



CLAYMORE ETFs
A GUGGENHEIM PARTNERS COMPANY



Claymore Advantaged Canadian Bond ETF

EXCHANGE-TRADED FUNDS

AS OF 12/31/2011

Fund Overview

The Claymore Advantaged Canadian Bond ETF seeks to provide a return based on the price and performance, before fees and expenses, of the DEX DLUX Capped Bond Index ("the Index"). The investment strategy of the fund is to obtain tax-efficient exposure to the constituent securities of the index through entering into a forward agreement with a Canadian Chartered Bank.

FUND DATA

Ticker Symbol	TSX:CAB
Initial Unit Price	\$20.00
Income Distribution	Return of Capital and Capital Gains
Distribution Frequency	Monthly
CUSIP Symbol	18382B105
Management Fee	0.30 %
Currency Policy	Unhedged

INDEX CHARACTERISTICS

Number of Securities	394
Duration	6.12
Weighted Average Coupon	4.22 %
Index Yield-to-maturity	2.29 %
Index Cash Yield	3.70 %

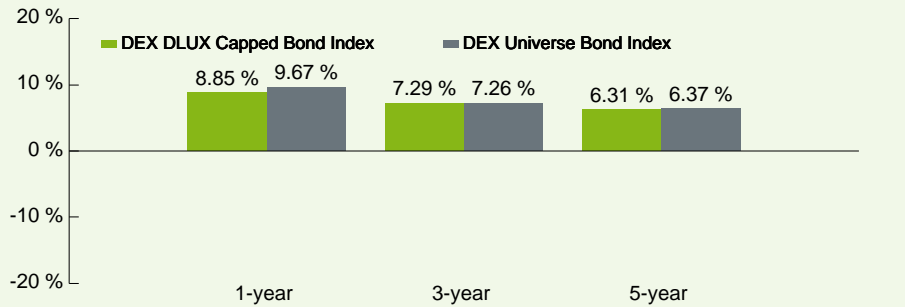
INDEX HISTORICAL RETURNS AND STANDARD DEVIATION

	Average Annual Return	Annualized Standard Deviation
DEX DLUX Capped Bond Index	5.85 %	3.09 %
DEX Universe Bond Index	5.97 %	3.35 %

Source: PC Bond; 3/31/2004 – 12/31/2011

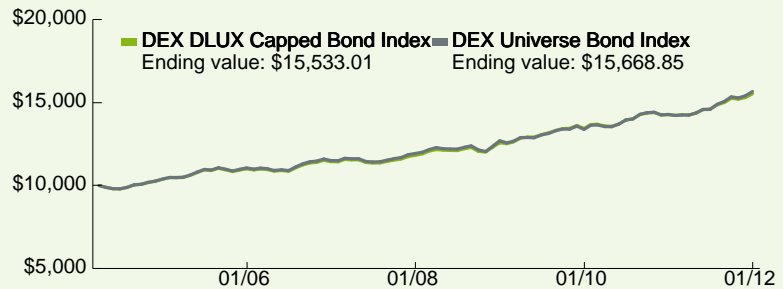
All portfolio composition and rating information is subject to change daily.

HISTORICAL PERFORMANCE OF THE INDEX



Source: PC Bond; As of 12/31/2011. Return figures annualized.

INDEX PERFORMANCE - HYPOTHETICAL GROWTH OF \$10,000



Source: PC Bond; 3/31/2004 – 12/31/2011.

Past performance does not guarantee future results. The historical performance of the index is shown for illustrative purposes only. It is not meant to forecast, imply or guarantee the future performance of any particular investment or the Fund, which will vary.

FUND RETURNS as of 12/31/2011

	3-month	6-month	1-year	3-year	5-year	Since Inception (11/19/2009)
Market Price (Common)	1.69 %	5.00 %	6.90 %	--	--	5.58 %
NAV (Common)	1.15 %	5.07 %	6.84 %	--	--	5.42 %

