

Guggenheim International Small Cap LDRs ETF

XGC
LISTED
NYSE
ARCA

AS OF 9/30/2011

FUND FACTS

Symbol/Intraday NAV Symbol	XGC/XGCIV
CUSIP	18383M811
Style Allocation	International Small Blend
Underlying Index/Symbol	BNY Mellon Small Cap Select ADR Index (BKSCPT)
Index Weighting Methodology	Modified Market Cap
Rebalance Schedule	Quarterly
Distribution Schedule (if any)	Annual
Fund Inception Date	4/2/2007

FUND CHARACTERISTICS

Number of Securities	80
Weighted Average Float-Adjusted Market Capitalization ¹	\$1.1 Billion
Price/Earnings (P/E) ²	6.3x
Price/Book (P/B) ³	1.0x
Beta ⁴	0.99
Alpha ⁵	-9.44
Standard Deviation ⁶ (Fund/MSCI AC World ex-US Small Cap Index)	31.59/28.77

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

The Guggenheim International Small Cap LDRs ETF seeks investment results that correspond generally to the performance, before the Fund's fees and expenses, of an equity index called BNY Mellon Small Cap Select ADR Index. The Index is comprised of U.S.-listed depository receipts in American depository receipt ("ADR") or global depository receipt ("GDR") form, New York Shares and Global Registered Shares selected, based on liquidity, from a universe of all listed ADRs, GDRs, New York Shares and Global Registered Shares trading on the New York Stock Exchange ("NYSE"), Nasdaq Stock Market ("NASDAQ") and The NYSE Amex of companies worldwide, excluding the United States and Canada. The depository receipts that comprise the Index may be sponsored or unsponsored. The Bank of New York Mellon, the Index provider, currently defines small-capitalization companies as those companies with a market capitalization of \$250 million to \$2 billion. The Fund will invest at least 80% of its total assets in ADRs, GDRs, New York Shares and Global Registered Shares that comprise the Index and underlying securities representing ADRs, GDRs, New York Shares or Global Registered Shares that comprise 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 (4/2/2007)
Market Price	-34.85%	-32.77%	-31.16%	-2.25%	N/A	-9.07%
After Tax on Shares Held	-34.85%	-32.77%	-31.58%	-2.65%	N/A	-9.37%
After Tax on Shares Sold	-22.65%	-21.30%	-20.11%	-2.07%	N/A	-7.62%
NAV	-35.76%	-34.14%	-31.83%	-2.69%	N/A	-9.33%
After Tax on Shares Held	-35.76%	-34.14%	-32.25%	-3.09%	N/A	-9.63%
After Tax on Shares Sold	-23.25%	-22.19%	-20.54%	-2.44%	N/A	-7.82%
BNY Mellon Small Cap Select ADR Index	-36.03%	-34.79%	-32.07%	2.35%	N/A	-0.33%
MSCI AC World ex-US Small Cap Index	-18.83%	-20.04%	-9.36%	7.97%	N/A	-3.50%
Expense Ratio						0.45%

CALENDAR YEAR TOTAL RETURNS For the 1-year periods beginning 12/31 and ending 12/31 the following year.

	2008	2009	2010
Market Price	-46.79%	61.31%	20.41%
NAV	-46.65%	60.20%	20.91%

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 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.

Prior to July 27, 2009, the Fund's name was Claymore/Great Companies Large-Cap Growth Index ETF and the Fund sought to replicate an index called the Great Companies Large-Cap Growth Index. The Performance information prior to July 27, 2009, is based upon the performance and operating expenses of the Claymore/Great Companies Large-Cap Growth Index ETF. 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. Morgan Stanley Capital International ("MSCI") All-Country World ex-US Small Cap Index: This index offers an exhaustive representation of this size segment by targeting companies in the Investable Market Index but not in the Standard Value Index. The index includes 47 developed and emerging markets excluding the United States as well as value and growth style indices based on the Global Industry Classification Standard (GICS). This index is unmanaged and it is not possible to invest directly in this index.

