

ETF

NYSE ARCA LISTED
RMB
 FIXED INCOME
 AS OF 3.31.2012

Style Allocation **Chinese Bonds**
 Investment Strategy **Investment Grade Fixed Income**

FUND FACTS

IIV Ticker	RMBIV
CUSIP	18383Q747
Investment Sub-Advisors	J.P. Morgan Investment Management, Inc. JF International Management Inc.
Underlying Index (Symbol)	AlphaShares China Yuan Bond Index (ACNRMBTR)
Index Weighting Methodology	Modified Market Value
Rebalance Frequency	Monthly
Distribution Schedule (if any)	Monthly
Expense Ratio*	0.65%
Fund Inception Date	9.22.2011

FUND CHARACTERISTICS As of 3.31.2012
(Subject to Change)

Number of Securities	23
Average Duration	2.02
Average Maturity	2.23 years
Weighted Average Coupon	2.11
Weighted Average Bond Price	15.52

Fund characteristics definitions on back page.

* The expense ratio is expressed as a unitary fee and covers all expenses of the fund, except for the fee payments under the investment advisory agreement, distribution fees, if any, brokerage expenses, taxes, interest, litigation expenses and other extraordinary expenses.

GUGGENHEIM YUAN BOND ETF

STRATEGY OVERVIEW

Guggenheim Yuan Bond ETF (RMB) seeks investment results that correspond generally to the performance, before the fund's fees and expenses, of a Yuan bond index called the AlphaShares China Yuan Bond Index. The Index is a rules-based index comprised of, as of August 31, 2011, approximately 37 securities. The securities in the Index are bonds that are eligible for investment by U.S. and other foreign investors and denominated in Chinese Yuan, whether issued by Chinese or non-Chinese issuers and traded in the secondary market, a market commonly referred to as the "Dim Sum" bond market. The Index was created by AlphaShares, LLC, the index provider. The fund will not invest in securities traded in mainland China. RMB will invest at least 80% of its total assets in fixed-income securities that comprise the Index.

AVERAGE ANNUAL TOTAL RETURNS As of 3.31.2012

	YTD	3-Month	1-Year	3-Year	5-Year	Since Fund Inception (6.7.2010)	Expense Ratio
Market Price	1.09%	1.09%	—	—	—	1.24%	0.65%
NAV	1.29%	1.29%	—	—	—	1.08%	0.65%
BoC (HK) Offshore RMB Bond Index	3.36%	3.36%	—	—	—	0.55%	—
AlphaShares China Yuan Bond Index	1.51%	1.51%	—	—	—	2.62%	—

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. 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 Bank of China Hong Kong Offshore RMB Bond Index tracks the total return performance of offshore RMB denominated bonds which (i) are issued outside the Mainland of China and (ii) fulfill a set of pre-specified and transparent criteria for eligibility. The referenced indices are unmanaged and not available for direct investment. Index performance does not reflect transaction costs, fees or expenses.

The expense ratio is expressed as a unitary fee and covers all expenses of the fund, except for the fee payments under the investment advisory agreement, distribution fees, if any, brokerage expenses, taxes, interest, litigation expenses and other extraordinary expenses.

TOP FUND HOLDINGS

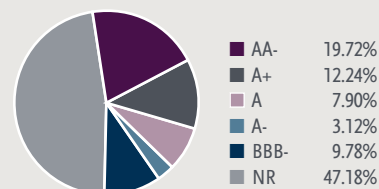
Holding	Coupon	Maturity	S&P Rating**	Weight
CHINA DEVELOPMENT BANK CORP. 2.7% 11.11.2013	2.7	11/11/2013	AA-	13.52%
THE EXPORT-IMPORT BANK OF CHINA 2.65% 12.2.2013	3.75	11/12/2015	BBB-	9.78%
HONG KONG MINISTRY OF FINANCE 1.8% 12.1.2015	3.75	6/30/2014	NR	8.02%
GOVERNMENT OF CHINA 0.6% 8.18.2014	0.625	6/17/2013	NR	6.11%
GOVERNMENT OF CHINA 1.4% 8.18.2016	1.15	3/31/2014	A+	6.10%
AGRICULTURAL BANK OF CHINA 1.2% 6.24.2013	1.35	7/12/2013	A	4.63%
BANK OF COMMUNICATIONS CO., LTD. 1.0% 3.4.2013	1.55	2/13/2013	NR	4.57%
INDUSTRIAL & COMMERCIAL BANK OF CHINA (ASIA) LTD. 6.0% 11.4.2021	1.8	1/18/2014	NR	3.77%
GLOBAL LOGISITC PROPERTIES 3.375% 5.11.2016	1.7	9/15/2014	A	3.26%
BEIJING ENTERPRISES WATER GROUP LTD. 3.75% 6.30.2014	1.1	4/22/2014	NR	3.24%

Except where noted, all data is provided by Guggenheim Funds Distributors, LLC or Morningstar. Data is as of December 31, 2011 and 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.

