

Direxion NASDAQ-100® Equal Weighted Index Shares

Methodology Summary

The Direxion NASDAQ-100® Equal Weighted Index Shares seeks investment results, before fees and expenses, that track the NASDAQ-100® Equal Weighted Index.

Highlights

- Broader diversification beyond technology sector stocks which may help reduce concentration risk
- Greater performance contribution from companies with smaller market capitalization

NASDAQ-100 Equal Weighted Index Constituent Selection Process

The NASDAQ-100® Equal Weighted Index provides access to 100 of the largest non-financial securities listed on NASDAQ

Weighting Methodology

1. Each constituent is initially set with a weight of 1%
2. Rebalanced quarterly in March, June, September and December
3. Index is reviewed and adjusted each December but replacements can be made anytime throughout the year

FOR INFORMATION: 866-476-7523 | INFO@DIREXION.COM | 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. A Fund's prospectus and summary prospectus should be read carefully before investing.

Shares of the Direxion Shares are bought and sold at market price (not NAV) and are not individually redeemed from the(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(a) Fund at NAV.

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Direxion Shares Risks – An investment in the Fund involves risk, including the possible loss of principal. The Fund is non-diversified and includes risks associated with concentration that results from the Fund's investments in a limited number of securities. Risks of the Fund include Index Correlation/ Tracking Risk, Index Strategy Risk, Currency Exchange Rate Risk, Foreign Securities Risk, as well as risks related to the market capitalizations of the securities, and the specific industries or sectors, 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: ALPS Distributors, Inc.