

Energy Innovation Portfolio, Series 5

Investment Objective

The Energy Innovation Portfolio, Series 5 (Trust) seeks to maximize total return through capital appreciation.

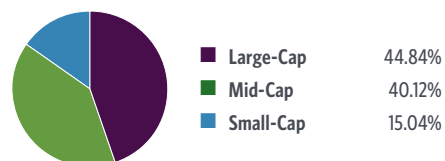
Key Considerations

- **Unique Exposure to Traditional and Alternative Energy Innovation:** Seeks to offer investors exposure to innovation related to both traditional energy and alternative energy markets within and beyond the energy sector.
- **Growth Opportunity:** Attractive growth potential through investing in companies that Guggenheim believes are at the leading edge of a structural shift in global energy production, storage, and/or consumption.
- **Competitive Strength:** The trust seeks to invest in leading companies with strong financials that may be positioned to benefit from evolving technologies related to energy.

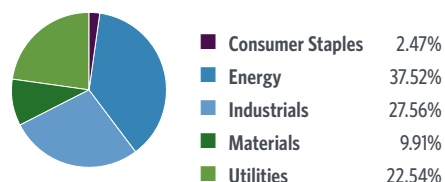
Portfolio Allocation

Breakdown and weightings are as of 2.1.2024

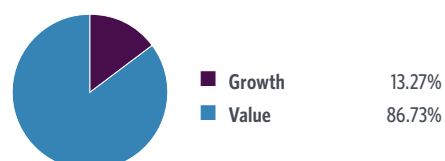
CAPITALIZATION BREAKDOWN



SECTOR BREAKDOWN



STYLE BREAKDOWN










Opportunities in the Innovation Transforming the Energy Market

The ways that energy is produced, stored, and consumed are undergoing transformation in both traditional and alternative sources. Increased competition in the marketplace is driving traditional energy companies to enhance technologies, lower emissions, and become more efficient in their business models. At the same time, innovation may help reduce the cost of alternative energy and make newer sources more accessible.

To offer investors access to innovation that is helping to drive the evolution of the energy market, Guggenheim created the **Energy Innovation Portfolio**. The portfolio seeks to invest in innovative companies¹ that may be positioned to benefit from evolving technologies related to energy that may have the ability to improve productivity, improve efficiency, reduce carbon emissions, or generate non-traditional sources of energy. These innovative companies can come from a variety of GICS sectors—both within and outside of the traditional oil and gas space.

Key Themes

There are seven identified themes that Guggenheim believes may be positioned to benefit from evolving technologies related to energy.

 <h3>Renewable energy</h3> <p>A sustainable alternative to conventional power sources, renewable energy is often referred to as clean energy. It comes from natural sources or processes that are constantly replenished such as wind, solar, water, and bioenergy. Roughly 21% of U.S. primary energy consumption comes from renewable energy.²</p>	 <h3>Energy storage, maintenance and transmission</h3> <p>The rising share of renewables in the world's energy mix has propelled the need for storage and transmission for when and where energy is needed.</p>
 <h3>Alternative fuels</h3> <p>Derived partly or wholly from sources other than petroleum, alternative fuels are used to power engines. They often are more environmentally friendly and include biodiesel, electricity, natural gas, ethanol, hydrogen, and propane.</p>	 <h3>Electric vehicles infrastructure</h3> <p>EV infrastructure relates to the structures, machinery, and equipment integral to supporting an electric vehicle, including battery charging stations, rapid charging stations, and battery exchange stations.</p>
 <h3>Natural gas & hydrogen</h3> <p>Natural gas is the cleanest-burning fossil fuel and can function as a back-up fuel to generate electricity when renewables are unavailable. Hydrogen is a clean-burning fuel that could contribute to solving clean energy storage issues: renewable energy can be used to create hydrogen and it can be stored until the energy is needed to balance supply with demand.</p>	 <h3>Next generation hydrocarbons</h3> <p>Energy companies associated with traditional hydrocarbon fuels (like oil and gas) are striving to enhance their efficiencies to lower costs and enhance productivity.</p>
 <h3>Emission control technologies</h3> <p>These technologies are used to reduce harmful emissions, improve air quality, and seek carbon neutral status. Emission control technologies (ECTs) may help mitigate air pollution, the greenhouse effect, and smog.</p>	

¹ Innovative companies are those that create new technologies or novel product solutions, which may create new growth opportunities.

² U.S. Energy Information Administration, "What is U.S. electricity generation by energy source?" October 2023.

