



Claymore/Zacks Multi-Asset Income Index ETF

CVY
LISTED
NYSE
ARCA

FUND FACTS

Symbol/Intraday NAV Symbol	CVY/CYM
CUSIP	18383M506
Style Allocation	Large Value
Underlying Index/Symbol	Zacks Multi-Asset Income Index (ZAXYH)
Index Weighting Methodology	Zacks Proprietary Method
Rebalance Schedule	Quarterly
Distribution Schedule (if any)	Quarterly
Fund Inception Date	9/21/06

FUND CHARACTERISTICS

Number of Securities	147
Average Market Capitalization ¹	\$10.2 Billion
Price/Earnings (P/E) ²	13.1x
Price/Book (P/B) ³	1.8x
Beta ⁴	1.00
Alpha ⁵	4.19
Standard Deviation ⁶ (Fund/Dow Jones U.S. Select Dividend Index)	25.01/21.10

All data as of 6/30/2010 and is subject to change on a daily basis. See next page for footnotes.

The Claymore/Zacks Multi-Asset 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 Zacks Multi-Asset Income Index. The Index is designed to identify companies with potentially high income and superior risk-return profiles as determined by Zacks Investment Research, Inc., the Fund's index provider. The objective of the Index is to select a diversified group of securities with the potential to have a yield in excess of and outperform, on a risk adjusted basis, the Dow Jones U.S. Select Dividend Index and other benchmark indices. The Index is comprised of approximately 125 to 150 securities selected, based on investment and other criteria, from a universe of domestic and international companies, including U.S.-listed common stocks, American depositary receipts ("ADRs") paying dividends, real estate investment trusts ("REITs"), master limited partnerships ("MLPs"), closed-end funds and traditional preferred stocks. The companies in the universe are selected using a proprietary methodology developed by the index provider. The Fund will at all times invest at least 90% of its total assets in securities that comprise the Index and investments that have economic characteristics that are substantially identical to the economic characteristics of the component securities that comprise the Index. The Fund expects to use a sampling approach in seeking to achieve its objective.

AVERAGE ANNUAL TOTAL RETURNS as of 6/30/2010

	YTD	3-Month	1-Year	3-Year	Since Inception (9/21/06)
Market Price	-1.84%	-6.55%	25.81%	-8.48%	-3.44%
After Tax on Shares Held	-2.75%	-7.04%	23.53%	-10.42%	-5.24%
After Tax on Shares Sold	-1.17%	-4.26%	16.78%	-8.14%	-3.78%
NAV	-1.01%	-6.24%	26.30%	-8.43%	-3.39%
After Tax on Shares Held	-1.93%	-6.73%	24.00%	-10.37%	-5.20%
After Tax on Shares Sold	-0.64%	-4.06%	17.09%	-8.11%	-3.75%
S&P 500 Index	-6.65%	-11.43%	14.43%	-9.80%	-4.25%
Dow Jones U.S. Select Dividend Index	-1.29%	-6.82%	25.42%	-11.65%	-6.42%
Gross Expense Ratio					1.10%
Expense Cap					0.60%

CALENDAR YEAR TOTAL RETURNS

Annual total returns are for the noted 1-year periods beginning 12/31 and ending 12/31 the following year.

	2007	2008	2009
Market Price	-7.32%	-40.70%	51.36%
NAV	-7.09%	-40.98%	50.63%

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.

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, 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.

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. Investors should also be aware that these returns were primarily achieved during favorable market conditions and may not be sustainable.

These indices are unmanaged and it is not possible to invest directly in these indices. 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 selection of stocks to the Dow Jones U.S. Select Dividend Index is based almost entirely on dividend yield and dividend history. Stocks are also required to have an annual average daily dollar trading volume of more than \$1.5 million.

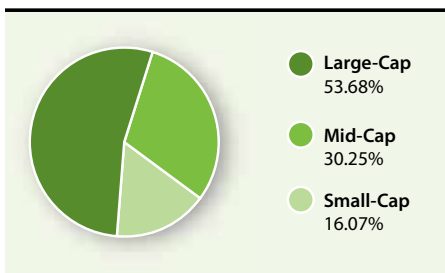
TOP FUND SECTORS*

Finance	23.62%
Oils/Energy	20.99%
Utilities	17.95%
Consumer Staples	11.82%
Medical	5.76%
Consumer Discretionary	5.05%
Computer & Technology	3.45%
Transportation	3.17%
Basic Materials	3.16%
Industrial Products	2.49%

