

Guggenheim International Multi-Asset Income ETF

HGI
LISTED
NYSE
ARCA

AS OF 9/30/2011

FUND FACTS

Symbol/Intraday NAV Symbol	HGI/HGIIV
CUSIP	18383Q804
Style Allocation	International Large Value
Underlying Index/Symbol	Zacks International Multi-Asset Income Index (ZAXIH)
Index Weighting Methodology	Zacks Proprietary Method
Rebalance Schedule	Semi-Annually
Distribution Schedule (if any)	Quarterly
Fund Inception Date	7/11/2007

FUND CHARACTERISTICS

Number of Securities	147
Average Market Capitalization ¹	\$13.5 Billion
Price/Earnings (P/E) ²	8.9x
Price/Book (P/B) ³	1.2x
Beta ⁴	1.06
Alpha ⁵	3.87
Standard Deviation ⁶ (Fund/MSCI EAFE Index)	27.57/25.44

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

OVERALL MORNINGSTAR RATING™
AS OF 9/30/2011


This Fund was rated 4 stars for the overall and 3-year periods among 735 Foreign Large Blend funds.

Morningstar category is based on the underlying securities of the ETF and not the objective. The Morningstar Rating™ is provided for those exchange-traded funds ("ETFs") with at least a three-year history. Ratings are based on the ETF's Morningstar Risk-Adjusted Return measure which accounts for variation in monthly performance, placing more emphasis on downward variations and rewarding consistent performance. An ETF's risk-adjusted return includes a brokerage commission estimate. This estimate is intended to reflect what an average investor would pay when buying or selling an ETF. PLEASE NOTE, this estimate is subject to change and the actual brokerage commission an investor pays may be higher or lower than this estimate. Morningstar compares each ETF's risk-adjusted return to the open-end mutual fund rating breakpoints for that category. Consistent with the open-end mutual fund ratings, the top 10% of ETFs in each category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars and the bottom 10% receive 1 star. The overall rating for an ETF is based on a weighted average of the time-period ratings (e.g., the ETF's 3-, 5-, and 10-year rating). The determination of an ETF's rating does not affect the retail open end mutual fund data published by Morningstar. Past performance is no guarantee of future results.

The Guggenheim International Multi-Asset Income ETF seeks investment results that correspond generally to the performance, before the Fund's fees and expenses, of an index called the Zacks International Multi-Asset Income Index. The Index is comprised of 150 stocks selected, based on investment and other criteria, from a universe of international companies, global REITs, master limited partnerships ("MLPs"), Canadian royalty trusts, American depository receipts ("ADRs") of emerging market companies and U.S. listed closed-end funds that invest in international companies, and at all times is comprised of at least 40% non-U.S. securities. The companies in the universe are selected using a proprietary strategy developed by Zacks Investment Research, Inc., the Fund's index provider. The Index is designed to identify a diversified group of companies with potentially high income and superior risk-return profiles, as determined by the index provider, in an effort to potentially outperform the MSCI EAFE Index and other benchmark indices on a risk-adjusted basis. The Index constituent selection methodology utilizes multi-factor proprietary selection rules to identify those stocks that offer the greatest potential from a yield and risk/return perspective. The approach is specifically designed to enhance investment applications and investability. The Fund will invest at least 90% of its total assets in stocks that comprise the Index (and underlying securities representing the ADRs included in 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 (7/11/2007)
Market Price	-18.04%	-20.78%	-12.90%	0.93%	N/A	-6.81%
After Tax on Shares Held	-19.29%	-21.23%	-14.51%	-0.84%	N/A	-8.38%
After Tax on Shares Sold	-11.59%	-13.51%	-8.20%	-0.17%	N/A	-6.49%
NAV	-16.38%	-19.32%	-11.30%	2.29%	N/A	-6.50%
After Tax on Shares Held	-17.65%	-19.77%	-12.94%	0.48%	N/A	-8.08%
After Tax on Shares Sold	-10.52%	-12.56%	-7.17%	0.95%	N/A	-6.25%
Zacks International Multi-Asset Income Index	-15.06%	-18.20%	-9.94%	2.80%	N/A	-5.71%
MSCI EAFE Index	-14.98%	-19.01%	-9.36%	-1.13%	N/A	-8.95%
Gross Expense Ratio/Expense Cap						1.09%/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	-40.47%	50.04%	12.11%
NAV	-44.11%	51.68%	12.24%

