

## Report of Organizational Actions Affecting Basis of Securities

▶ See separate instructions.

**Part I Reporting Issuer**

1 Issuer's name  <b>GUGGENHEIM MULTI-ASSET INCOME ETF</b>		2 Issuer's employer identification number (EIN)  <b>20-5318656</b>	
3 Name of contact for additional information  <b>MARK J. FURJANIC</b>	4 Telephone No. of contact  <b>(630) 577-2280</b>	5 Email address of contact  <b>Mark.Furjanic@GuggenheimInvestments.com</b>	
6 Number and street (or P.O. box if mail is not delivered to street address) of contact  <b>2455 CORPORATE WEST DRIVE</b>		7 City, town, or post office, state, and Zip code of contact  <b>LISLE, IL 60532</b>	
8 Date of action  <b>VARIOUS SEE BELOW</b>		9 Classification and description  <b>PAID A "RETURN OF CAPITAL" DISTRIBUTION</b>	
10 CUSIP number  <b>18383M506</b>	11 Serial number(s)	12 Ticker symbol  <b>CVY</b>	13 Account number(s)

**Part II Organizational Action** Attach additional statements if needed. See back of form for additional questions.

14 Describe the organizational action and, if applicable, the date of the action or the date against which shareholders' ownership is measured for the action ▶

**RETURN OF CAPITAL DISTRIBUTION AS PART OF THE FOLLOWING DISTRIBUTIONS:**

RECORD DATE:	TOTAL PER SHARE DISTRIBUTION:	ROC PER SHARE DISTRIBUTION:
<b>03/28/12</b>	<b>\$0.265000</b>	<b>\$0.065419</b>
<b>06/27/12</b>	<b>\$0.314000</b>	<b>\$0.077516</b>

15 Describe the quantitative effect of the organizational action on the basis of the security in the hands of a U.S. taxpayer as an adjustment per share or as a percentage of old basis ▶ **THE ABOVE ACTION WILL REDUCE THE COST BASIS OF THE SHAREHOLDER'S SECURITY.**

16 Describe the calculation of the change in basis and the data that supports the calculation, such as the market values of securities and the valuation dates ▶ **N/A**

**Part II Organizational Action** (continued)

17 List the applicable Internal Revenue Code section(s) and subsection(s) upon which the tax treatment is based ▶ IRS SECTION 312 & 316

Multiple horizontal lines for listing applicable Internal Revenue Code sections and subsections.

18 Can any resulting loss be recognized? ▶ N/A

Multiple horizontal lines for providing information regarding loss recognition.

19 Provide any other information necessary to implement the adjustment, such as the reportable tax year ▶ N/A

Multiple horizontal lines for providing other information necessary to implement the adjustment.

Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than officer) is based on all information of which preparer has any knowledge.

**Sign Here**

Signature ▶ *Mark J. Furjanic* Date ▶ 1/31/2013  
Print your name ▶ MARK J. FURJANIC Title ▶ ASSISTANT TREASURER

**Paid Preparer Use Only**

Print/Type preparer's name	Preparer's signature	Date	Check <input type="checkbox"/> if self-employed	PTIN
Firm's name ▶			Firm's EIN ▶	
Firm's address ▶			Phone no.	