

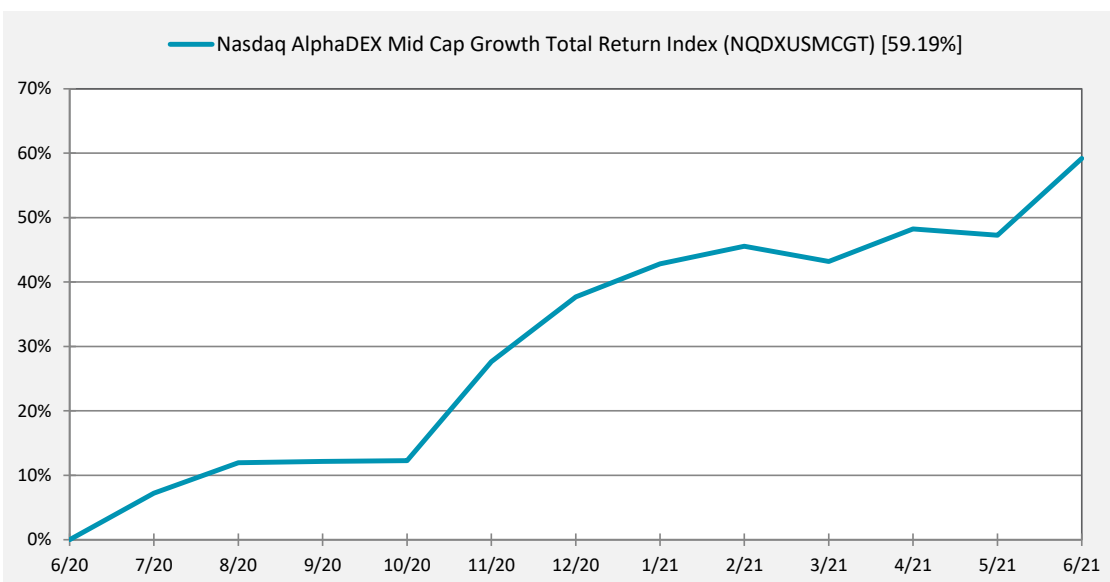


Nasdaq AlphaDEX Mid Cap Growth Index

The NASDAQ AlphaDEX® US Index Family employs the AlphaDEX® stock selection methodology to select stocks from the Nasdaq US Select Index Family and the Nasdaq US Select Style Index Family. The NASDAQ AlphaDEX® US Index Family is constructed by ranking the stocks in the Index families mentioned above separately on growth and value factors.

More information about the Index can be found at <https://indexes.nasdaqomx.com/Index/Overview/NQDXUSMCG>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 225
Currency: USD
History: 03/30/2001
YTD Return: 15.62%

INDEX TICKERS

Price Return: NQDXUSMCG
Total Return: NQDXUSMCGT
Net Total Return: NQDXUSMCGN

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
AMC	AMC ENTERTAINMENT HL	3.72%
NTLA	INTELLIA THERA CS	1.08%
SWAV	SHOCKWAVE MED CMN	0.97%
CROX	CROCS	0.97%
OVV	OVINTIV INC.	0.88%
UPWK	UPWORK INC. CMN	0.87%
THC	TENET HLTHCRE CP	0.86%
BEAM	BEAM THERAPEUTICS CS	0.86%
FANG	DIAMONDBACK ENERGY	0.85%
YETI	YETI HOLDINGS	0.85%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	18.21%	47
Telecommunications	2.17%	5
Health Care	19.53%	45
Financials	5.83%	16
Real Estate	4.20%	16
Consumer Discretionary	22.45%	36
Consumer Staples	4.58%	11
Industrials	13.26%	32
Basic Materials	3.39%	6
Energy	5.87%	9
Utilities	0.52%	2

All Information as of 06/30/2021.

PERFORMANCE(TR Version)

ANNUAL

1 Year	59.19%
2 Year	6.48%
3 Year	5.94%
4 Year	25.98%
5 Year	16.53%
6 Year	-5.04%
7 Year	10.09%
8 Year	28.23%
9 Year	22.65%
10 Year	-8.13%

CUMULATIVE

1 Year	59.19%
2 Year	69.51%
3 Year	79.59%
4 Year	126.25%
5 Year	163.64%
6 Year	150.35%
7 Year	175.61%
8 Year	253.40%
9 Year	333.45%
10 Year	298.19%