TOP FUND SECTORS

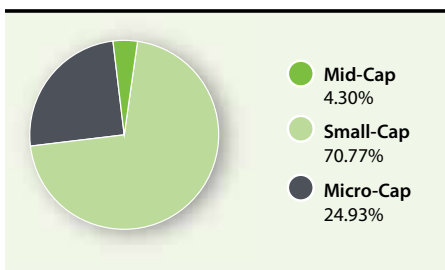
Information Technology	24.41%
Industrials	13.72%
Consumer Discretionary	12.70%
Materials	10.01%
Utilities	9.06%
Consumer Staples	8.23%
Health Care	7.40%
Telecommunication Services	7.25%
Financials	6.08%
Energy	1.14%

TOP FUND HOLDINGS

Coca-Cola Femsa SAB de CV	KOF	4.30%
NICE Systems Ltd.	NICE	3.45%
Cia Paranaense de Energia	ELP	3.26%
GRIFOLS SA - ADR	GRFS	3.26%
WACOAL HOLDINGS CORP SPONS ADR	WACLY	3.16%
Brasil Telecom SA	BTM	2.72%
Telecom Argentina SA	TEO	2.69%
Melco Crown Entertainment Ltd.	MPEL	2.63%
Focus Media Holding Ltd.	FMCN	2.61%
CPFL Energia SA	CPL	2.56%

TOP FUND GEOGRAPHIC WEIGHTINGS

China	33.79%	Israel	4.83%
Brazil	17.17%	Spain	4.55%
Mexico	10.22%	Japan	3.17%
Argentina	7.13%	Netherlands	3.09%
Chile	5.54%	United States	2.37%

FUND CAPITALIZATION¹

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.

¹Weighted Average Float-Adjusted Market Capitalization is the weighted average market capitalization excluding shares that are not readily available for trading such as those closely held by employees, private investors and governments. ²P/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. ³P/B Ratio is a harmonic weighted average and is equal to a security's market capitalization divided by its book value. ⁴Beta 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. ⁵Alpha 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. ⁶Standard 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.

¹Capitalization weights are based on float-adjusted figures.

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 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. 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. Currently a significant percentage of the Index is comprised of securities of companies from China and Brazil. To the extent that the Index is focused on securities of any one country, including China or Brazil, the value of the Index will be especially affected by adverse developments in such country, including the risks described above. **China Exposure Risk:** From time to time, certain of the companies comprising the Index that are located in China may operate in, or have dealings with, countries subject to sanctions or embargoes imposed by the U.S. government and the United Nations and/or in countries identified by the U.S. government as state sponsors of terrorism. One or more of these companies may be subject to constraints under U.S. law or regulations which could negatively affect the company's performance, and/or could suffer damage to its reputation if it is identified as a company which invests or deals with countries which are identified by the U.S. government as state sponsors of terrorism or subject to sanctions. As an investor in such companies, the Fund is indirectly subject to those risks. **Technology Sector Risk:** Competitive pressures may have a significant effect on the financial condition of companies in the technology sector. Also, many of the products and services offered by technology companies are subject to the risks of short product cycles and rapid obsolescence. Companies in the technology sector also may be subject to competition from new market entrants. Such companies also may be subject to risks relating to research and development costs and the availability and price of components. As product cycles shorten and manufacturing capacity increases, these companies could become increasingly subject to aggressive pricing, which hampers profitability. Other risks include those related to regulatory changes, such as the possible adverse effects on profits of recent increased competition among telecommunications companies and the uncertainties resulting from such companies' diversification into new domestic and international businesses, as well as agreements by any such companies linking future rate increases to inflation or other factors not directly related to the actual operating profits of the

enterprise. **Micro- and Small-Sized Company Risk:** Investing in securities of these companies involves greater risk as their stocks may be more volatile and less liquid than investing in more established companies. These stocks may have returns that vary, sometimes significantly, from the overall stock market. Micro-cap companies may be newly formed, less developed and there may be less available information about the company. **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. "BNY Mellon", and "BNY Mellon Small Cap Select ADR Index" are service marks of The Bank of New York Mellon Corporation (the "Bank") and have been licensed for use for certain purposes by the Investment Adviser. The Fund is not sponsored, endorsed, sold or promoted by The Bank of New York Mellon (BNY Mellon) ("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 BNY Mellon Small Cap Select ADR Index ("Index") to track general market performance. Licensor's only relationship to the Licensee is the licensing of the Index which is determined, composed and calculated by Licensor without regard to the Licensee or the Fund. Licensor has no obligation to take the needs of the Licensee or the owners 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. Please refer to the prospectus for a full disclaimer.

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.