and gas sector securities including royalty trusts as defined by TSX, and approximately 25 oil sands resource producers that are classified as oil and gas producers. The Index selection methodology is designed to combine the highest yielding Canadian energy related securities with the most highly focused and fastest growing oil sands producers using a tactical asset allocation model based on the trend in crude oil prices. The Index allocates between the oil sands and Canadian high yield energy equities constituents according to the current price trend of crude oil. If the current quarter's closing price is above the four quarter moving average price, crude oil is determined to be in a bull phase. If it is at or below the moving average price, crude oil is determined to be in a bear phase. In a bull phase, the asset allocation is 70% oil sands and 30% Canadian high yield energy equities. In a bear phase, the asset allocation is 30% oil sands and 70% Canadian high yield energy equities. The Fund will invest at least 90% of its total assets in securities 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 (7/3/2007)
Market Price	-28.66%	-30.83%	-14.64%	-7.80%	N/A	-8.75%
After Tax on Shares Held	-29.02%	-31.01%	-15.33%	-9.21%	N/A	-10.09%
After Tax on Shares Sold	-18.58%	-20.04%	-9.38%	-7.31%	N/A	-7.92%
NAV	-27.63%	-29.84%	-13.72%	-7.43%	N/A	-8.48%
After Tax on Shares Held	-27.99%	-30.02%	-14.42%	-8.86%	N/A	-9.83%
After Tax on Shares Sold	-17.91%	-19.40%	-8.79%	-7.02%	N/A	-7.71%
Sustainable Canadian Energy Income Index	-27.02%	-29.72%	-12.79%	-5.74%	N/A	-6.83%
S&P/TSX Composite Index	-15.74%	-18.42%	-4.55%	3.31%	N/A	-0.87%
Gross Expense Ratio/Expense Cap						0.84%/0.65%

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

	2008	2009	2010
Market Price	-54.21%	60.54%	22.45%
NAV	-55.37%	63.69%	22.15%

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, 2014, 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 S&P/TSX Composite Index is an index that tracks the performance of the largest companies on the Toronto Stock Exchange as measured by market capitalization. This index is unmanaged and it is not possible to invest directly in this index.

TOP FUND SECTORS

Energy	100.00%
--------	---------

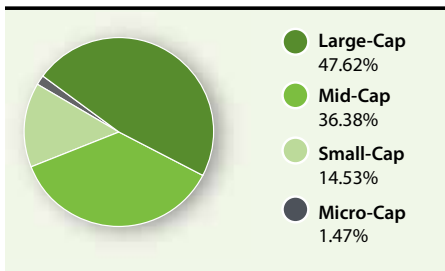
TOP FUND GEOGRAPHIC WEIGHTINGS

Canada	100.00%
--------	---------

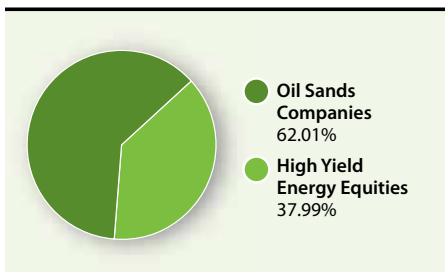
TOP FUND HOLDINGS

Cenovus Energy, Inc.	CVE	7.32%
Imperial Oil Ltd.	IMO	6.52%
Suncor Energy, Inc.	SU	6.33%
Baytex Energy Corp.	BTE	5.74%
Canadian Natural Resources Ltd.	CNQ	5.65%
MEG Energy Corp.	MEG	5.59%
Canadian Oil Sands Ltd.	COS	5.50%
Southern Pacific Resource Corp.	STP	4.97%
Athabasca Oil Sands Corp.	ATH	4.32%
BlackPearl Resources, Inc.	PXX	3.75%

FUND CAPITALIZATION



SECURITY TYPE BREAKDOWN



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.

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 equity securities held by the Fund may 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. **Oils/ Energy Sector Risk:** The profitability of companies in the oils/energy sector is related to worldwide energy prices, exploration, and production spending. Such companies also are subject to risks of changes in exchange rates, government regulation, world events, depletion of resources and economic conditions, as well as market, economic and political risks of the countries where energy companies are located or do business. Oil and gas exploration and production can be significantly affected by natural disasters. Oil exploration and production companies may be at risk for environmental damage claims. **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. 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. **Canadian Risk:** Investing in Canadian royalty trusts and stocks listed on the TSX subjects the Fund to: **Commodity Exposure Risk.** The Canadian economy is very dependent on the demand for, and supply and price of, natural resources. The Canadian market is relatively concentrated in issuers involved in the production and distribution of natural resources. There is a risk that any changes in these sectors could have an adverse impact on the Canadian economy. **Reliance on Exports Risk.** The Canadian economy is dependent on the economies of the United States as a key trading partner. Reduction in spending on Canadian products and services or changes in the U.S. economy may cause an impact in the Canadian economy: **U.S. Economic Risk.** The Canadian economy may be significantly affected by the U.S. economy, given that the United States is Canada's largest trading partner and foreign investor. **Structural Risk (Political Risk).** In addition, past periodic demands by the Province of Quebec for sovereignty have significantly affected equity valuations and foreign currency movements in the Canadian market. **Canadian Royalty Trust Risk:** Investing in Canadian royalty trusts is subject to the following risks: **Lack of diversification.** The royalty trusts in which the Fund invests are heavily invested in oil and gas. **Potential sacrifice of growth.** Potential growth may be sacrificed because revenue is passed on to a royalty trust's unit holders (such as the Fund), rather than reinvested in the business. **No guarantees.** Royalty trusts generally do not guarantee minimum distributions or even return of capital. If the assets underlying a royalty trust do not perform as expected, the royalty trust may reduce or even eliminate distributions. The declaration of such distributions generally depends upon various factors, including the operating performance and financial condition of the royalty trust and general economic conditions. **Potential for tax recharacterization or changes.** Under amendments to the Income Tax Act (Canada) passed in

2007 (the "SIFT Rules"), certain trusts (defined as "SIFT trusts") are taxable on certain income and gains on a basis similar to that which applies to a corporation, with the result that tax efficiencies formerly available in respect of an investment in the trust may cease to be available. A royalty trust may be a SIFT trust. In addition, as a result of the SIFT Rules, some trusts may undertake reorganization transactions, the costs of which may affect the return earned on an investment in the trust. After any such conversion, tax efficiencies that were formerly available in respect of an investment in the trust may cease to be available. Accordingly, the SIFT Rules have had and may continue to have an effect on the trading price of investments in royalty trusts, and consequently could impact the value of Shares of the Fund. **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. 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. Guggenheim Funds Investment Advisors, LLC, an affiliate of Guggenheim Funds Distributors, Inc., serves as the investment adviser.

The Product is not sponsored, endorsed, sold or promoted by Sustainable Wealth Management, Ltd. ("Licensor"). Licensor makes no representation or warranty, express or implied, regarding the advisability of investing in securities generally or in the Product particularly or the ability of the Sustainable Canadian Energy Income Index ("Index") to track general market performance. Licensor's only relationship to the Guggenheim Funds Investment Advisors, LLC ("Licensee") is the licensing of the Index which is determined, composed and calculated by Licensor without regard to the Licensee or the Product. Licensor has no obligation to take the needs of the Licensee or the owners of the Product 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.

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.