

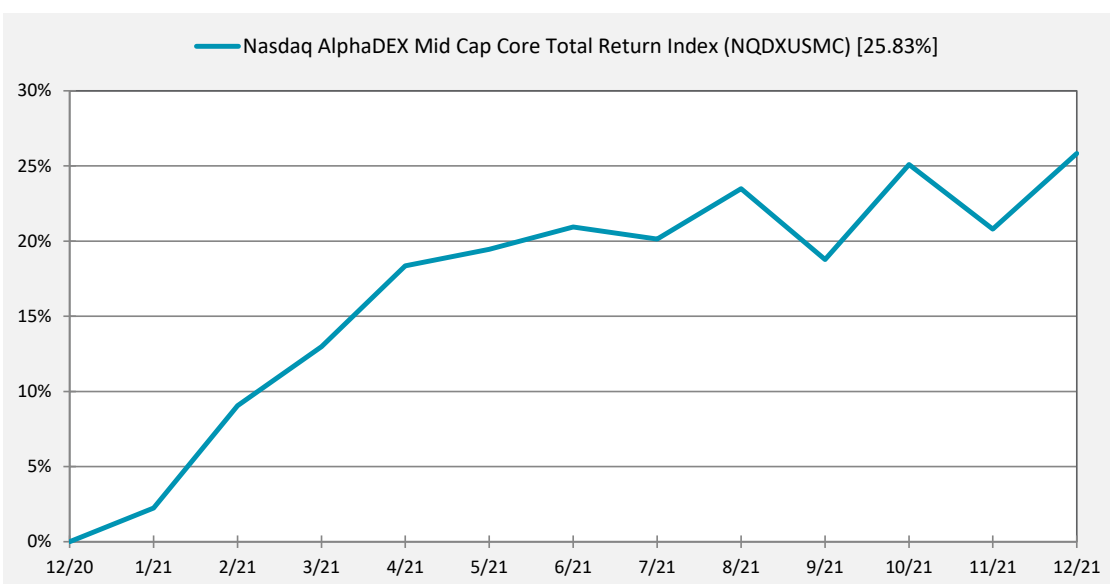


Nasdaq AlphaDEX Mid Cap Core Index

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/NQDXUSMC>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 448
Currency: USD
History: 03/30/2001
YTD Return: 25.83%

INDEX TICKERS

Price Return: NQDXUSMC
Total Return: NQDXUSMC
Net Total Return: NQDXUSMCN

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
CAR	AVIS BUDGET GROUP I	0.63%
BLDR	BUILDERS FIRSTSOURCE	0.58%
UFPI	UFP INDUSTRIES INC.	0.48%
TOL	TOLL BROTHERS INC	0.46%
SYNA	SYNAPTICS INC	0.45%
LPX	LOUISIANA PACIFIC CP	0.45%
APA	APA CP	0.44%
PHM	PULTEGROUP INC.	0.44%
THC	TENET HLTHCRE CP	0.43%
AA	ALCOA CORP	0.43%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	9.82%	47
Telecommunications	1.96%	7
Health Care	8.64%	45
Financials	19.36%	75
Real Estate	6.71%	40
Consumer Discretionary	17.64%	72
Consumer Staples	3.66%	20
Industrials	18.46%	90
Basic Materials	6.97%	24
Energy	3.10%	12
Utilities	3.69%	16

All Information as of 12/31/2021.

PERFORMANCE(TR Version)

ANNUAL

1 Year	25.83%
2 Year	16.89%
3 Year	27.73%
4 Year	-10.60%
5 Year	18.39%
6 Year	17.94%
7 Year	-4.88%
8 Year	8.08%
9 Year	40.60%
10 Year	17.48%

CUMULATIVE

1 Year	25.83%
2 Year	47.09%
3 Year	87.88%
4 Year	67.96%
5 Year	98.85%
6 Year	134.53%
7 Year	123.08%
8 Year	141.10%
9 Year	238.99%
10 Year	298.23%

CUMULATIVE ANNUALIZED

1 Year	25.83%
2 Year	21.28%
3 Year	23.39%
4 Year	13.84%
5 Year	14.74%
6 Year	15.27%
7 Year	12.15%
8 Year	11.63%
9 Year	14.53%
10 Year	14.82%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	18.31%
2 Year	42.55%
3 Year	15.57%
4 Year	17.65%
5 Year	10.32%
6 Year	16.48%
7 Year	15.25%
8 Year	13.51%
9 Year	13.59%
10 Year	16.27%

