

Guggenheim Moderate Asset Allocation Portfolio of ETFs, Series 9

Invest in a Diversified Portfolio of Exchange-Traded Funds

Achieving Risk-Adjusted Returns Through Asset Allocation

Asset allocation is an important aspect of a long-term investment process by blending asset classes together for the potential of reducing portfolio risk and possibly increasing overall return.

By diversifying an investment across various assets, a portfolio may be less dependent on the performance of any single asset class. However, finding the right combination of asset classes that both align with investors' personal goals and position a portfolio for opportunity can require exhaustive research and numerous costly transactions.

Asset Class Annual Returns 2001-2010

As shown in the investment return chart below, each year brings the potential for a different top performing asset class. So even in today's sophisticated investment environment supported by computer models and proprietary investment processes, the basic premise still holds fast: we can't predict the future.

2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
REIT 12.35%	Comm 32.07%	EM 56.28%	REIT 33.16%	EM 34.54%	REIT 35.97%	EM 39.78%	Muni -2.47%	EM 79.02%	REIT 28.60%
IG 10.30%	IG 10.12%	Small 47.25%	EM 25.95%	Comm 25.55%	EM 32.59%	Comm 32.67%	IG -4.93%	Mid 40.48%	Small 26.86%
Muni 5.13%	Muni 9.60%	Mid 40.06%	Int'l 20.70%	Int'l 14.02%	Int'l 26.86%	Int'l 11.63%	Small -33.79%	Int'l 32.46%	Mid 25.48%
Small 2.49%	REIT 3.58%	Int'l 39.17%	Mid 20.22%	REIT 13.82%	Small 18.37%	Large 5.77%	Broad -37.00%	REIT 28.60%	EM 19.20%
EM -2.37%	EM -6.00%	REIT 36.18%	Small 18.33%	Mid 12.65%	Broad 15.79%	Mid 5.60%	Large -37.60%	Large 28.43%	Large 16.10%
Mid -5.62%	Int'l -15.66%	Large 29.89%	Comm 17.28%	Large 6.27%	Large 15.46%	Broad 5.49%	REIT -39.20%	Small 27.17%	Broad 15.06%
Broad -11.88%	Mid -16.19%	Broad 28.68%	Large 11.40%	Broad 4.91%	Mid 15.26%	IG 4.56%	Mid -41.46%	Broad 26.46%	Comm 9.03%
Large -12.45%	Small -20.48%	Comm 20.72%	Broad 10.88%	Small 4.55%	Muni 4.85%	Muni 3.37%	Int'l -43.06%	IG 18.67%	IG 9.00%
Int'l -21.21%	Large -21.65%	IG 8.24%	IG 5.40%	Muni 3.53%	IG 4.31%	Small -1.57%	Comm -46.49%	Comm 13.48%	Int'l 8.21%
Comm -31.93%	Broad -22.10%	Muni 5.32%	Muni 4.47%	IG 1.67%	Comm -15.09%	REIT -17.55%	EM -53.18%	Muni 12.91%	Muni 2.38%

Large: Large-Cap Stocks
REIT: Real Estate Investment Trusts
IG: Investment Grade Corporate Bonds

Small: Small-Cap Stocks
Broad: Broad Equity Market
Comm: Commodities

Mid: Mid-Cap Stocks
Muni: Municipal Bonds

Int'l: International Stocks
EM: Emerging Markets

Achieving Diversification with Equity, Fixed-Income and Commodity Exposure

As shown in the table, equities, fixed-income and commodities have historically been low correlated assets.

For example, a correlation of 1.00 means the asset classes have historically moved perfectly in sync with each other, while a correlation of 0.00 means there hasn't been a connection at all between their performance. In general, the lower the correlation, the greater the diversification between asset classes.

Historical Correlation of Equities, Fixed-Income and Commodities January 1979 – November 2011

	1	2	3
1) Investment-Grade Bonds	1.00		
2) Commodities	0.04	1.00	
3) Broad Equity Market	0.31	0.17	1.00

Source for above tables: Zephyr Associates, Inc. **Past performance is no guarantee of future results.** The charts shown above are for illustrative purposes only; they are not meant to forecast, imply or guarantee the future performance of any Guggenheim Funds product. See last page for index definitions. Indices are unmanaged and it is not possible to invest directly in an index. Some investment products have more risk than others. There are additional risks associated with investing in non-U.S. companies, high-yield bonds, emerging markets, aggressive growth stocks, non-diversified/concentrated investments, and small-, mid- and micro-cap stocks. In addition, REIT investments can be affected by interest rate moves, economic cycles, and tax and regulatory requirements.