CUMULATIVE ANNUALIZED

1 Year	59.19%
2 Year	30.20%
3 Year	21.55%
4 Year	22.64%
5 Year	21.40%
6 Year	16.53%
7 Year	15.58%
8 Year	17.09%
9 Year	17.70%
10 Year	14.82%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	22.71%
2 Year	36.53%
3 Year	21.07%
4 Year	14.41%
5 Year	12.13%
6 Year	18.68%
7 Year	13.84%
8 Year	15.67%
9 Year	14.88%
10 Year	31.69%

CUMULATIVE

1 Year	22.71%
2 Year	30.46%
3 Year	27.71%
4 Year	25.05%
5 Year	23.05%
6 Year	22.38%
7 Year	21.34%
8 Year	20.70%
9 Year	20.13%
10 Year	21.55%

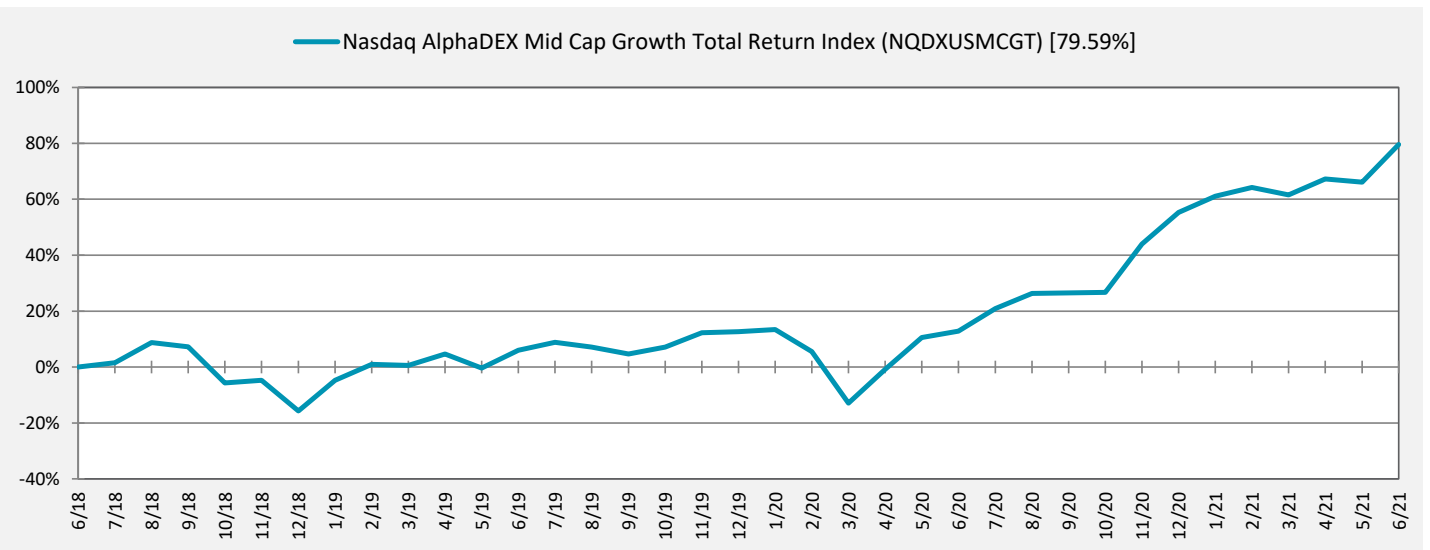
PERFORMANCE(TR Version)