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FUND HOLDINGS

Issue Name	Coupon	Weight	Yield to Maturity	Maturity Date	Industry Sector	Rating
TOP 5 CORPORATE BONDS						
Grtr Tor Air Authority	5.96 %	1.28 %	2.96 %	Nov. 20, 2019	Infrastructure	A
Royal Bank Of Canada	3.66 %	1.12 %	2.53 %	Jan. 25, 2017	Financial	AA
Enbridge Inc.	4.53 %	0.96 %	3.31 %	Mar. 9, 2020	Energy	A
Bank of Nova Scotia	6.65 %	0.92 %	2.70 %	Jan. 22, 2016	Financial	AA
Hydro One Inc.	5.18 %	0.92 %	2.40 %	Oct. 18, 2017	Infrastructure	A
TOP 5 GOVERNMENT BONDS						
Canada	8.00 %	3.18 %	2.08 %	Jun. 1, 2023	Federal	AAA
Canada	1.50 %	2.52 %	0.96 %	Dec. 1, 2012	Federal	AAA
Canada	4.25 %	2.48 %	1.51 %	Jun. 1, 2018	Federal	AAA
Canada	2.00 %	2.30 %	1.04 %	Dec. 1, 2014	Federal	AAA
Quebec	8.50 %	1.88 %	3.25 %	Apr. 1, 2026	Provincial	A

FUND SECTOR WEIGHTINGS

Federal	38.91 %
Financial	32.28 %
Provincial	20.26 %
Infrastructure	3.44 %
Securitization	1.64 %
Energy	1.43 %
Communication	0.93 %
Municipal	0.65 %

RATINGS BREAKDOWN

AAA	43.65 %
AA	33.50 %
A	22.62 %

MATURITY BREAKDOWN

Short Term (0-5 years)	48.70 %
Mid Term (6-10 years)	28.63 %
Long Term (10+ years)	22.67 %

TYPE OF BONDS

Government	59.83 %
Corporate	40.17 %

All portfolio composition and rating information is subject to change daily.

BENEFITS OF USING THE FORWARD AGREEMENT STRUCTURE

The Fund utilizes a Forward Agreement structure with TD Global Finance, a member of TD Bank Financial Group in order to provide exposure to the portfolio of the DEX DLUX Capped Bond Index on a tax-efficient basis. Amounts equal to the income generated by the index (interest income) will be paid to Unitholders of the ETF primarily as return of capital distributions and as distributions of capital gains. Another benefit of the Forward Agreement structure also reduces the instances where capital gains may be realized as a result of any scheduled rebalancing of the underlying portfolio.

HOW TO PURCHASE CLAYMORE ETFS

Claymore ETFs are listed on the Toronto Stock Exchange in the same manner as shares of a publicly-traded company. Claymore ETFs can be purchased through most brokerage accounts. They can be bought and sold throughout the day on the TSX during normal trading hours.

RISKS AND OTHER CONSIDERATIONS There is no assurance the Fund will achieve its investment objective. Past performance does not guarantee future results. Index returns do not represent Fund returns. The Index performance results are hypothetical. Commissions, trailing commissions, management fees and expenses all may be associated with mutual fund investments. Please read the prospectus before investing. Mutual funds are not guaranteed. Their values change frequently and past performance may not be repeated. An investment in the Fund will be subject to certain risk factors, including: there can be no assurance that the Fund will be able to achieve its distribution or total return objectives; Risk of Error in Replicating the DLUX Capped Bond Index™; Index Investment Strategy Risk; Tracking Error; Rebalancing and Adjustment Risk; Calculation and Termination of the DLUX Capped Bond Index™; Cease Trading of Constituent Securities; Illiquid Securities; Use of Derivative Instruments; Securities Lending; Trading Price of Units; Potential Conflicts of Interest; Changes in Legislation; Taxation of the Fund; Absence of an Active Market for the Units and Lack of Operating History.

DLUX Capped Bond Index™ is a trademark of TSX Inc. This mark has been sublicensed for use for certain purposes to Claymore Investments Inc. by PC-BOND, a business unit of TSX Inc. The Product is not sponsored, endorsed, sold or promoted by TSX Inc., PC-BOND, a business unit of TSX Inc., its affiliates (including TSX Group Inc.) or third party data suppliers. TSX Inc., PC-BOND, a business unit of TSX Inc., its affiliates and third party data suppliers make no representation, warranty, or condition regarding the advisability of investing in the Product.



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Commissions, management fees and expenses all may be associated with investing in this Fund. Please read the prospectus before investing. The indicated rate of return is the historical annual compounded total return including changes in unit value and reinvestment of all distributions and does not take into account sales, redemption, distribution or operational charges or income taxes payable by any security holder that would have reduced returns. The Fund is not guaranteed, its values change frequently and past performance may not be repeated.