## (December 2017 Department of the Treasury

## **Report of Organizational Actions Affecting Basis of Securities**

▶ See separate instructions.

OMB No. 1545-0123

Internal Revenue Service Reporting Issuer Part 2 Issuer's employer identification number (EIN) Issuer's name **Direxion Daily MSCI Mexico Bull 3X Shares** 82-1046779 3 Name of contact for additional information Telephone No. of contact 5 Email address of contact Pat Rudnick rudnickp@direxioninvestments.com 6 Number and street (or P.O. box if mail is not delivered to street address) of contact 7 City, town, or post office, state, and ZIP code of contact 1301 Avenue of the Americas, 28th Floor New York, NY 10019 8 Date of action 9 Classification and description 10/31/20 Nontaxable Return of Capital Distribution 10 CUSIP number 11 Serial number(s) 12 Ticker symbol 13 Account number(s) 25460E281 **MEXX** Part II Organizational Action Attach additional statements if needed. See back of form for additional questions. Describe the organizational action and, if applicable, the date of the action or the date against which shareholders' ownership is measured for the action ► During the fiscal year ending 10/31/20, Direxion Daily MSCI Mexico Bull 3X Shares declared quarterly dividends that included a non-taxable return of capital. Please reference the attached sheet for details relating to the date of action. Describe the quantitative effect of the organizational action on the basis of the security in the hands of a U.S. taxpayer as an adjustment per share or as a percentage of old basis ► For each dividend noted above, 100.000% of each such dividend was a return of capital in accordance with IRS section 301(c)(2). Accordingly, the shareholder would reduce each share of their tax cost basis in the MEXX stock by the portion of each distribution determined to be nontaxable return of capital. Describe the calculation of the change in basis and the data that supports the calculation, such as the market values of securities and the valuation dates ► The cost basis of the shareholders of record for each dividend noted above is lowered by the per share return of capital amount disclosed in the attachment. The rate was determined in accordance with IRC Section 301 and Section 316.

Part		Organizational Action (continued)	)				
17 I			n(s) and subsection(s) upon which the tax to	reatment is based ►	IRC 301, 302, and 316.		
18 (	Can an	v resultina loss be recoanized? ► No los	ss can be recognized by the shareholders	s of each dividend	noted above		
		axable return of capital distribution rece					
		e any other information necessary to imple ded on the shareholder's 2020 1099-DIV	ment the adjustment, such as the reportab	le tax year ▶ <u>The in</u>	formation provided above		
WIII DE	provi	ded off the shareholder's 2020 1077-DIV	statement, box 3.				
	Unde	er penalties of perjury, I declare that I have exa	mined this return, including accompanying sche of preparer (other than officer) is based on all infor	dules and statements,	and to the best of my knowledge and		
Sign	Dono	i, it is that, contest, and complete. Booldination o	r proparet (ether than emest) to based on all lines	mation of which propar	or ride diff knowledge.		
Here	۵.			5.5			
	Sign	ature ►		Date ►			
	Print	your name ▶		Title ►			
Do:d	_	Print/Type preparer's name	Preparer's signature	Date	Check   PTIN		
Paid					self-employed		
Prep Use		Firm's name ▶			Firm's EIN ▶		
	<u> </u>	Firm's address ▶			Phone no.		
Send F	orm 8	8937 (including accompanying statements) to: Department of the Treasury, Internal Revenue Service, Ogden, UT 84201-0054					

Direxion Daily MSCI Mexico Bull 3X Shares 82-1046779

Record Date	Ex Date	Payable Date	Total Dividend	100.000% Return of Capital
6/24/2020	6/23/2020	6/30/2020	0.0273	0.0273