CLAYMORE℠

Claymore/SWM Canadian Energy Income Index ETF

EXCHANGE-TRADED FUNDS

AS OF 9/30/09

FUND FACTS

Style Allocation	Canadian Stock
Investment Strategy	Energy Rotation
Distribution Schedule (if any)	Quarterly
Rebalance Schedule	Quarterly
Weighting	SWM Proprietary Method
Index Provider	Sustainable Wealth Management, Ltd.
Underlying Index	Sustainable Canadian Energy Income Index
Index Ticker	SWMEI

FUND PROFILE

Symbol	ENY
Exchange	NYSE Arca
NAV Symbol (IIV)	ENYIV
CUSIP	18383Q606
Fund Inception Date	7/3/07
Expense Cap*	0.65%
Fiscal Year-End	5/31

FUND CHARACTERISTICS

Number of Securities	21
Weighted Average Market Capitalization	$15.4 Billion
Weighted Average Price/Earnings	10.3x
Weighted Average Price/Book	2.2x

All data is subject to change on a daily basis. Price-to-Earnings ratio ("P/E") is equal to a stock's market capitalization divided by its after-tax earnings over the most recent 12-month period. Price-to-Book ratio ("P/B") is equal to a stock's market capitalization divided by its book value. (This ratio compares the market's valuation of a company with the value of that company as indicated on its financial statements.)

The Claymore/SWM Canadian Energy Income Index ETF seeks investment results that correspond generally to the performance, before the Fund's fees and expenses, of an equity index called the Sustainable Canadian Energy Income Index. The Index is comprised of approximately 30 stocks selected, based on investment and other criteria, from a universe of companies listed on the Toronto Stock Exchange (the "TSX"), NYSE AMEX, NASDAQ or NYSE. Stocks are selected using criteria as identified by Sustainable Wealth Management, Ltd, the Fund's index provider, from a universe of companies including over 25 TSX listed Canadian royalty trusts and 20 oil sands resource producers that are classified as oil and gas producers. The Index is designed to combine the most profitable and liquid Canadian royalty trusts with the most highly focused and fastest growing oil sands producers using a tactical asset allocation model based on the trend in crude oil prices. The Index allocates between the oil sands and royalty trust constituents according to the current price trend of crude oil. If the current quarter's closing price is above the four quarter moving average price, crude oil is determined to be in a bull phase. If it is at or below the moving average price, crude oil is determined to be in a bear phase. In a bull phase the asset allocation is 70% oil sands and 30% income trusts. In a bear phase the asset allocation is 30% oil sands and 70% income trusts. The Fund generally will invest in all of the stocks comprising the Index in proportion to their weightings in the Index.

AVERAGE ANNUAL TOTAL RETURNS* as of 9/30/09

	YTD	3-Month	1-Year	3-Year	Since Inception (7/3/07)
Market Price	45.77%	22.04%	-18.53%	N/A	-14.44%
Market Price After Tax on Shares Held	43.99%	21.76%	-20.54%	N/A	-16.02%
Market Price After Tax on Shares Sold	29.47%	14.33%	-12.41%	N/A	-12.94%
NAV	47.39%	21.04%	-19.20%	N/A	-14.72%
NAV After Tax on Shares Held	45.58%	20.75%	-21.23%	N/A	-16.31%
NAV After Tax on Shares Sold	30.52%	13.67%	-12.85%	N/A	-13.18%
S&P/TSX Composite Index	48.10%	20.17%	-0.34%	N/A	-6.15%

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.claymore.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.

***Per the prospectus dated September 30, 2009, the Fund's total annual operating expense ratio, gross of any fee waivers or expense reimbursements, is 1.23%. There is a contractual fee waiver currently in place for this Fund through December 31, 2011 to the extent necessary in keeping Fund operating expense ratio from exceeding 0.65% of average net assets per year. However, some expenses fall outside of this expense cap and therefore net operating expenses were 0.71%. 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.

This index is unmanaged and it is not possible to invest directly in this index. The S&P/TSX Composite Index is an index that tracks the performance of the largest companies on the Toronto Stock Exchange as measured by market capitalization.

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Claymore/SWM Canadian Energy Income Index ETF

AS OF 9/30/09

TOP FUND SECTOR WEIGHTINGS

Energy	100.00%

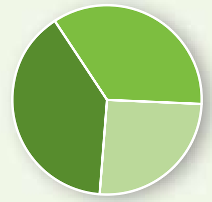
TOP FUND HOLDINGS

Name	Symbol	Weighting
Canadian Oil Sands Trust	COSu	9.66%
Suncor Energy, Inc.	SU	8.03%
Baytex Energy Trust-Units	BTE-U	7.53%
Ivanhoe Energy, Inc.	IE	7.46%
Canadian Natural Resource	CNQ	6.84%
Penn West Energy Trust	PWTu	6.83%
Petrobank Energy & Resources	PBG	4.70%
Enerplus Resources Fund	ERFu	4.56%
Imperial Oil, Ltd.	IMO	4.54%
Encana Corp.	ECA	4.37%

TOP FUND COUNTRY WEIGHTINGS

Canada	100.00%

FUND CAPITALIZATION WEIGHTINGS



All data is subject to change on a daily basis and represents a percentage of the Fund's total equity holdings. The securities mentioned are provided for informational purposes only and should not be deemed as a recommendation to buy or sell.

