

ETF

NYSE ARCA LISTED  
**OTR**  
 DOMESTIC EQUITY  
 MARKET CAP/STYLE  
 AS OF 12.31.2011

Style Allocation **Large Growth**  
 Investment Strategy **Intellectual Property**

**FUND FACTS**

IIV Ticker	OTRIV
CUSIP	18383M779
Underlying Index (Symbol)	Ocean Tomo 300® Patent Growth Index (OTPATGTR)
Index Weighting Methodology	Market Cap
Rebalance Frequency	Annually
Distribution Schedule (if any)	Annual
Fund Inception Date	4.2.2007

**FUND CHARACTERISTICS** As of 12.31.2011

Number of Securities	60
Average Market Capitalization	\$79.1 Billion
Price/Earnings (P/E)	12.6x
Price/Book (P/B)	5.3x
Beta	0.83
Alpha	8.16
Standard Deviation (Fund/S&P 500 Index)	16.87 / 18.71

Fund characteristics definitions on back page.

★★★★★ **OVERALL  
 MORNINGSTAR RATING™**

AS OF 12.31.2011 This fund was rated 5 stars for the overall and three-year periods among 1,478 Large Growth 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.

# GUGGENHEIM OCEAN TOMO GROWTH INDEX ETF

**STRATEGY OVERVIEW**

Guggenheim Ocean Tomo Growth Index ETF (OTR) 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 Growth Index. The Index is comprised of approximately 60 securities selected, based on investment and other criteria, from a universe of U.S. listed companies. The universe of companies includes the 300 companies that comprise the Ocean Tomo 300® Patent Index without limit on market capitalization. The securities are evaluated and selected on the basis of the value of their intellectual property, specifically their patent valuations, using Ocean Tomo's Patent Ratings® software, from a universe of U.S. listed securities using a proprietary, 100% rules-based methodology developed by Ocean Tomo, LLC, the fund's index provider. OTR will at all times 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. OTR 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 12.31.2011

	YTD	3-Month	1-Year	3-Year	5-Year	Since Fund Inception (4.2.2007)	Gross Expense Ratio/ Expense Cap
<b>Market Price</b>	1.94%	2.35%	1.94%	22.75%	—	3.00%	2.71%/0.60%
<b>NAV</b>	2.14%	3.00%	2.14%	21.11%	—	2.93%	2.71%/0.60%
Ocean Tomo 300® Patent Growth Index	2.70%	3.09%	2.70%	21.85%	—	3.86%	—
S&P 500 Index	2.11%	11.82%	2.11%	14.12%	—	-0.40%	—
NASDAQ Composite Index	-0.79%	8.21%	-0.79%	19.46%	—	2.54%	—

**CALENDAR YEAR TOTAL RETURNS** For the one-year period beginning 12.31 and ending 12.31 the following year

	2008	2009	2010	2011
<b>Market Price</b>	-45.19%	58.46%	14.49%	1.94%
<b>NAV</b>	-42.99%	50.90%	15.24%	2.14%

Performance displayed represents past performance, which is no guarantee of future results. Investment returns and principal value will fluctuate so that when shares are redeemed, they may be worth more or less than original cost. Current performance may be lower or higher than the performance data quoted. For up-to-date fund performance, including performance current to the most recent month-end, please visit our web site at [guggenheimfunds.com](http://guggenheimfunds.com). ETFs are subject to third-party transaction fees/commissions. Net asset value (NAV) is calculated by subtracting total liabilities from total assets, then dividing by the number of shares outstanding. Market close is the last price at which shares are traded. Fund shares may trade at, above or below NAV. For additional information, please see the fund's prospectus.

Data is subject to change on a daily basis. 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. Partial year returns are cumulative, not annualized. Returns reflect the reinvestment of dividends. 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. The NASDAQ Composite Index is a broad-based capitalization-weighted index of stocks in all three NASDAQ tiers: Global Select, Global Market and Capital Market. The index was developed with a base level of 100 as of February 5, 1971. The referenced indices are unmanaged and not available for direct investment. Index performance does not reflect transaction costs, fees or expenses.

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.

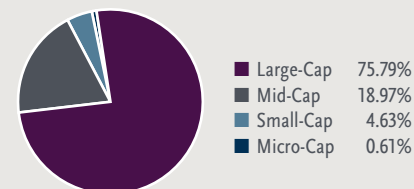
## TOP FUND SECTORS

Information Technology	48.45%
Industrials	15.44%
Health Care	15.15%
Consumer Discretionary	7.97%
Materials	5.59%
Consumer Staples	4.84%
Financials	2.51%
Telecommunication Services	0.04%

## TOP 10 FUND HOLDINGS

International Business Machines Corp.	12.40%
Microsoft Corp.	11.95%
Oracle Corp.	9.56%
Boeing Co.	6.38%
Lockheed Martin Corp.	5.81%
E.I. DuPont de Nemours & Co.	4.85%
Kimberly-Clark Corp.	4.84%
Allergan Inc.	4.83%
Ford Motor Co.	4.81%
NetApp Inc.	2.93%

## FUND CAPITALIZATION



All data as of 12.31.2011 and is provided by Guggenheim Funds Distributors, Inc. or Morningstar. Data and fund characteristics are subject to change on a daily basis. Data 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.

**Average Market Capitalization** is the geometric mean of the market capitalizations for all the securities in a fund's portfolio. **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. **P/B Ratio** is a harmonic weighted average and is equal to a security's market capitalization divided by its book value. **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. **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. **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. **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, 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.

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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 [guggenheimfunds.com](http://guggenheimfunds.com) or contact a securities representative or Guggenheim Funds Distributors, Inc. 2455 Corporate West Drive, Lisle, IL 60532, 800-345-7999.**

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