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 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	18.90%
Energy	18.14%
Telecommunication Services	16.17%
Utilities	10.19%
Industrials	8.00%
Materials	7.98%
Consumer Discretionary	7.80%
Health Care	4.35%
Consumer Staples	4.32%
Information Technology	4.14%

TOP FUND GEOGRAPHIC WEIGHTINGS

United Kingdom	15.76%	Germany	5.58%
Canada	7.84%	France	5.51%
United States	6.97%	Netherlands	4.59%
China	6.01%	Chile	3.86%
Hong Kong	5.81%	Brazil	3.84%

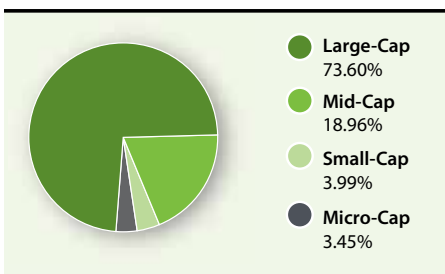
TOP FUND HOLDINGS

Enerplus Corp.	ERF	2.69%
Penn West Petroleum Ltd.	PWE	2.52%
SANDRIDGE MISSISSIPPIAN TRUS	SDT	2.03%
Administradora de Fondos de Pensiones Provida SA	PVD	1.26%
Telecomunicacoes de Sao Paulo SA	VIV	1.18%
HUANENG POWER INTERNATIONAL IN ADR	HNP	1.14%
RWE AG	RWE	1.12%
BLACKROCK LIMITED DURATION INCOME TRUST	BLW	1.12%
United Utilities Group PLC	UU/	1.05%
Clough Global Opportunities Fund	GLO	1.04%

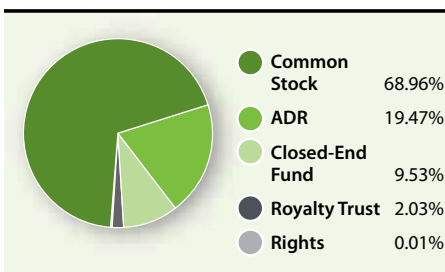
*Sector exposure is based upon non closed-end fund securities within the Fund.

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.

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.

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 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. 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. **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. **Financial Services Sector Risk:** Companies in the financial sector may be adversely affected by changes in economic, political, and regulatory changes, and other occurrences associated with the financial industry. This concentration may present more risks than investing in securities that are more broadly diversified over numerous sectors of the economy. **Telecommunications Sector Risk:** Subject to extensive government regulation which may adversely affect the business of the telecommunications companies. The telecommunications sector can also be significantly affected by intense competition, including competition with alternative technologies such as wireless communications, product compatibility, consumer preferences, rapid obsolescence and research and development of new products. **Canadian Risk:** Investing in Canadian royalty trusts and stocks listed on the TSX subjects the Fund to: *Commodity Exposure Risk, Reliance on Exports Risk, U.S. Economic Risk, Structural Risk (Political Risk).* **Canadian Royalty Trust Risk:** Subject to the following risks: *Lack of diversification, Potential sacrifice of growth, No guarantees, Potential for tax recharacterization or changes.* **REIT Risk:** These risks include, among others, adverse changes in national, state or local real estate conditions; obsolescence of properties; changes in the availability, cost and terms of mortgage funds; and the impact of changes in environmental laws. **MLP Risk:** Holders of the units of MLPs have more limited control and limited rights to vote on matters affecting the partnership. There are also certain tax risks associated with an investment in units of MLPs. **Risks of Investing in Other Investment Companies:** Investment risks, include, among others, the fact that shares of other investment companies are subject to the management fees and other expenses of those companies, and the purchase of shares of some investment companies (in the case of closed-end investment companies) may sometimes require the payment of substantial premiums above the value of such companies' portfolio securities or net asset values. **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 a 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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