

Strategic Weight ETFs Guide

Fund Ticker	Fund Name	Summary
CCON	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.
COM	Direxion Auspice Broad Commodity Strategy ETF	Seeks to provide total return that exceeds that of the Auspice Broad Commodity Index over a complete market cycle.
DYHG	Direxion Dynamic Hedge ETF	Aims to deliver broad U.S. large cap exposure, with an embedded risk-mitigation framework, to deliver a smoother ride for investors.
ESNG	Direxion MSCI USA ESG - Leaders vs. Laggards ETF	Offers a vehicle for investors looking to invest in ESG companies by providing long exposure to companies with high ESG ratings and short exposure to companies with low ESG performance.
FLYT	Direxion Flight to Safety Strategy ETF	Seeks to provide total returns that exceed the total return of the Solactive Flight to Safety Index over a complete market cycle through defensive holdings such as gold, utility stocks, and U.S. treasury bonds.
HIPR	Direxion High Growth ETF	Offers exposure to US stocks that have exhibited strong historical growth rates, and are positioned to potentially do so in the future.
KNOW	Direxion All Cap Insider Sentiment Shares	Gain exposure to stocks based upon positive sentiment among "insiders" closest to a company's financials and business prospects and Wall Street research analysts.
NIFE	Direxion Fallen Knives ETF	Aims to deliver a simple, systematic approach to capturing stocks that have fallen significantly, but with the financial health to support future outperformance.
QMJ	Direxion S&P 500® High minus Low Quality ETF	Provides exposure to quality as an investment objective that seeks long exposure to high-quality stocks and short exposure to low quality stocks.
QQQE	Direxion NASDAQ-100® Equal Weighted Index Shares	Offers low cost access to equal-weighted exposure to the NASDAQ-100® to allow for greater diversification across market caps and segments.
WFH	Direxion Work From Home ETF	Offers exposure to companies across four technology pillars, allowing investors to gain exposure to those companies that stand to benefit from an increasingly flexible work environment.

There is no guarantee the funds will meet their stated investment objectives.

Disclosures

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.

Strategic Weight ETFs Risks – An investment in the ETFs involves risk, including the possible loss of principal. The ETFs are non-diversified and include risks associated with concentration that results from an ETF's investments in a particular industry or sector which can increase volatility.

Risks Specific to CCON and WFH – 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.

Risks Specific to COM – The value of a commodity-linked derivative investment typically is based upon the price movements of a physical commodity and may be affected by changes in overall market movements, volatility of the Index, changes in interest rates, or factors affecting a particular industry or commodity, such as drought, floods, weather, embargoes, tariffs and international economic, political and regulatory developments. Investments in commodity-linked derivatives may be subject to greater volatility than non-derivative based investments. Commodity linked derivatives also may be subject to contango, backwardization, credit and interest rate risks that in general affect the values of debt securities.

Risks Specific to DYHG – There is no guarantee that the investment strategy will be successful in providing risk mitigation. The Fund's investment in derivatives may pose risks in addition to, and greater than, those associated with directly investing in or shorting securities or other investments.

Risks Specific to ESG and QMJ – There is no guarantee that the returns on the Fund's long or short positions will produce high, or even positive returns and the Fund could lose money if either or both of the Fund's long and short positions produce negative returns.

Risks Specific to FLYT – An investment in the Fund is not a deposit in a bank and is not insured or guaranteed by the Federal Deposit Insurance Corporation or any other government agency. When you sell your shares, they could be worth less than what you paid for them.

Risks Specific to HIPR – Growth companies usually invest a high portion of earnings in their businesses and may lack the dividends of value stocks that can cushion stock prices in a falling market. Growth stocks may be volatile and may also be more expensive, relative to their earnings or assets, compared to value or other stocks.

Risks Specific to NIFE – There is no guarantee that the investment strategy will be successful or that U.S. equity securities that have experienced considerable share price declines may continue to decline and there is no guarantee they will provide positive returns.

Risks Specific to ZMLP – Investments in common units of MLPs involve risks that differ from investments in common stock. Holders of MLP common units are subject to certain risks inherent in the structure of MLPs, including (i) tax risks, (ii) risk related to limited control of management or the general partner or managing member, (iii) limited rights to vote on matters affecting the MLP, except with respect to extraordinary transactions, (iv) conflicts of interest between the general partner or managing member and its affiliates, on the one hand, and the limited partners or members, on the other hand, including those arising from incentive distribution payments or corporate opportunities, and (v) cash flow risks.