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. **Oils/ Energy Sector Risk:** The profitability of companies in the oils/energy sector is related to worldwide energy prices, exploration, and production spending. Such companies also are subject to risks of changes in exchange rates, government regulation, world events, depletion of resources and economic conditions, as well as market, economic and political risks of the countries where energy companies are located or do business. Oil and gas exploration and production can be significantly affected by natural disasters. Oil exploration and production companies may be at risk for environmental damage claims. **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. **Canadian Risk:** Investing in Canadian royalty trusts and stocks listed on the TSX subjects the Fund to: ***Commodity Exposure Risk.*** The Canadian economy is very dependent on the demand for, and supply and price of, natural resources. The Canadian market is relatively concentrated in issuers involved in the production and distribution of natural resources. There is a risk that any changes in these sectors could have an adverse impact on the Canadian economy. ***Reliance on Exports Risk.*** The Canadian economy is dependent on the economies of the United States as a key trading partner. Reduction in spending on Canadian products and services or changes in the U.S. economy may cause an impact in the Canadian economy: ***U.S. Economic Risk.*** The Canadian economy may be significantly affected by the U.S. economy, given that the United States is Canada's largest trading partner and foreign investor. ***Structural Risk (Political Risk).*** In addition, past periodic demands by the Province of Quebec for sovereignty have significantly affected equity valuations and foreign currency movements in the Canadian market. **Canadian Royalty Trust Risk:** Investing in Canadian royalty trusts is subjects to following risks: ***Lack of diversification.*** The royalty trusts in which the Fund invests are heavily invested in oil and gas. ***Potential sacrifice of growth.*** Potential growth may be sacrificed because revenue is passed on to a royalty trust's unit holders (such as the Fund), rather than reinvested in the business. ***No guarantees.*** Royalty trusts generally do not guarantee minimum distributions or even return of capital. If the assets underlying a royalty trust do not perform as expected, the royalty trust may reduce or even eliminate distributions. The declaration of such distributions generally depends upon various factors, including the operating performance and financial condition of the royalty trust and general economic conditions. ***Potential for tax recharacterization or changes.*** The current Canadian tax treatment of certain income/royalty trusts not treated as corporations that allows income to flow through to investors and be taxed only at the individual level could be challenged under existing Canadian tax laws, or such tax laws could change. On June 22, 2007, the Canadian Senate passed into law the Tax Fairness Plan, which included a tax on distributions paid by royalty trusts. For those royalty trusts that begin public trading after October 31, 2006, the application of the distribution tax commenced in 2007. For royalty trusts that began public trading before November 1, 2006, which includes all of the royalty trusts currently in the Index, the distribution tax will apply beginning in 2011. The distribution tax could have a material impact on the current market value of all royalty trusts, and consequently could impact the value of Shares of the Fund. **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. **Non-Correlation Risk:** The Fund's return may not match the return of the Index for a number of reasons. For example, the Fund incurs a number of operating expenses not applicable to the Index, and incurs costs in buying and selling securities, especially when rebalancing the Fund's securities holdings to reflect changes in the composition of the Index. The Fund may not be fully invested at times, either as a result of cash flows into the Fund or reserves of cash held by the Fund to meet redemptions and expenses. If the Fund utilizes a sampling approach or futures or other derivative positions, its return may not correlate as well with the return on the Index, as would be the case if it purchased all of the securities in the Index with the same weightings as the Index. **Replication Management Risk:** The Fund is not "actively" managed. Therefore, it would not necessarily sell a stock because the stock's issuer was in financial trouble unless that stock is removed from the Index. **Issuer-Specific Changes:** The value of an individual security or particular type of security can be more volatile than the market as a whole and can perform differently from the value of the market as a whole. The value of securities of smaller issuers can be more volatile than that of larger issuers. **Non-Diversified Fund Risk:** The Fund can invest a greater portion of assets in securities of individual issuers than a diversified fund. Changes in the market value of a single investment could cause greater fluctuations in share price than would occur in a diversified fund. **Please read the Fund's prospectus for more detailed information on these risks and considerations.**

Claymore Advisors, LLC, an affiliate of Claymore Securities, Inc., serves as the investment adviser.

NOT FDIC-INSURED • NOT BANK GUARANTEED • MAY LOSE VALUE

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Investors should carefully consider the investment objectives and policies, risk considerations, charges and ongoing expenses of the ETF before investing. The prospectus contains this and other relevant information. Please read the prospectus carefully before you invest. To obtain a prospectus, please contact a securities representative or Claymore Securities, Inc., or download one from www.claymore.com.