

Consumer Innovation Portfolio, Series 4

Investment Objective

The Consumer Innovation Portfolio, Series 4 (Trust) seeks to maximize total return primarily through capital appreciation.

Key Considerations

- **Growth Potential:** With 68.4 percent of U.S. GDP driven by consumer spending,¹ this trust's focus on the evolving consumer marketplace may offer attractive growth potential within an overall portfolio.
- **Capitalization on Innovation:** Accelerated by the COVID-19 pandemic, consumer behavior has gone through a metamorphic shift towards more online-focused activity. This trust seeks to offer exposure to companies that are contributing to innovation that directly benefits and impacts customers.
- **Competitive Strength:** The trust seeks to invest in leading companies with strong financials that Guggenheim believes are bringing disruption to their industries.

Portfolio Allocation

Breakdown and weightings are as of 9.16.2022

CAPITALIZATION BREAKDOWN



STYLE BREAKDOWN



Capitalize on the Next Generation of Consumer Opportunities

Consumer behavior has continued to evolve over the past 20 years, but Guggenheim believes that the global pandemic was a tipping point that accelerated both innovation and the adoption of new consumer patterns. Consumers are embracing convenient and contact-free modes of purchasing and payments, as well as finding entertainment in the comfort of their own home. They are adopting ridesharing and work-from-home habits that can be eco-friendly and are likely to exist beyond the COVID-19 era. Consumer spending makes up 68.4 percent of U.S. GDP,¹ and Guggenheim believes that consumer spending and its evolving nature will be a key growth driver for the U.S. economy.

To enable investors to participate in the potential growth of the evolving consumer marketplace, Guggenheim created the **Consumer Innovation Portfolio**. This trust seeks to invest in companies that Guggenheim believes are disrupting traditional consumption behaviors and are poised to benefit from how innovation is transforming the way consumers live, work, consume and connect.

Key Themes

There are seven identified themes that Guggenheim believes are potential drivers of change and growth in the consumer economy.



Digital Payments

Transactions that take place via digital or online modes with no physical exchange of money involved—including digital wallets, peer-to-peer payments and contactless point-of-sale technologies—are considered digital payments.



Eco-Friendly Transportation

Eco-friendly transportation is reflective of a long-term shift in consumer mobility towards both electric vehicles over traditional ones and ride hailing services over mass transit and direct car ownership.



Gaming

Gaming refers to playing electronic games through consoles, computers, and mobile phones.



Media Streaming

Streaming enables consumers to watch movies and TV online or listen to music without the need to download. The pandemic produced a surge in subscribers and revenue, and the next five years should continue to be fueled by growth and original programming.



Online Gambling

Online gambling refers to any kind of gambling conducted on the internet rather than in a casino.



Online Retail

Online retailing or eCommerce is the sale of goods and services through the internet.



Work From Home

Working from home, or telecommuting, was a necessity during the global pandemic. A hybrid model of in-office and work-from-home is likely to persist into the near future.

¹ CEIC Data, "United States Private Consumption: % of GDP," June 2022

Portfolio Holdings

Holdings, breakdown, and weightings are as of 9.16.2022 and subject to change.

COMPANY DESCRIPTION

Digital Payments (6.54%)



MA provides financial transaction processing services and offers payment processing services for credit and debit cards, electronic cash, automated teller machines, and travelers checks. MA serves customers worldwide.



V operates a retail electronic payments network and manages global financial services. It also offers global commerce through the transfer of value and information among financial institutions, merchants, consumers, businesses, and government entities.

Eco-Friendly Transportation (26.67%)



ALB produces specialty chemicals and offers plastics, polymers, and elastomers, as well as cleaning products, agricultural compounds, pharmaceuticals, photographic chemicals, drilling compounds, and biocides. ALB focuses on lithium, bromine, refining catalysts, and applied surface treatment. The company markets its products globally.



ADI designs, manufactures, and markets integrated circuits used in analog and digital signal processing. The company's products are used in communications, computer, industrial, instrumentation, military, aerospace, automotive, and high-performance consumer electronics applications. ADI sells its products worldwide.



APTV manufactures and distributes vehicle components. It produces connector wires, safety restraint systems, pin headers, and underwater towed arrays for automobile and commercial vehicles. APTV supplies original equipment manufacturers worldwide.



BWA supplies engineered systems and components, primarily for automotive powertrain applications. Its products are manufactured and sold worldwide, primarily to original equipment manufacturers of passenger cars, sport utility vehicles, and light trucks. BWA operates manufacturing facilities in North America, Europe, and Asia.



CMI designs, manufactures, distributes, and services diesel and natural gas engines. It also manufactures electric power generation systems and engine-related component products, including filtration and exhaust after-treatment, fuel systems, controls, and air handling systems.



NXPI operates as a global semiconductor company and designs semiconductors and software for mobile communications, consumer electronics, security applications, in-car entertainment, and networking. NXPI offers its products to the automotive, identification, wireless infrastructure, lighting, mobile, and computing application industries.