CALENDER YEAR

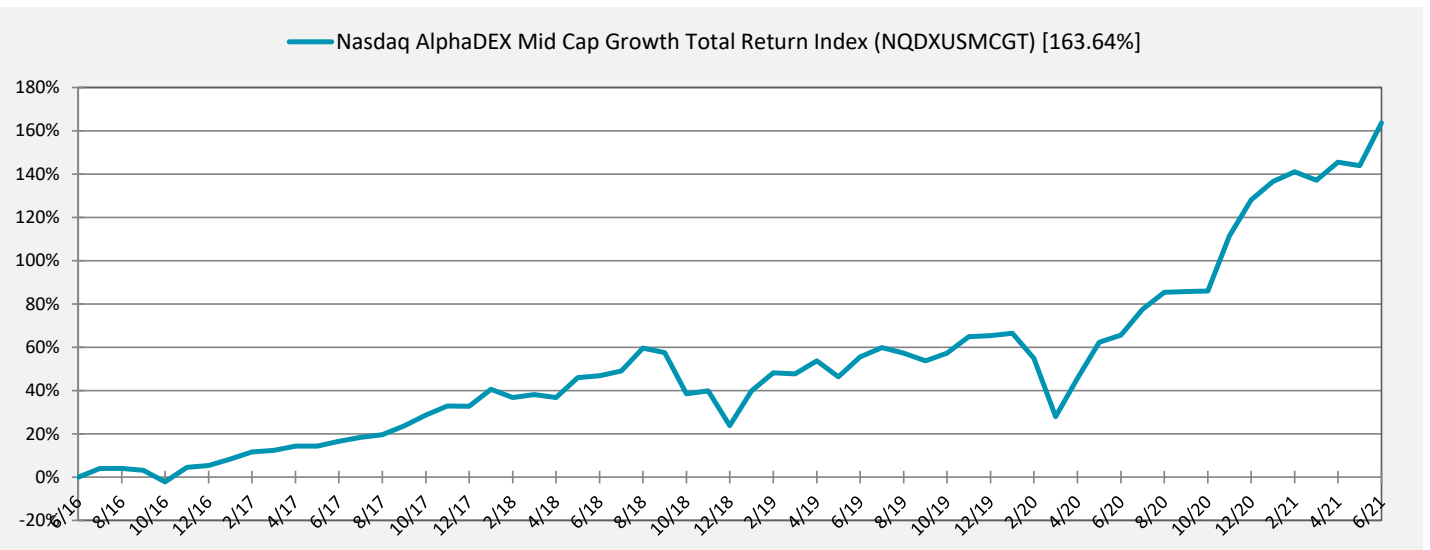
2021	15.62%
2020	37.95%
2019	33.60%
2018	-6.73%
2017	25.87%
2016	6.93%
2015	2.07%
2014	6.03%
2013	37.84%
2012	16.56%

All Information as of 06/30/2021.

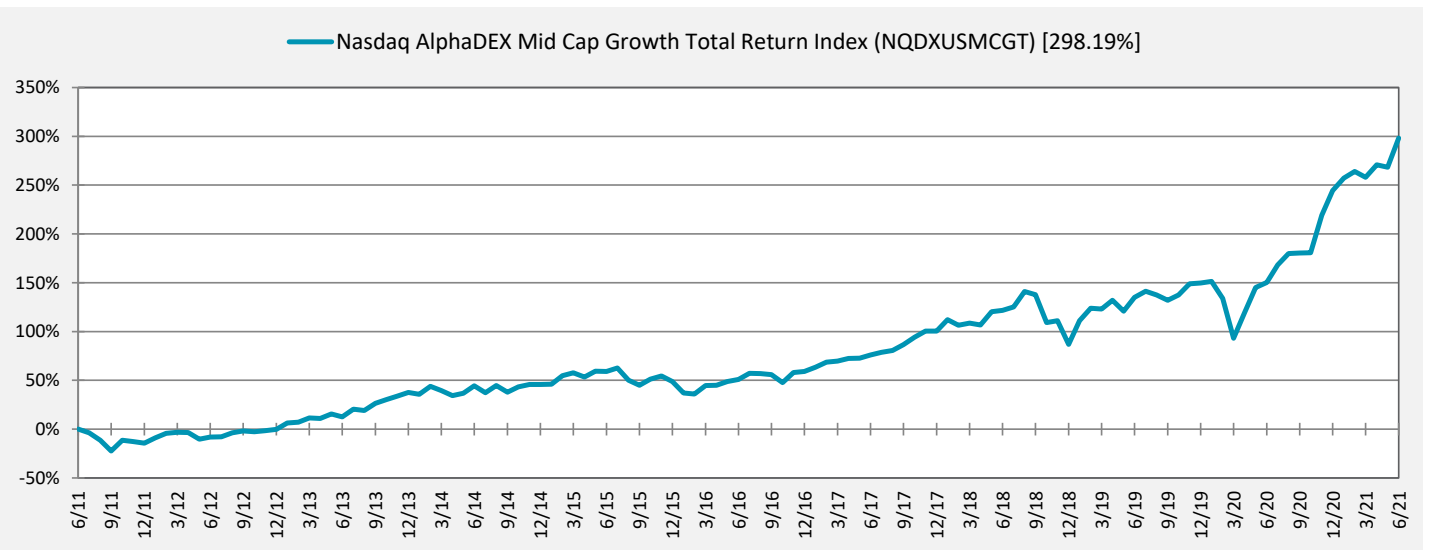
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 06/30/2021.

