

## Direxion Connected Consumer ETF

### Overview

The Direxion Connected Consumer ETF offers exposure to companies across four technology pillars, allowing investors to capture those companies that stand to benefit from consumers connecting to products and services in new ways, especially virtual ones. The four pillars include Home Entertainment, Online Education, Remote Health and Well-Being, and Virtual and Digital Social Interaction. Companies are selected for inclusion in the index by ARTIS, a proprietary natural language processing algorithm, which uses key words to evaluate large volumes of publicly available information, such as annual reports, business descriptions and financial news.

- Uses advanced techniques to identify the 40 stocks accelerating worldwide shifts from offline to online activities
- Gain access to four pillars, across established and emerging technologies, that power the ability of consumers to connect virtually
- May be considered a satellite holding to complement other broader positions within a portfolio

### Investment Objective

The Direxion Connected Consumer ETF (the "Fund") seeks investment results, before fees and expenses, that track the Solactive Connected Consumer Index (the "Index"). **There is no guarantee that the fund will achieve its stated investment objective.**

### 5-Year Compound Annual Growth Rate (CAGR)

Annual revenues in all categories below are expected to compound at strong rates through 2025.



[1] Researchandmarkets.com (2020): "Global eSports Market"

[2] Kenneth Research (2018): "Global Online Education Market 2017-2023 Industry Research Report"

[3] Statista (2020): "Social Media Usage"

[4] Frost & Sullivan (2020): "Telehealth - A Technology-Based Weapon in the War Against Coronavirus, 2020"

Projected increases to the market size of online and virtual services are not guaranteed and may not translate to favorable fund performance. Forecasted growth should not be relied upon when making investment decisions.

### Fund Facts

Fund Symbol	CCON
Intra-day Indicative Value	CCON.IV
Bloomberg Index Symbol	SOLCONN
CUSIP	25460G724
Gross Expense Ratio	0.45%
Net Expense Ratio*	0.45%
Inception Date	August 25, 2020

\* The Fund's adviser, Rafferty Asset Management, LLC ("Rafferty") has entered into an Operating Services Agreement with the Fund. Under this Operating Services Agreement, Rafferty has contractually agreed to pay all expenses of the Fund as long as it is the advisor of the Fund other than the following: management fees, Rule 12b-1 distribution and/or service fees, taxes, swap financing and related costs, dividends or interest on short positions, other interest expenses, brokerage commissions, expenses incurred in connection with any merger or reorganization, acquired fund fees and expenses, and extraordinary expenses. If these expenses were included, the expense ratio would be higher.

### Index Description

The Solactive Connected Consumer Index (SOLCONN) is comprised of U.S. listed securities and American Depository Receipts ("ADRs") of companies that provide products and services in at least one of the following business segments that facilitate consumers' ability to connect: home entertainment, online education, remote health and well-being, and virtual and digital social interaction ("Connected Industries"). The Index consists of 40 companies, namely, the top 10 ranked companies in each of the four Connected Industries. The Index is equal weighted at each semi-annual reconstitution and rebalance date. **One cannot directly invest in an index.**

## Index Holdings and Weightings

### Top 10 Holdings %

Twilio Inc.	5.32
Peloton Interactive Inc.	5.17
K12 Inc.	4.45
Zoom Video Communications Inc.	3.84
Chegg Inc.	3.67
GSX Techedu Inc.	3.53
Snap Inc.	3.46
2U Inc.	2.94
Amazon.com Inc.	2.90
Teladoc Health Inc.	2.88

### Sector Weightings %

Communication Services	32.91
Consumer Discretionary	29.65
Information Technology	25.17
Health Care	11.36
Financials	0.91

### Country Weightings %

United States	82.40
China	17.60

Source: Bloomberg. Index holdings and weightings are net and as of 7/30/2020 and subject to change.

## Performance (as of 6/30/2020)

	1M %	3M %	YTD %	1Y %	S/I of Fund %	Inception Date
NAV						8/25/2020
Market Close						
CCON						
Solactive Connected Consumer Index						
S&P 500 Index						
NASDAQ-100 <sup>1</sup> Index						

The performance data quoted represents past performance. Past performance does not guarantee future results. The investment return and principal value of an investment will fluctuate. An investor's shares, when redeemed, may be worth more or less than their original cost. Current performance may be lower or higher than the performance quoted. Returns for performance under one year are cumulative, not annualized. For the most recent month-end performance please visit the fund's website at [direxion.com](http://direxion.com).

Short-term performance, in particular, is not a good indication of the fund's future performance, and an investment should not be made based solely on returns. Because of ongoing market volatility, fund performance may be subject to substantial short-term changes. For additional information, see the fund's prospectus.

<sup>1</sup>The NASDAQ-100 Index is composed of the 100 largest, most actively traded U.S. companies listed on the Nasdaq stock exchange.

**For Information: 866-476-7523 | [info@direxion.com](mailto:info@direxion.com) | [direxion.com](http://direxion.com)**

**An investor should carefully consider a Fund's investment objective, risks, charges, and expenses before investing. A Fund's prospectus and summary prospectus contain this and other information about the Direxion Shares. To obtain a Fund's prospectus and summary prospectus call 866-476-7523 or visit our website at [direxion.com](http://direxion.com). A Fund's prospectus and summary prospectus should be read carefully before investing.**

**Market Disruptions Resulting from COVID-19.** The outbreak of COVID-19 has negatively affected the worldwide economy, individual countries, individual companies and the market in general. The future impact of COVID-19 is currently unknown, and it may exacerbate other risks that apply to the Fund.

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Solactive AG is not a sponsor of, or in any way affiliated with, the Direxion Connected Consumer ETF.

Shares of the Direxion Shares are bought and sold at market price (not NAV) and are not individually redeemed from a Fund. Market Price returns are based upon the midpoint of the bid/ask spread at 4:00 pm EST (when NAV is normally calculated) and do not represent the returns you would receive if you traded shares at other times. Brokerage commissions will reduce returns. Fund returns assume that dividends and capital gains distributions have been reinvested in the Fund at NAV. Some performance results reflect expense reimbursements or recoupments and fee waivers in effect during certain periods shown. Absent these reimbursements or recoupments and fee waivers, results would have been less favorable.

**Direxion Shares ETF Risks** – Investing involves risk including possible loss of principal. There is no guarantee the investment strategy will be successful. The value of stocks of information technology companies and companies that rely heavily on technology is particularly vulnerable to rapid changes in technology product cycles, rapid product obsolescence, government regulation and competition, both domestically and internationally, including competition from competitors with lower production costs. ADRs are issued by non-U.S. companies and are subject to various foreign investment risks including but not limited to the risk that the currency in the issuing company's country will drop relative to the U.S. dollar, that politics or regime changes in the issuing company's country will undermine exchange rates or destabilize the company and its earnings. Additional risks of the Fund include, but are not limited to, Index Correlation/Tracking Risk, Index Strategy Risk, Market Disruption Risk, American Depositary Receipts Risk and risks associated with the market capitalizations of the securities in which the Fund may invest. Please see the summary and full prospectuses for a more complete description of these and other risks of the Fund.

**Distributor:** Foreside Fund Services, LLC.

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