CUMULATIVE

1 Year	18.31%
2 Year	32.75%
3 Year	28.20%
4 Year	25.99%
5 Year	23.70%
6 Year	22.65%
7 Year	21.72%
8 Year	20.85%
9 Year	20.16%
10 Year	19.80%

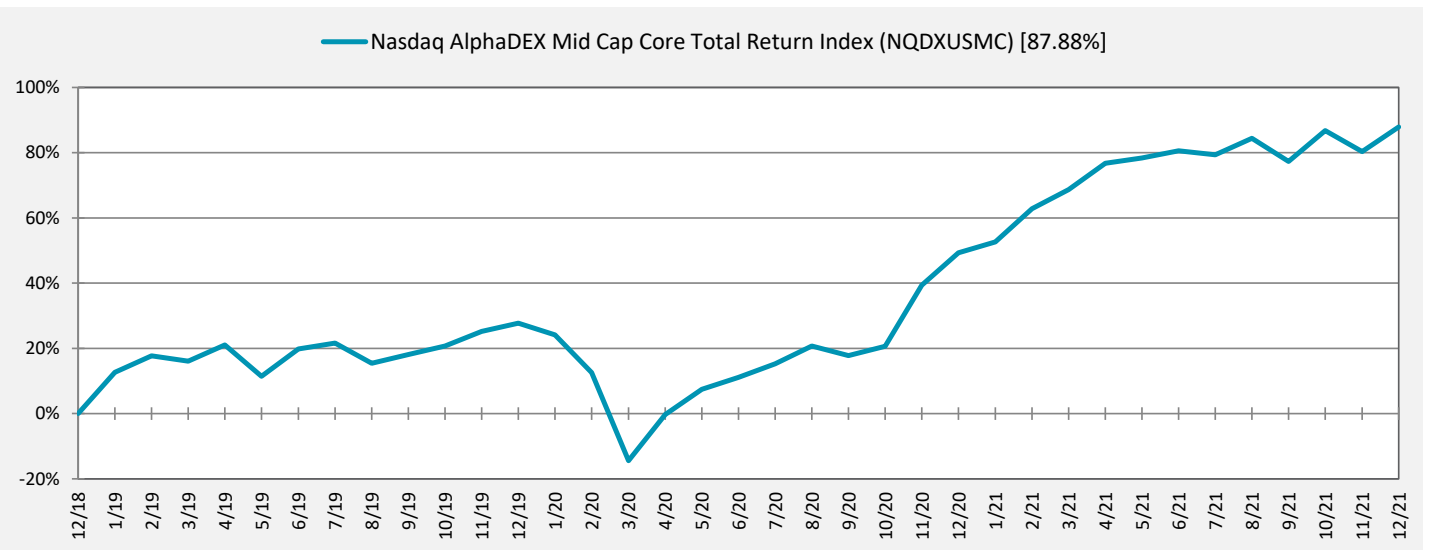
PERFORMANCE(TR Version)