ON supplies analog, standard logic, and discrete semiconductors for data and power management. Its products include integrated circuits and analog ICs. ON also offers discrete semiconductors in a variety of surface mount and standard packages.



UBER provides ride-hailing services, as well as develops applications for road transportation, navigation, ride sharing, and payment processing solutions. The company serves customers worldwide.

Gaming (3.37%)



NVDA designs, develops, and markets three dimensional (3D) graphics processors and related software. It offers products that provides interactive 3D graphics to the mainstream personal computer market.

Media Streaming (6.68%)



DIS is an entertainment company with operations in media networks, park experiences & consumer products, studio entertainment and Direct-to-Consumer networks and channels. It serves customers worldwide.



GOOG operates as a holding company, and, through its subsidiaries, provides web-based search, advertisements, maps, software applications, mobile operating systems, consumer content, enterprise solutions, commerce, and hardware products.

Online Gambling (3.34%)



PENN owns and operates casinos, hotels, and racetracks facilities. It offers an integrated entertainment, sports content, online sports betting, and casino gaming solutions. PENN serves customers in the United States and Canada.

Online Retail (23.47%)



AMZN is an online retailer that offers a wide range of products, including books, music, computers, electronics and numerous other products. It offers personalized shopping services, web-based credit card payment, and direct shipping to customers. The company also operates a cloud platform offering services globally.

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Online Retail—Continued



COST operates wholesale membership warehouses in multiple countries. It sells all kinds of food, automotive supplies, toys, hardware, sporting goods, jewelry, electronics, apparel, health, and beauty aids, as well as other goods.



REXR is a real estate investment trust that specializes in acquiring, owning, and operating industrial properties in Southern California markets.



SEE manufactures packaging and performance-based materials and equipment systems that serve food, industrial, medical, and consumer applications.



SY distributes food and related products primarily to the foodservice industry. It also distributes personal care guest amenities, housekeeping supplies, room accessories, and textiles to the lodging industry. **SY** serves customers in the United States.



TGT operates general merchandise discount stores and focuses on merchandising operations, which includes general merchandise and food discount stores and a fully integrated online business. It also offers credit to qualified applicants through its branded proprietary credit cards.



UPS delivers packages and documents throughout the United States and in other countries and territories. The company also provides global supply chain services and less-than-truckload transportation, primarily in the U.S. The company's business consists of an integrated air and ground pick-up and delivery network.

Work From Home (29.93%)



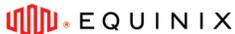
AMD produces semiconductor products and devices. It offers products such as microprocessors, embedded microprocessors, chipsets, graphics, video and multimedia products and supplies it to third-party foundries, as well as provides assembling, testing, and packaging services. **AMD** serves customers worldwide.



AAPL designs, manufactures, and markets personal computers and related personal computing and mobile communication devices along with a variety of related software, services, peripherals, and networking solutions. It sells its products worldwide through its online stores, its retail stores, its direct sales force, third-party wholesalers, and resellers.



CMCSA provides media and television broadcasting services. It offers video streaming, television programming, high-speed Internet, cable television, and communication services. **CMCSA** serves customers worldwide.



EQIX operates as a real estate investment trust. The company invests in interconnected data centers. **EQIX** focuses on developing network and cloud-neutral data center platforms for cloud and information technology, enterprises, network, mobile services providers, and financial companies.



GNRC manufactures automatic, stationary standby, and portable generators. The company offers generators to serve the residential, commercial, industrial, and telecommunications markets. **GNRC** markets its products worldwide.



MSFT develops, manufactures, licenses, sells, and supports software products. The company offers operating system software, server application software, business and consumer applications software, software development tools, and internet and intranet software. It also develops video game consoles and digital music entertainment devices.



RNG operates as a provider of software-as-a-service solutions for business communications. It offers a multi-user and enterprise-grade communications solution that enables customers and their employees to communicate via voice, text, HD video and web conferencing, and fax on multiple devices, including smartphones, tablets, and computers.



SNOW provides software solutions. It develops database architecture, data warehouses, query optimization, and parallelization solutions. **SNOW** serves customers worldwide.



ZS operates as a security software company. It offers cloud-based platform that provides web and mobile security, threat protection, cloud application visibility, and networking solutions. **ZS** serves clients worldwide.

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PORTFOLIO SUMMARY

Inception Date	9.19.2022
Termination Date	9.19.2024
Initial Offer Price	\$10.00
Number of Issues	30
Historical Annual Dividend Distribution ¹⁰	\$0.0638
Distributions	25th day of each month commencing on 10.25.2022, if any

SALES CHARGES

Sales Charge (S/C) is based on a \$10 per unit offering price.

