

Guggenheim Ocean Tomo Patent ETF

OTP
LISTED
NYSE
ARCA

AS OF 9/30/2011

FUND FACTS

Symbol/Intraday NAV Symbol	OTP/OTPIV
CUSIP	18383M704
Style Allocation	Large Blend
Underlying Index/Symbol	Ocean Tomo 300® Patent Index (OTPATR)
Index Weighting Methodology	Market Cap
Rebalance Schedule	Annually
Distribution Schedule (if any)	Annual
Fund Inception Date	12/15/2006

FUND CHARACTERISTICS

Number of Securities	282
Average Market Capitalization ¹	\$46.0 Billion
Price/Earnings (P/E) ²	12.1x
Price/Book (P/B) ³	1.7x
Beta ⁴	1.03
Alpha ⁵	-0.67
Standard Deviation ⁶ (Fund/S&P 500 Index)	22.09/21.25

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

The Guggenheim Ocean Tomo Patent ETF seeks investment results that correspond generally to the performance, before the Fund's fees and expenses, of an equity index called the Ocean Tomo 300® Patent Index. The Index is the first publicly available patent index. The Index is designed to actively represent a group of securities that own quality patent portfolios. The Index is designed to identify six companies within each of 50 style and size groups (which include value, relative value, blend, growth at a reasonable price (GARP) and growth by decile) with the highest patent value to book value ratio as determined by Ocean Tomo, LLC, the Fund's index provider, using Ocean Tomo's Patent Ratings® software. The universe of companies includes approximately the 1,000 most-liquid listed companies without limitations on market capitalization. The Fund will invest at least 90% of its total assets in common stock and American depositary receipts ("ADRs") that comprise the Index and depositary receipts representing common stocks included in the Index (or underlying securities representing ADRs included in the Index). The depositary receipts included in the Index may be sponsored or unsponsored. 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 (12/15/2006)
Market Price	-10.88%	-16.92%	-2.72%	1.19%	N/A	-0.88%
After Tax on Shares Held	-10.88%	-16.92%	-3.16%	0.67%	N/A	-1.35%
After Tax on Shares Sold	-7.07%	-11.00%	-1.74%	0.71%	N/A	-1.01%
NAV	-11.87%	-17.75%	-2.97%	0.47%	N/A	-1.11%
After Tax on Shares Held	-11.87%	-17.75%	-3.41%	-0.05%	N/A	-1.58%
After Tax on Shares Sold	-7.71%	-11.54%	-1.89%	0.10%	N/A	-1.20%
Ocean Tomo 300® Patent Index	-11.60%	-17.70%	-2.53%	1.10%	N/A	-0.39%
S&P 500 Index	-8.68%	-13.87%	1.14%	1.23%	N/A	-2.64%
Gross Expense Ratio/Expense Cap						1.61%/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	14.82%	-35.63%	29.71%	12.05%
NAV	14.83%	-35.50%	29.07%	12.74%

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 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. This index is unmanaged and it is not possible to invest directly in this index.

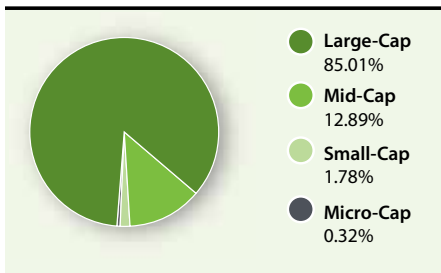
TOP FUND SECTORS

Information Technology	34.42%
Health Care	18.09%
Industrials	15.05%
Consumer Discretionary	11.73%
Energy	9.65%
Telecommunication Services	4.44%
Materials	3.13%
Financials	2.06%
Consumer Staples	1.04%
Utilities	0.39%

TOP FUND HOLDINGS

Microsoft Corp.	MSFT	5.14%
International Business Machines Corp.	IBM	5.11%
Royal Dutch Shell PLC	RDS/A	4.75%
AT&T, Inc.	T	4.13%
General Electric Co.	GE	3.95%
Oracle Corp.	ORCL	3.56%
Pfizer, Inc.	PFE	3.42%
Toyota Motor Corp.	TM	2.88%
Intel Corp.	INTC	2.77%
GlaxoSmithKline PLC	GSK	2.58%

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 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. **Patent Risk:** The companies in which the Fund invests can be significantly affected by patent considerations, including the termination of their patent protection for their products. Certain of such companies' industries may be characterized by the existence of a large number of patents and frequent claims and related litigation regarding patent rights. Certain such companies may depend on rapidly identifying and seeking patent protection for their discoveries. The process of obtaining patent protection is expensive and time consuming. Furthermore, there can be no assurance that the steps taken by such companies to protect their proprietary rights will be adequate to prevent misappropriation of their proprietary rights or that competitors will not independently develop products that are substantially equivalent or superior to such companies' products. **Foreign Investment Risk:** Investing in non-U.S. issuers, although limited to ADRs, 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. **Sector Risk:** A concentration within a particular sector may present more risks than investing in securities that are more broadly diversified over numerous sectors of the economy. Companies in the *computer/technology sector* may be adversely affected by competitive pressure, short-product cycles and rapid obsolescence, regulatory changes, and economic conditions. In addition, companies in the *medical sector* may be adversely affected by government regulations, reimbursement rates, expenses and losses from extensive litigation, competitive pressures and are heavily dependent on patent protection. **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.

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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.