PORTFOLIO HOLDINGS

Holdings, breakdown, and weighting are as of 2.1.2024 and subject to change.

COMPANY DESCRIPTION

Alternative Fuels (14.96%)



BG operates as an agribusiness and food company that produces and supplies plant-based oils, fats, and protein. BG's products are used in a wide range of applications, such as animal feed, cooking oils and flours, as well as bakery and confectionery, dairy fat alternatives, plant-based meat, and infant nutrition.



DINO refines, transports, stores, and markets petroleum products. Its refineries produce light products such as gasoline, diesel fuel, and jet fuel which are marketed in the southwestern United States, northern Mexico, and Montana.



GPRE owns and operates ethanol plants in the Midwest U.S. It also markets and distributes fuel grade ethanol, livestock feed, and industrial grade corn oil. GPRE provides grain handling, storage, and complementary agronomy services to local grain producers through grain elevators located in Iowa, Missouri, Nebraska, and Tennessee.



MPC operates as a crude oil refining company and refines, supplies, markets, and transports petroleum products. MPC serves customers in the U.S.



PSX is a diversified energy manufacturing and logistics company. Its operations include oil refining, marketing, and transportation along with chemical manufacturing and power generation. PSX operates in the United States.



VLO is an independent petroleum refining and marketing company that owns and operates refineries in the U.S., Canada, and Aruba. It produces conventional gasolines, distillates, jet fuel, asphalt, petrochemicals, lubricants, and other refined products, as well as offers diesel fuel, low-sulfur and ultra-low-sulfur diesel fuel, and oxygenates.

Electric Vehicles Infrastructure (10.05%)



DOV manufactures industrial products and manufacturing equipments. Its products includes printing, identification, marking and coding systems, waste handling, industrial equipments, refrigeration systems, display cases, industrial pumps, fuel dispensers, nozzles, piping, and electronic tank gauge equipments. DOV serves customers worldwide.



EIX, through its subsidiaries, develops, acquires, owns, and operates electric power generation facilities worldwide. It also provides capital and financial services for energy and infrastructure projects, as well as manages and sells real estate projects. EIX provides integrated energy services, utility outsourcing, and consumer products.



ETR is an integrated energy company that is primarily focused on electric power production and retail electric distribution operations. It delivers electricity to utility customers in Arkansas, Louisiana, Mississippi, and Texas. ETR also owns and operates nuclear plants in the northern United States.



ST manufactures and distributes electronic components. It offers automotive sensors, motor protectors, circuit breakers, thermostats, pressure sensors, and switches. ST serves energy, aerospace, agriculture, automotive, and construction industries worldwide.

Emission Control Technologies (5.04%)



KBR provides IT services and offers consultancy, program management, cybersecurity, science, technology, and engineering solutions. KBR serves aerospace, defense, industrial, and intelligence markets worldwide.



NGVT manufactures specialty chemicals and offers adhesives, inks, soaps, detergents, agricultural chemicals, metalworking fluids, and lubricants. NGVT markets its products worldwide.

Energy Storage, Maintenance & Transmission (10.04%)



ACA provides infrastructure construction services. It builds transportation lines, energy projects, and other related properties. ACA serves customers in the United States.



ETN manufactures engineered products for the industrial, vehicle, construction, commercial, and aerospace markets. It offers hydraulic products and fluid connectors, electrical power distribution and control equipment, truck drivetrain systems, engine components, and a wide variety of controls. ETN conducts business worldwide.



FCX is an international natural resources company that operates large, long-lived, geographically diverse assets with significant reserves of copper, gold, molybdenum, cobalt, oil, and gas.



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

Natural Gas & Hydrogen (14.84%)



APD produces industrial atmospheric and specialty gases and performance materials and equipment. Its products include oxygen, nitrogen, argon, helium, specialty surfactants and amines, polyurethane, epoxy curatives, and resins. APD products are used in the beverage, health, and semiconductors fields.



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 aftertreatment, fuel systems, controls, and air handling systems.



LIN operates as an industrial gas and engineering company. It offers industrial gases, technologies, and gas processing solutions that are used in production of clean hydrogen and carbon capture systems for energy transition, medical oxygen, and specialty gases for electronics. Linde serves customers worldwide.



LNG is an energy company focused on LNG-related businesses. It owns and operates liquefied natural gas (LNG) receiving terminals and liquefied natural gas (LNG) pipelines. LNG manages and operates projects in Louisiana and Texas.