Standard Accounts	Amount Per Unit	Percentage of Public Offering Price
Deferred S/C ¹¹	\$0.225	2.25%
Creation and Development (C&D) Fee	\$0.050	0.50%
Total S/C	\$0.275	2.75%
Fee/Wrap Accounts ¹²		
Creation and Development (C&D) Fee	\$0.050	0.50%
Total S/C	\$0.050	0.50%

TICKETING INFORMATION - CUSIPS

Cash	40177L189
Reinvest	40177L197
Fee/Cash	40177L205
Fee/Reinvest	40177L213
Ticker	CCNSDX

¹⁰ The Historical Annual Dividend Distribution (HADD) is as of the day prior to trust deposit and subject to change. There is no guarantee the issuers of the securities included in the Trust will declare dividends or distributions in the future. **Due to the negative economic impact across many industries caused by COVID-19, certain issuers of the securities included in the Trust may elect to reduce the amount of, or cancel, dividends and/or distributions paid in the future. As a result, the HADD figure may be higher, and in some cases significantly higher, than the actual distribution rate achieved by the Trust.** The HADD of the securities included in the Trust is for illustrative purposes only and is not indicative of the Trust's distribution rate. The HADD is the weighted average of the trailing twelve-month distributions paid by the securities included in the portfolio and is reduced to account for the effects of fees and expenses, which will be incurred when investing in the Trust. The HADD will vary due to certain factors that may include, but are not limited to, a change in the dividends paid by issuers, a change in trust expenses or the sale or maturity of securities in the portfolio. ¹¹The deferred sales charge (DSC) is a fixed amount and will be deducted in monthly installments on the last business day commencing April 2023 and ending June 2023 or upon early redemption. For unit prices other than \$10, percentages of C&D fees, and DSCs will vary but in no event will the maximum sales charge (S/C) exceed the total S/C. Early redemption of units will still cause payment of the DSC. However, an initial sales charge, which is equal to the difference between the maximum S/C and the sum of any remaining deferred S/C charges and C&D, will be charged if the price paid for units exceeds \$10 per unit. ¹²For unit prices other than \$10, percentage of the C&D fee will vary.

The Consumer Innovation Portfolio, Series 4 is a Unit Investment Trust.

RISK CONSIDERATIONS: As with all investments, you may lose some or all of your investment in the Trust. No assurance can be given that the Trust's investment objective will be achieved. The Trust also might not perform as well as you expect. This can happen for reasons such as these: • Securities prices can be volatile. The value of your investment may fall over time. Market value fluctuates in response to various factors. Changes in legal, political, regulatory, tax and economic conditions may cause fluctuations in markets and securities prices, which could negatively impact the value of the Trust. Events such as war, terrorism, natural and environmental disasters and the spread of infectious illnesses or other public health emergencies may adversely affect the economy, various markets and issuers. COVID-19 or any future public health crisis, is impossible to predict and could result in adverse market conditions which may negatively impact the performance of the Trust and the Trust's ability to achieve its investment objectives. • Share prices or dividend rates on the securities in the Trust may decline during the life of the Trust and there is no guarantee that the issuers of the securities will declare dividends in the future and, if declared, whether they will remain at current levels or increase over time. • The Trust is concentrated in the information technology sector. The factors that impact the information technology sector will likely have a greater effect on this Trust than on a more broadly diversified trust. Companies involved in this sector must contend with rapid changes in technology, intense competition, government regulation and the rapid obsolescence of

products and services. Sector predictions may not materialize and the companies selected for the Trust may not represent the entire sector and may not participate in the overall sector growth. • The Trust invests significantly in the consumer products sector. The factors that impact the consumer discretionary sector will likely have a greater effect on this Trust than on a more broadly diversified trust. Consumer discretionary products are purchased by consumers on a discretionary basis and are not necessities. The success of consumer discretionary companies, which manufacture products and provide discretionary services directly to the consumer, is tied closely to the performance of the overall domestic and international economy, interest rates, competition and consumer confidence. Success also depends heavily on disposable household income and consumer spending. Changes in demographics and consumer tastes can also affect the demand for, and success of, consumer discretionary products in the marketplace. • The Trust invests in securities issued by mid-cap companies, which may have limited product lines, markets or financial resources and may be more vulnerable to adverse general market or economic developments. These securities customarily involve more investment risk than securities of large-capitalization companies. • The Trust may be susceptible to potential risks through breaches in cybersecurity. • The Trust is subject to risks arising from various operational factors and their service providers. Although the Trust seeks to reduce operational risks through controls and procedures, there is no way to completely protect against such risks. • Inflation may lead to a decrease in the value of assets or income from investments. **Please see the Trust prospectus for more complete risk information.**

Unit Investment Trusts are fixed, not actively managed and should be considered as part of a long-term strategy. Investors should consider their ability to invest in successive portfolios, if available, at the applicable sales charge. UITs are subject to annual fund operating expenses in addition to the sales charge. Investors should consult an attorney or tax advisor regarding tax consequences associated with an investment from one series to the next, if available, and with the purchase or sale of units. Guggenheim Funds Distributors, LLC does not offer tax advice.

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