TOP FUND SECTORS

Financial	50.50%
Utilities	12.83%
Consumer, Non-cyclical	9.19%
Industrial	8.02%
Government	6.16%
Basic Materials	3.77%
Energy	3.26%
Consumer, Cyclical	3.12%
Diversified	3.08%
Cash	0.06%

FUND CREDIT QUALITY REAKDOWN**



**Credit quality, as rated by Standard & Poor's, is an assessment of the credit worthiness of an issuer of the underlying security and not the fund or its shares. Bonds rated BBB- and above are considered investment grade and those rated below BBB- are considered non-investment grade.

NR-Securities not rated.

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Average Duration measures the sensitivity of the price (the value of principal) of a fixed income investment to a change in interest rates. The larger the duration number, the greater the interest-rate risk for bond prices. **Average Maturity** is the length of time until the principal amount of a bond must be repaid. **Weighted Average Coupon** is calculated by weighting each bond's coupon by its relative size in the portfolio. **Weighted Average Bond Price** is a weighted average of individual bond prices.

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.

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.

Credit/Default Risk: Credit risk is the risk that issuers or guarantors of debt instruments are unable or unwilling to make timely interest and/or principal payments or otherwise honor their obligations. Debt instruments are subject to varying degrees of credit risk, which may be reflected in credit ratings. **Call Risk/Prepayment Risk:** During periods of falling interest rates, an issuer of a callable bond may exercise its right to pay principal on an obligation earlier than expected. This may result in the fund's having to reinvest proceeds at lower interest rates, resulting in a decline in the fund's income.

Liquidity Risk: Liquidity risk exists when particular investments are difficult to purchase or sell. If the fund invests in securities that become illiquid, fund returns may be reduced because the fund may be unable to sell the illiquid securities at an advantageous time or price. **Foreign Issuers Risk:** The fund invests in Chinese Yuan-denominated bonds of foreign corporations, governments, agencies and instrumentalities and supranational agencies which have different risks than investing in U.S. companies. **China Investment Risk:** The Index includes only bonds open to foreign ownership by U.S. investors. Accordingly, the Index does not include, and the fund will not invest in, securities traded in mainland China.

As a result, returns achieved by non-Chinese investors, such

as the fund, could differ from those available to domestic investors in mainland China. Investing in Chinese bonds involves additional risks, including: the economy of China differs, often unfavorably, from the U.S. economy in such respects as structure, general development, government involvement, wealth distribution, rate of inflation, growth rate, allocation of resources and capital reinvestment; the central government has historically exercised substantial control over virtually every sector of the Chinese economy through administrative regulation and/or state ownership; and actions of the Chinese central and local government authorities continue to have a substantial effect on economic conditions in China. **Currency Risk:** Changes in currency exchange rates and the relative value of the Chinese Yuan will affect the value of the fund's investment and the value of your Shares. Because the fund's net asset value ("NAV") is determined on the basis of U.S. dollars, the U.S. dollar value of your investment in the fund may go down if the value of the Chinese Yuan depreciates against the U.S. dollar. 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, LLC does not offer tax advice.

Guggenheim Funds Investment Advisors, LLC, an affiliate of Guggenheim Funds Distributors, LLC, serves as the investment advisor.

INDEX DISCLOSURE The fund is not sponsored, endorsed, sold or promoted by AlphaShares, LLC ("Licensor"). Licensor makes no representation or warranty, express or implied, regarding the advisability of investing in securities generally or in the fund particularly or the ability of the AlphaShares China Yuan Bond Index ("Index") to track general market performance. Licensor's only relationship to Guggenheim Funds Investment Advisors, LLC ("Licensee") is the licensing of the Index which is determined, composed and calculated by Licensor without regard to Licensee or the fund. Licensor has no obligation to take the needs of the Licensee or the shareholders of the fund 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.

J.P. Morgan Investment Management, Inc. ("JPMIM") and JF International Management, Inc. ("JFIMI"), indirect wholly-owned subsidiaries of JPMorgan Chase & Co.; a bank holding company, have entered into an investment sub-advisory agreement with Guggenheim Funds Investment Advisors, LLC pursuant to which JPMIM and JFIMI will serve as investment sub-advisors to the fund.

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 or contact a securities representative or Guggenheim Funds Distributors, LLC 2455 Corporate West Drive, Lisle, IL 60532, 800-345-7999.

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