

CORPORATE EVENTS

MEMO # 10-121

DATE: 3/23/10

ACTION:

Direxion Daily Mid Cap Bull 3X Shares (MWJ) has announced a short term capital gains distribution of \$3.42857per MWJ Share. The record date is March 26, 2010; payable date is on March 30, 2010. The NYSE Arca Exchange has set Tuesday, March 23, 2010 as the MWJ ex-distribution date for this distribution.

This corporate event will be coordinated with the Options Clearing Corporation.

CATEGORY:

Cash Distribution

EQUITY SYMBOL:

Direxion Daily Mid Cap Bull 3X Shares (MWJ)

ONECHICAGO SYMBOL:

No Change

CME FUTURES SYMBOL:

No change

EFFECTIVE DATE:

Tuesday, March 23, 2010

MULTIPLIER:

100 (e.g., 1.00 equals \$100.00)

NEW DELIVERABLE PER CONTRACT:

No change

APPLICABLE CONTRACT MONTHS:

April, May, June, September 2010

SETTLEMENT PRICES AND POSITIONS:

All previous day's settlement prices shall be reduced by \$3.4286 and rounded to the nearest penny.

NOTES:

The forecasted effect of the upcoming corporate event on each clearing firm's positions can be viewed in infopac in the Corporate Event Initial Forecast Report (ONE712), the Corporate Event Final Forecast Report (ONE713), and the Corporate Event Forecast Audit Report (CPDBU710).

The details after the corporate event has been applied can be viewed in the Corporate Event Activity Report (ONE711).

If you have any questions regarding the information provided in the document, please call CME Clearing Risk Management hotline at (312) 648-3888.