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Natural Gas & Hydrogen (14.84%) —Continued



SRE operates as an energy infrastructure company. It focuses on delivering sustainable energy to consumers, as well as invests in, develops, and operates transmission and distribution infrastructure in North America including California, Texas, Mexico, and the LNG export market.



WMB is an energy infrastructure company focused on connecting North America's hydrocarbon resource plays to growing markets for natural gas, natural gas liquids (NGLs), and olefins. It owns and operates midstream gathering and processing assets, and interstate natural gas pipelines.

Traditional Energy (20.02%)



CRC is an independent oil and natural gas company. It focuses on maximizing the value of land, mineral and technical resources for decarbonization by developing carbon capture and storage and other emissions reducing projects. CRC serves customers in the State of California.



CVX is an integrated energy company with operations in countries located around the world. It produces and transports crude oil and natural gas. CVX also refines, markets, and distributes fuels, as well as is involved in chemical and mining operations, power generation, and energy services.



COP explores for, produces, transports, and markets crude oil, natural gas, natural gas liquids, liquefied natural gas, and bitumen on a worldwide basis.



EOG explores, develops, produces, and markets natural gas and crude oil. It operates in major producing basins in the United States, Canada, Trinidad, the United Kingdom, North Sea, China, and from time to time select other international areas.



HAL provides energy and engineering and construction services, as well as manufactures products for the energy industry. It offers services and products and integrated solutions to customers in the exploration, development, and production of oil and natural gas.



OXY explores for, develops, produces, and markets crude oil and natural gas. It also manufactures and markets a variety of basic chemicals, vinyls and performance chemicals. OXY also gathers, treats, processes, transports, stores, trades and markets crude oil, natural gas, NGLs, condensate and carbon dioxide (CO₂) and generates and markets power.



SLB is an oilfield services company. Through its subsidiaries, SLB provides a wide range of services, including technology, project management, and information solutions to the petroleum industry as well as advanced acquisition and data processing surveys. It serves customers globally.



XOM operates petroleum and petro chemicals businesses. It provides operations include exploration and production of oil and gas, electric power generation, and coal and minerals operations. XOM also manufactures and markets fuels, lubricants, and chemicals. XOM serves customers worldwide.

Renewable Energy (25.05%)



AEP operates as a public utility holding company. It generates, transmits, distributes, and sells electricity to residential and commercial customers. AEP serves customers in the U.S.



ARRY designs and manufactures solar tracking systems. It offers solar tracking equipment to utilities, corporations, small businesses, and homeowners. ARRY serves customers worldwide.



CWEN owns, operates, and acquires renewable and conventional generation and thermal infrastructure projects. It offers natural gas and dual fired, solar and wind generation and distribution services. CWEN serves commercial businesses, universities, hospitals, and government companies in the United States.



DTE, a diversified energy company, develops and manages energy-related businesses and services nationwide. DTE, through its subsidiaries, generates, purchases, transmits, distributes, and sells electric energy in southeastern Michigan. It is also involved in gas pipelines and storage, unconventional gas exploration, development, and production.



DUK is an energy company located primarily in the Americas that owns an integrated network of energy assets. It manages a portfolio of natural gas and electric supply, delivery, and trading businesses in the United States and Latin America.



NEE provides sustainable energy generation and distribution services. It generates electricity through wind, solar, and natural gas. Through its subsidiaries, NEE also operates multiple commercial nuclear power units.



ROCK is a manufacturer, processor, and distributor of metals and other engineered materials for the building products, vehicular, and other industrial markets. It serves customers in a variety of industries in North and South America, Europe, and Asia.



RSG provides non-hazardous solid waste collection and disposal services in the U.S. It provides solid waste collection services for commercial, industrial, municipal, and residential customers. RSG also operates transfer stations, landfills, and recycling facilities.



SO is a public utility holding company. Through its subsidiaries, SO generates, wholesales, and retails electricity in the southeastern United States. It also offers wireless telecommunications services, and provides businesses with two-way radio, telephone, paging, and internet access services, as well as wholesales fiber optic solutions.



WM provides waste management services including collection, transfer, recycling, resource recovery, and disposal services, and operates waste-to-energy facilities. It serves municipal, commercial, industrial, and residential customers throughout North America.

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PORTFOLIO SUMMARY

Inception Date	2.2.2024
Termination Date	2.2.2026
Initial Offer Price	\$10.00
Number of Issues	40
Historical Annual Dividend Distribution³	\$0.2009
Distributions	25th day of each month commencing on 2.25.2024, if any

FEES AND ESTIMATED EXPENSES

The fees and estimated expenses outlined below are based on a \$10 per unit offering price.