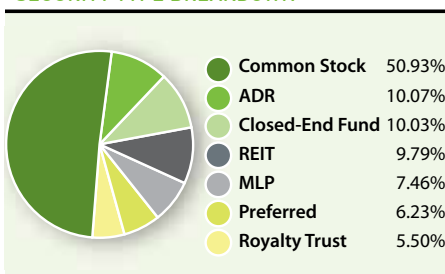
TOP FUND HOLDINGS

Linn Energy LLC-Units	LINE	1.70%
Copano Energy	CPNO	1.62%
ConocoPhillips	COP	1.34%
Chevron Corp.	CVX	1.30%
Astrazeneca PLC ADR	AZN	1.13%
Targa Resources Partners LP	NGLS	1.10%
Penn West Energy Trust	PWE	1.10%
Eaton Vance Limited Duration Income Fund	EVV	1.10%
Pengrowth Energy Trust	PGH	1.08%
Bank of America PRFD	BAC H	1.07%

FUND CAPITALIZATION



SECURITY TYPE BREAKDOWN



¹Average Market Capitalization is the geometric mean of the market capitalizations for all the securities in a fund's portfolio. 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. Data displayed is for the previous 3 year 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. Data displayed is for the previous 3 year period. ⁶Standard deviation is a statistical measurement that depicts how widely returns vary over a given period of time. The measurement is generally used to understand the range of returns that are most likely for a given portfolio. Generally, a higher standard deviation indicates a more risky portfolio. This is computed by using the trailing monthly total returns for the appropriate time period. Monthly standard deviations are then annualized. Data displayed is for the previous 3 year time period.

*Sector exposure is based upon non closed-end fund securities within the Fund.

All data as of 6/30/10 and is provided by Claymore Securities or Morningstar. Data is subject to change on a daily basis and represents a percentage of the Fund's total holdings, except where noted. 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 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. **Preferred Stock Risk:** There are special risks associated with investing in preferred securities, including risks related to deferral, non-cumulative dividends, subordination, liquidity, limited voting rights and special redemption rights. **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. **REIT Risk:** Investments in securities of real estate companies involve risks. These risks include, among others, adverse changes in national, state or local real estate conditions; obsolescence of properties; changes in the availability, cost and terms of mortgage funds; and the impact of changes in environmental laws. **MLP Risk:** Investments in securities of MLPs involve risks that differ from an investment in common stock. Holders of the units of MLPs have more limited control and limited rights to vote on matters affecting the partnership. There are also certain tax risks associated with an investment in units of MLPs. **Risks of Investing in Other Investment Companies:** Investments in securities of other investment companies involve risks, including, among others, the fact that shares of other investment companies are subject to the management fees and other expenses of those companies, and the purchase of shares of some investment companies (in the case of closed-end investment companies) may sometimes require the payment of substantial premiums above the value of such companies' portfolio securities or net asset values. **Financial Sector Risk:** Companies in the financial sector may be adversely affected by changes in economic, political, and regulatory changes, and other occurrences associated with the financial industry. Most recently numerous financial services companies have experienced substantial declines in the valuation of their assets, taken action to raise capital, or even ceased operations, causing a dramatic decline in value for many of these companies. This concentration may present more risks than investing in securities that are more broadly diversified over numerous sectors of the economy. **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. **Below-Investment Grade Securities Risk:** The Fund may invest in certain preferred stocks that are rated below investment grade. Preferred stocks that are not investment grade are high yield, high risk securities. These securities offer a higher yield than other, higher rated securities, but they carry a greater degree of risk and are considered speculative by the major credit rating agencies. Preferred stocks rated below investment grade may be issued by companies that are restructuring, are smaller and less creditworthy, or are more highly indebted than other companies. This means that they may have more difficulty making scheduled dividend payments. Changes in the value of preferred stocks rated below investment grade are influenced more by changes in the financial and business position of the issuing company than by changes in interest rates when compared to investment grade preferred stocks. **Portfolio Turnover Risk:** The Fund may engage in active and frequent trading in connection with the rebalancing of the Index, and therefore the Fund's investments. A portfolio turnover rate of 200%, for example, is equivalent to the Fund buying and selling all of its securities two times during the course of the year. A high portfolio turnover rate (for example, over 100%) could result in high brokerage costs and could result in an increase in taxable capital gains distributions to the Fund's shareholders. The Fund will seek to utilize the creation and redemption in-kind mechanism to help minimize capital gains to the extent possible. In addition the Fund is subject to **Non-Correlation Risk, Replication Management Risk, Issuer-Specific Changes, and Non-Diversified Fund Risk.** 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 Claymore Securities, Inc. does not offer tax advice. **Please read the Fund's prospectus for more detailed information on these risks and considerations.**

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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 www.claymore.com or contact a securities representative or Claymore Securities, Inc. 2455 Corporate West Drive, Lisle, IL 60532, 800-345-7999.