GUGGENHEIM

NYSE ARCA LISTED

RYE

Exchange Traded Fund | Equities | 3.31.2015

Guggenheim S&P 500® Equal Weight Energy ETF

Fund Facts

IIV Ticker	RYE.IV
CUSIP	78355W866
Benchmark	S&P 500® Equal Weight Energy Index
Index Inception	1.6.2003
Index Rebalance	Quarterly
Index Weighting Methodology	Equal Weight
Distribution Schedule (if any)	Quarterly
Fund Inception Date	11.1.2006

Overall Morningstar Rating™

★★★★

As of 3.31.2015, this fund was rated 4 stars, based on its risk-adjusted returns, for the overall, three-year and five-year periods among 21, 21 and 16 Equity Energy funds, respectively.

The 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 three-, five- 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.**

Strategy Overview

Guggenheim S&P 500® Equal Weight Energy ETF (RYE) seeks to replicate as closely as possible, before fees and expenses, the performance of the S&P 500® Equal Weight Energy Index. The S&P 500® Equal Weight Energy Index utilizes quarterly rebalancing to maintain its equal weight stance.

About the Index

The family of S&P 500® Equal Weight Sector Indices includes an index from each of nine Global Industry Classification Standard (GICS) sectors. Each index has the same constituents as its capitalization weighted counterpart, but each company in the S&P 500® Equal Weight Sector Indices is equally weighted. To maintain composition, the S&P 500® Equal Weight Energy Index rebalances quarterly.

Fund Highlights and Applications

— Provides targeted exposure to domestic energy stocks.

— Seeks broad exposure to all companies in the S&P 500® Energy Index, without the domination of a small group of stocks.

— Seeks to reduce the bias towards large companies and to provide the opportunity for outperformance with lower sector volatility.

AVERAGE ANNUAL TOTAL RETURNS

	YTD	3-Month	1-Year	3-Year	5-Year	Since Fund Inception (11.1.2006)	Total Expense Ratio
Market Close	-1.91%	-1.91%	-18.09%	2.39%	5.95%	5.09%	0.40%
NAV	-1.97%	-1.97%	-18.29%	2.34%	5.97%	5.08%	0.40%
S&P 500® Equal Weight Energy Index	-1.97%	-1.97%	-18.18%	2.73%	6.45%	5.48%	—
S&P 500® Energy Index	-2.85%	-2.85%	-11.11%	4.11%	8.00%	5.48%	—

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 guggenheiminvestments.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.

*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 INDUSTRIES IN FUND

Oil Gas & Consumable Fuels	73.29%
Energy Equipment & Services	26.78%

TOP FUND HOLDINGS

Range Resources Corp.	2.67%
Newfield Exploration Co.	2.60%
Noble Energy Inc.	2.58%
Williams Companies Inc.	2.54%
Halliburton Company	2.53%
Helmerich & Payne Inc.	2.53%
EQT Corp.	2.52%
Valero Energy Corporation	2.52%
Baker Hughes, Inc.	2.51%
Transocean Ltd.	2.50%

Composition is subject to change. The securities mentioned are provided for informational purposes only and should not be deemed as a recommendation to buy or sell. Source: FactSet.

A COMPARISON OF THE TOP FIVE HOLDINGS OF THE CAP-WEIGHTED AND EQUAL WEIGHT S&P 500® INFORMATION TECHNOLOGY INDEXES

Cap Weighted	Top Five Holdings	Equal Weight
24.22%	Exxon Mobil Corporation	2.35%
13.41%	Chevron Corporation	2.40%
7.23%	Schlumberger NV	2.41%
5.21%	ConocoPhillips	2.34%
4.87%	Kinder Morgan Inc Class P	2.44%
54.94%		11.94%

Performance will vary over different market cycles. Index information is provided for illustrative purposes and is not meant to represent the performance of any fund or its underlying investments. Unless otherwise noted, data is as of 3.31.2015. Data is subject to change on a daily basis. The securities mentioned are provided for informational purposes only and should not be deemed as a recommendation to buy or sell.

RISK CONSIDERATIONS **The Guggenheim S&P 500® Equal Weight Technology ETF** may not be suitable for all investors. • Investing in sector funds is more volatile than investing in broadly diversified funds, as there is a greater risk due to the concentration of the fund's holdings in issuers of the same or similar offerings. These funds are considered nondiversified and can invest a greater portion of their assets in securities of individual issuers than a diversified fund. As a result, changes in the market value of a single security could cause greater fluctuations in the value of fund shares than would occur in a more diversified fund. Guggenheim Equal Weight ETFs may not be suitable for all investors. Investment returns and principal value will fluctuate so that when shares are redeemed,they may be worth more or less than original cost. Most investors will also incur customary brokerage commissions when buying or selling shares of an ETF. Investments in securities are subject to market risks that may cause their prices to fluctuate over time. • Please read the prospectus for more detailed information regarding these and other risks.

INDEX DEFINITIONS The S&P 500® Equal Weight Sector Indices impose equal weights on the index constituents included in the S&P 500 that are classified in each of the sectors. Within the parent S&P 500® Equal Weight Index, all constituents are assigned a 0.2% weight at rebalancing based on the prices as of the reference date one week prior. For any subindex derived from the S&P 500 Equal Weight Index, such as the S&P 500 Equal Weight Sector Indices, all constituents are also assigned equal weights. Each S&P 500® Sector Index (cap-weight) comprises those companies included in the S&P 500 that are classified as members of the related Global Industry Classification Standard (GICS®) sector and each is weighted by floatadjusted market capitalization.

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Read the fund's prospectus and summary prospectus (if available) carefully before investing. It contains the fund's investment objectives, risks, charges, expenses, and other information, which should be considered carefully before investing. Obtain a prospectus and summary prospectus (if available) at guggenheiminvestments.com.

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