Sales Charges (S/C) Standard Accounts	Amount Per Unit	Percentage of Public Offering Price
Deferred S/C⁴	\$0.225	2.25%
Creation and Development (C&D) Fee	\$0.050	0.50%
Total S/C	\$0.275	2.75%
Sales Charges (S/C) Fee/Wrap Accounts ⁵		
Creation and Development (C&D) Fee	\$0.050	0.50%
Total S/C	\$0.050	0.50%
Estimated Organization Costs⁶	\$0.023	0.23%
Estimated Annual Fund Operating Expenses⁷	\$0.043	0.43%

TICKETING INFORMATION - CUSIPS

Cash	40177W789
Reinvest	40177W797
Fee/Cash	40177W805
Fee/Reinvest	40177W813
Ticker	CGEIEX

3 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. 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. **4** The deferred sales charge (DSC) is a fixed amount and will be deducted in monthly installments on the last business day commencing September 2024 and ending November 2024 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. **5** For unit prices other than \$10, percentage of the C&D fee will vary. **6** Estimated organization costs are assessed on a fixed dollar amount per unit basis, therefore, actual organization costs may be more or less than estimates. However, the sponsor has agreed to cap the organization costs at 0.80% of the public offering price (\$0.08 per unit). **7** Trust operating expenses include fees for administration, bookkeeping, the trustee, sponsor, and evaluator. This expense also includes an estimated Trust operating expense based upon an estimated trust size. If the Trust does not reach or falls below the estimated size, the actual amount of the operating expenses may exceed the amount reflected.

Energy Innovation Portfolio, Series 5 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 values of the Trust's securities fluctuate in response to various factors affecting an issuer. Additionally, events such as war, terrorism, natural and environmental disasters and the spread of infectious illnesses or other public health emergencies are impossible to predict and may adversely affect the economy, various markets and issuers, which may negatively impact the performance of the Trust and the Trust's ability to achieve its investment objectives. • The Trust invests in innovative energy companies. Companies that are attempting to create new technologies or novel product solutions for the way energy is produced, stored and/or consumed may not in fact do so. Additionally, companies that initially develop a novel technology or solution may not be able to capitalize on it. Companies may face political or legal attacks from competitors, industry groups or local and national governments. The Trust may invest in a company that does not currently derive any revenue from innovative energy technologies or solutions, and there is no assurance that a company will derive any revenue from innovative energy technologies or solutions in the future. The innovative energy technology or solution may constitute a small portion of a company's overall business. The success of an innovative energy technology or solution may not affect the value of the equity securities issued by the company. • The Trust is concentrated in the energy sector. The factors that impact the energy sector will likely have a greater effect on this Trust than on a more broadly diversified trust. Companies in the energy sector are subject to volatile fluctuations in price and supply of energy fuels, and can be impacted by international politics and conflicts, including the unrest and

hostilities in the Middle East, terrorist attacks, the success of exploration projects, reduced demand as a result of increases in energy efficiency and energy conservation, natural disasters, clean-up and litigation costs associated with environmental damage and extensive regulation. • The Trust is concentrated in the industrials sector. The factors that impact the industrials sector will likely have a greater effect on this Trust than on a more broadly diversified trust. Adverse developments in this sector may significantly affect the value of your units. Companies involved in the industrials sector must contend with the state of the economy, intense competitors, domestic and international politics, excess capacity and spending trends. • The Trust invests significantly in the utilities sector. The factors that impact the utilities sector will likely have a greater effect on this Trust than on a more broadly diversified trust. Adverse developments in this sector may significantly affect the value of your units. Companies involved in the utilities sector must contend with environmental considerations, taxes, government regulation, price and supply fluctuations, competition and energy conservation. • The Trust includes securities issued by small- and 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 invests in U.S.-listed foreign securities. The Trust's investment in U.S.-listed foreign securities presents additional risk. Securities of foreign issuers present risks beyond those of domestic securities. More specifically, foreign risk is the risk that foreign securities will be more volatile than U.S. securities due to such factors as adverse economic, currency, political, social or regulatory developments in a country, including government seizure of assets, excessive taxation, limitations on the use or transfer of assets, the lack of liquidity or regulatory controls with respect to certain industries or differing legal and/or accounting standards. • 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 these operational risks through controls and procedures, there is no way to completely protect against such risks. **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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