Investment Objective

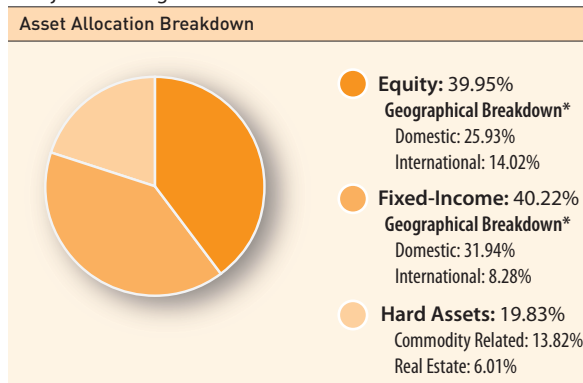
The Guggenheim Moderate Asset Allocation Portfolio of ETFs, Series 9 ("Trust") seeks to provide capital appreciation and current income by investing in a diversified portfolio of exchange-traded funds ("ETFs").

Trust Highlights

- The Trust will invest at least 80% of the value of its assets in shares of ETFs.
- The Trust is comprised of ETFs across three different asset classes:
 - Equity funds;
 - Commodity funds; and
 - Fixed-income funds
- The Trust has been designed to provide investors with broad diversification by investing in three different, historically low correlated asset classes to potentially reduce volatility in a rising inflationary environment.
- The portfolio is constructed to provide investors with broad diversification by investing in ETFs that invest in common stocks of various market capitalizations, growth and value styles, sectors and countries as well as taxable and government bonds.

PORTFOLIO ALLOCATION

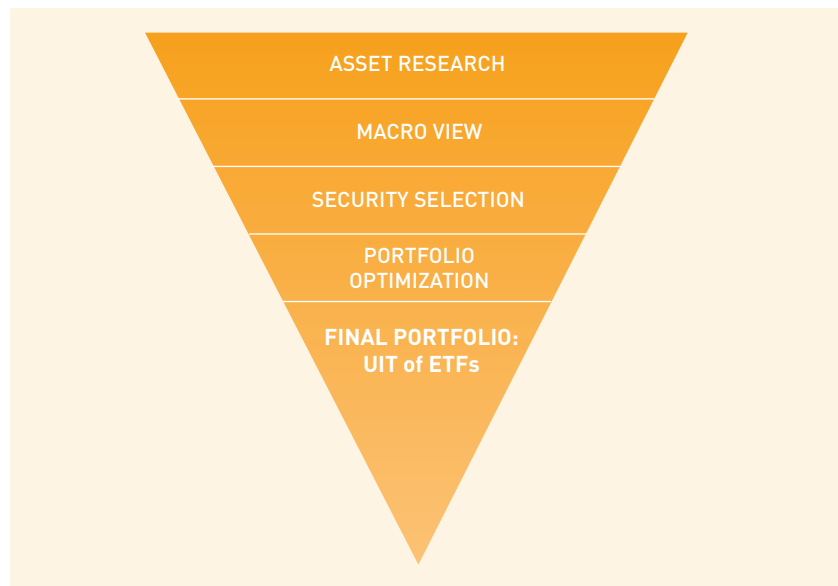
The breakdowns and weightings are as of 12/14/11 and subject to change.



*Breakdowns are for the underlying securities held by the ETFs in the Trust.

The Guggenheim Security Selection Process

Guggenheim Partners Asset Management, Inc. (GPAM) implements a four-step process to select among ETFs invested in common stocks, fixed-income and commodities to create a broadly diversified portfolio.



GUGGENHEIM

Guggenheim Partners Asset Management, LLC

Guggenheim Partners Asset Management, LLC is a subsidiary of Guggenheim Partners, LLC and an affiliate of the Sponsor, which offers financial services expertise within its asset management, investment advisory, capital markets, institutional finance and merchant banking business lines. Clients consist of a mix of individuals, family offices, endowments, foundations, insurance companies, pension plans and other institutions that together have entrusted the firm with supervision of more than \$100 billion in assets. A global diversified financial services firm, Guggenheim Partners, LLC office locations include New York, Chicago, Los Angeles, Miami, Boston, Philadelphia, St. Louis, Houston, London, Dublin, Geneva, Hong Kong, Singapore, Mumbai and Dubai. The Sponsor is also a subsidiary of Guggenheim Partners, LLC.

PARTNER
FOCUS

Guggenheim Moderate Asset Allocation Portfolio of ETFs (continued)

SERIES 9

PORTFOLIO HOLDINGS

Holdings and weightings are as of 12/14/11 and subject to change.