MONTHLY PERFORMANCE(TR Version)

Jun 2021	8.11%	Feb 2018	-2.66%	Oct 2014	3.84%
May 2021	-0.66%	Jan 2018	5.91%	Sep 2014	-4.69%
Apr 2021	3.53%	Dec 2017	-0.10%	Aug 2014	5.33%
Mar 2021	-1.63%	Nov 2017	3.26%	Jul 2014	-4.90%
Feb 2021	1.91%	Oct 2017	4.05%	Jun 2014	5.66%
Jan 2021	3.73%	Sep 2017	3.40%	May 2014	1.85%
Dec 2020	7.89%	Aug 2017	0.99%	Apr 2014	-3.69%
Nov 2020	13.66%	Jul 2017	1.58%	Mar 2014	-3.15%
Oct 2020	0.12%	Jun 2017	1.91%	Feb 2014	5.96%
Sep 2020	0.18%	May 2017	0.09%	Jan 2014	-1.25%
Aug 2020	4.41%	Apr 2017	1.70%	Dec 2013	2.74%
Jul 2020	7.21%	Mar 2017	0.64%	Nov 2013	2.84%
Jun 2020	2.09%	Feb 2017	3.12%	Oct 2013	3.03%
May 2020	11.44%	Jan 2017	2.71%	Sep 2013	6.21%
Apr 2020	13.83%	Dec 2016	0.80%	Aug 2013	-1.33%
Mar 2020	-17.47%	Nov 2016	6.92%	Jul 2013	7.02%
Feb 2020	-6.91%	Oct 2016	-5.21%	Jun 2013	-2.51%
Jan 2020	0.70%	Sep 2016	-0.80%	May 2013	4.29%
Dec 2019	0.27%	Aug 2016	-0.01%	Apr 2013	-0.70%
Nov 2019	4.80%	Jul 2016	4.00%	Mar 2013	4.15%
Oct 2019	2.35%	Jun 2016	1.59%	Feb 2013	0.84%
Sep 2019	-2.27%	May 2016	2.48%	Jan 2013	6.47%
Aug 2019	-1.61%	Apr 2016	0.33%	Dec 2012	1.40%
Jul 2019	2.75%	Mar 2016	6.28%	Nov 2012	1.24%
Jun 2019	6.30%	Feb 2016	-0.79%	Oct 2012	-0.83%
May 2019	-4.78%	Jan 2016	-7.88%	Sep 2012	1.93%
Apr 2019	4.07%	Dec 2015	-3.57%	Aug 2012	4.40%
Mar 2019	-0.35%	Nov 2015	2.06%	Jul 2012	0.27%
Feb 2019	5.95%	Oct 2015	4.42%	Jun 2012	2.54%
Jan 2019	13.02%	Sep 2015	-3.55%	May 2012	-7.16%
Dec 2018	-11.49%	Aug 2015	-7.71%	Apr 2012	-0.25%
Nov 2018	0.97%	Jul 2015	2.33%	Mar 2012	1.19%
Oct 2018	-12.09%	Jun 2015	-0.22%	Feb 2012	4.81%
Sep 2018	-1.35%	May 2015	3.85%	Jan 2012	6.54%
Aug 2018	7.07%	Apr 2015	-2.65%	Dec 2011	-1.76%
Jul 2018	1.55%	Mar 2015	1.89%	Nov 2011	-1.53%
Jun 2018	0.61%	Feb 2015	5.97%	Oct 2011	14.00%
May 2018	6.65%	Jan 2015	0.12%	Sep 2011	-12.37%
Apr 2018	-0.94%	Dec 2014	0.06%	Aug 2011	-7.93%
Mar 2018	1.00%	Nov 2014	1.77%	Jul 2011	-3.78%

QUARTERLY PERFORMANCE(TR Version)

Q2 2021	11.18%
Q1 2021	3.99%
Q4 2020	22.78%
Q3 2020	12.14%
Q2 2020	29.50%
Q1 2020	-22.63%
Q4 2019	7.55%
Q3 2019	-1.19%
Q2 2019	5.34%
Q1 2019	19.33%
Q4 2018	-21.43%
Q3 2018	7.27%
Q2 2018	6.28%
Q1 2018	4.12%
Q4 2017	7.33%
Q3 2017	6.07%
Q2 2017	3.72%
Q1 2017	6.59%
Q4 2016	2.16%
Q3 2016	3.16%
Q2 2016	4.45%
Q1 2016	-2.87%
Q4 2015	2.76%
Q3 2015	-8.92%
Q2 2015	0.88%
Q1 2015	8.11%
Q4 2014	5.74%
Q3 2014	-4.53%
Q2 2014	3.65%
Q1 2014	1.34%
Q4 2013	8.85%
Q3 2013	12.15%
Q2 2013	0.97%
Q1 2013	11.83%
Q4 2012	1.80%
Q3 2012	6.71%
Q2 2012	-5.04%
Q1 2012	13.00%
Q4 2011	10.28%
Q3 2011	-22.37%

All Information as of 06/30/2021.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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