Symbol	Company Name	Symbol	Company Name
EQUITY (39.95%)		FIXED INCOME (40.22%)	
ECON	EGShares Emerging Markets Consumer ETF	CSJ	iShares Barclays 1-3 Year Credit Bond Fund
HDV	iShares High Dividend Equity Fund	MBB	iShares Barclays MBS Bond Fund
IWV	iShares S&P 500 Growth Index Fund	TIP	iShares Barclays TIPS Bond Fund
IVE	iShares S&P 500 Value Index Fund	LQD	iShares iBoxx Investment Grade Corporate Bond Fund
IXP	iShares S&P Global Telecommunications Sector Index Fund	JNK	SPDR Barclays Capital High Yield Bond ETF
IJH	iShares S&P MidCap 400 Index Fund	HARD ASSETS (19.83%)	
IJR	iShares S&P SmallCap 600 Index Fund	REAL ESTATE (6.01%)	
XLK	Technology Select Sector SPDR Fund	ICF	iShares Cohen & Steers Realty Majors Index Fund
VEA	Vanguard MSCI EAFE ETF	COMMODITY RELATED (13.82%)	
VWO	Vanguard MSCI Emerging Markets ETF	PPLT	ETFS Platinum Trust
		SLV	iShares Silver Trust
		MOO	Market Vectors Agribusiness ETF
		GLD	SPDR Gold Shares

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. • Due to the current state of the economy, the value of the securities held by the Trust may be subject to steep declines or increased volatility due to changes in performance or perception of the issuers. • Share prices or dividend rates on the securities in the Trust may decline during the life of the Trust. • The Trust invests in shares of ETFs which are subject to various risks, including management's ability to meet the fund's investment objective. Shares of ETFs may trade at a discount from their net asset value in the secondary market. This risk is separate and distinct from the risk that the net asset value of the ETF shares may decrease. The amount of such discount from net asset value is subject to change from time to time in response to various factors. The underlying ETF has management and operating expenses. You will bear not only your share of your Trust's expenses, but also the expenses of the underlying funds. By investing in ETFs, the Trust incurs greater expenses than you would incur if you invested directly in the ETFs. • The Trust is subject to index correlation risk which is the risk that the performance of an ETF will vary from the actual performance of the fund's target index, known as "tracking error." This can happen due to fund expenses, transaction costs, market impact, corporate actions (such as mergers and spin-offs) and timing variances. • The value of the fixed-income securities ETFs will generally fall if interest rates, in general, rise. • An ETF or an issuer of securities held by an ETF may be unwilling or unable to make principal payments and/or to declare dividends in the future, may call a security before its stated maturity, or may reduce the level of dividends declared. • The financial condition of an ETF or an issuer of securities held by an ETF may worsen, resulting in a reduction in the value of your units. • The Trust is exposed to commodities through its investment in the underlying ETFs.

Commodities prices are highly volatile and are affected by numerous factors in addition to economic activity. These include political events, weather, labor activity, direct government intervention, such as embargos, and supply disruptions in major producing or consuming regions. Those events tend to affect prices worldwide, regardless of the location of the event. • Certain ETFs held by the Trust invest in bonds that are rated below investment-grade and are considered to be "junk" securities, speculative and are subject to greater market volatility and credit risks. • Certain ETFs held by the Trust may invest in bonds that are rated as investment-grade by only one rating agency. As a result, such split-rated securities may have more speculative characteristics and are subject to a greater risk of default than securities rated as investment-grade by more than one rating agency. • The Trust invests in ETFs that hold securities issued by small-capitalization and mid-capitalization companies which customarily involve more investment risk than securities of larger capitalization companies. Small-capitalization and mid-capitalization companies may have limited product lines, markets or financial resources and may be more vulnerable to adverse general market or economic developments. • Certain ETFs held by the Trust invest in foreign securities which present additional risk 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. • Certain ETFs held by the Trust invest in securities issued by companies headquartered or incorporated in countries considered to be emerging markets which are generally substantially smaller, less liquid and may be exposed to greater volatility and market risks than the U.S. and developed foreign markets. The Sponsor does not actively manage the portfolio. • 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.**

PORTFOLIO SUMMARY

Inception Date	December 15, 2011
Termination Date	March 15, 2013
Initial Offer Price	\$10.00
Number of Issues	20
Historical Annual Dividend Distributions*	\$0.2541
Distributions**	25th day of each month commencing on January 25, 2012, if any

* Historical Annual Dividend Distribution is as of 12/14/11 and subject to change.

** The amount of distributions of the Trust may be lower or greater than the above-stated amount due to certain factors that may include, but are not limited to, a change in the dividends paid by issuers, a change in Trust expenses or the sale or maturity of securities in the portfolio. Fees and expenses of the Trust may vary as a result of a variety of factors including the Trust's size, redemption activity, brokerage and other transaction costs and extraordinary expenses.

TICKETING INFORMATION

CUSIP (cash payment)	40167N682
CUSIP (reinvestment accounts)	40167N690
CUSIP (fee-cash)	40167N708
CUSIP (fee-reinvest)	40167N716
Ticker	CEFFIX

SALES CHARGES

Sales Charge ("S/C") is based on a \$10 per unit offering price.

	Amount Per Unit	Max Per Unit %
Up-front S/C	\$0.100	1.00%
Year One Deferred S/C	\$0.145	1.45%
Creation and Development ("C&D") Fee	\$0.050	0.50%
Total S/C	\$0.295	2.95%

The deferred sales charge ("DSC") will be deducted in monthly installments on the last business day commencing April 2012 and ending June 2012. If units are redeemed prior to the DSC period, the entire DSC will be collected.

For unit prices other than \$10, percentages of initial sales charge, C&D fees, and DSCs will vary. Early redemption of units will still cause payment of the DSC.

VOLUME DISCOUNT BREAKPOINTS

Purchase Amount	Sales Charge Reductions (as a % of the Public Offering Price)
Less than \$50,000	0.00%
\$50,000 - \$99,999	0.25%
\$100,000 - \$249,999	0.50%
\$250,000 - \$499,999	0.75%
\$500,000 - \$999,999	1.00%
\$1,000,000 or more	1.50%

INDEX DEFINITIONS **Large-Cap Stocks: The Russell 1000® Index** measures the performance of the large-cap segment of the U.S. equity universe. It is a subset of the Russell 3000 Index and includes approximately 1,000 of the largest securities based on a combination of their market cap and current index membership. **Small-Cap Stocks: The Russell 2000® Index** measures the performance of the small-cap segment of the U.S. equity universe. The Russell 2000 Index is a subset of the Russell 3000 Index representing approximately 10% of the total market capitalization of that index. It includes approximately 2000 of the smallest securities based on a combination of their market cap and current index membership. **Mid-Cap Stocks: The Russell Midcap® Index** measures the performance of the mid-cap segment of the U.S. equity universe. The Russell Midcap Index is a subset of the Russell 1000 Index. It includes approximately 800 of the smallest securities based on a combination of their market cap and current index membership. **International Stocks: The MSCI EAFE Index**, the Morgan Stanley Capital International Europe, Australasia and Far East Index (MSCI EAFE), is an unmanaged, capitalization-weighted measure of stock markets in Europe, Australasia and the Far East. **Municipal Bonds: The Barclays Capital Municipal Bond Index** is a rules-based, market value-weighted index engineered for the long-term tax-exempt bond market. **Investment-Grade Corporate Bonds: The Barclays U.S. Corporate Investment Grade Index** represents securities that are SEC-registered, taxable, and dollar denominated. The index covers the U.S. corporate investment-grade fixed income bond market. **Commodities: The S&P GSCI®** measures general commodity price movements in the world economy and is calculated primarily on a world production-weighted basis, and is comprised of commodities that are the subject of active, liquid futures markets. **REITs: The Wilshire US REIT Index** is an unmanaged, capitalization-weighted group of real estate investment trusts. **Emerging Markets: MSCI Emerging Markets Index** is a free float-adjusted market capitalization index that is designed to measure equity market performance of emerging markets including Brazil, Chile, China, Colombia, Czech Republic, Egypt, Hungary, India, Indonesia, Korea, Malaysia, Mexico, Morocco, Peru, Philippines, Poland, Russia, South Africa, Taiwan, Thailand, and Turkey. **Broad Market: The S&P 500® Index** is a capitalization-weighted index of 500 stocks designed to measure the performance of the broad economy, representing all major industries. Indices are unmanaged and it is not possible to invest directly in an index.

RISK CONSIDERATIONS (CONTINUED) Unit Investment Trusts ("UITs") are fixed and not actively managed. An investment in this fixed portfolio should be made with an understanding of the risks involved with owning various types of investments. Industry predictions may not materialize and securities selected for the Trust may not participate in overall industry growth, if any. Units, when redeemed, may be worth more or less than their original purchase price.

This UIT is part of a long-term strategy. Consult an attorney or tax advisor regarding tax consequences associated with an investment from one series to the next, if available. Investors should consult their tax advisor to determine tax consequences associated with the purchase or sale of units. Guggenheim Funds Distributors, Inc. does not offer tax advice.

Consider the investment objectives, risks, charges and ongoing expenses of the UIT carefully before investing. The prospectus contains this and other information about the UIT. 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