CALENDER YEAR

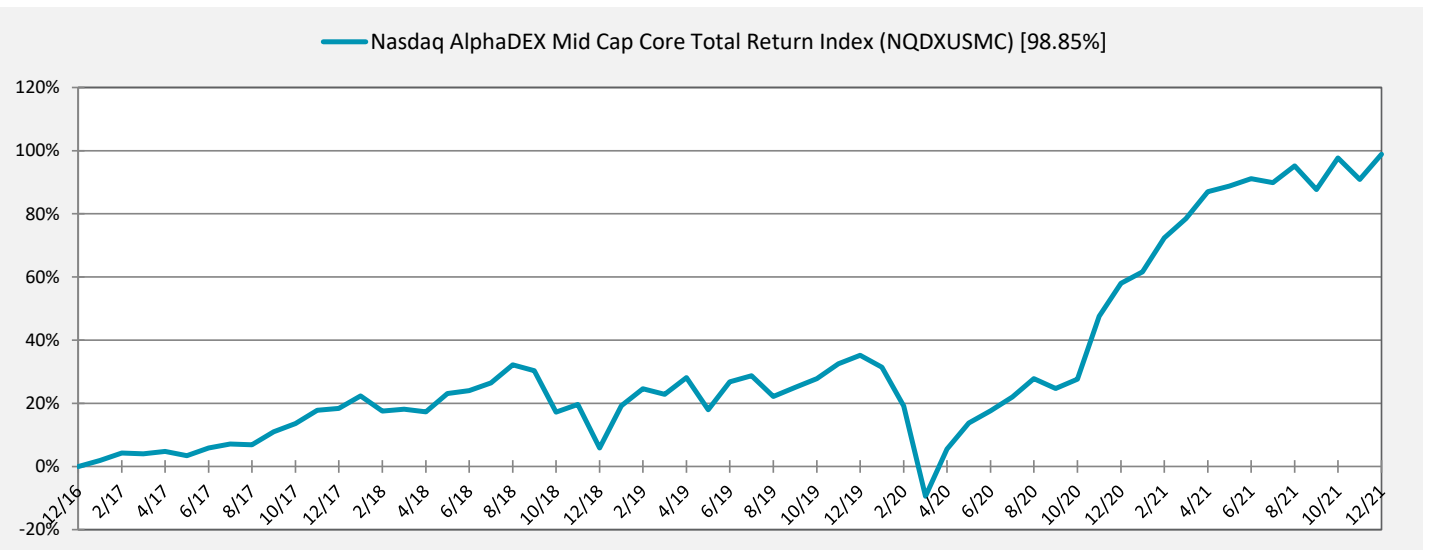
2021	25.83%
2020	16.89%
2019	27.73%
2018	-10.60%
2017	18.39%
2016	17.94%
2015	-4.88%
2014	8.08%
2013	40.60%
2012	17.48%

All Information as of 12/31/2021.

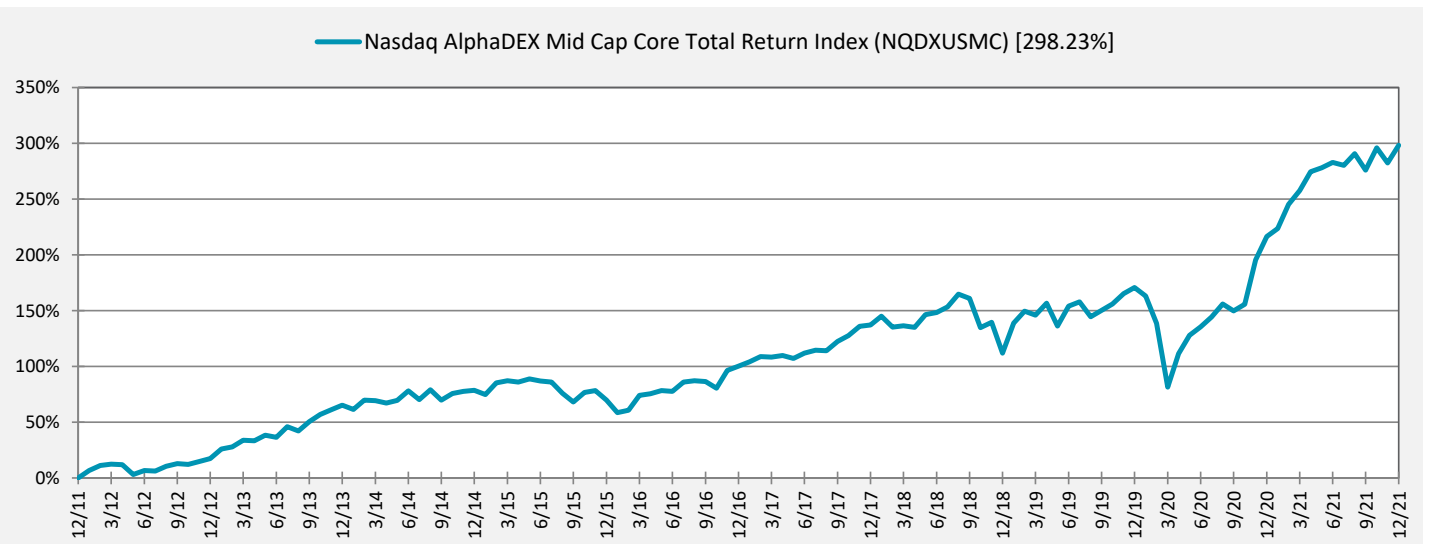
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 12/31/2021.

MONTHLY PERFORMANCE(TR Version)

Dec 2021	4.17%	Aug 2018	4.57%	Apr 2015	-0.64%
Nov 2021	-3.44%	Jul 2018	1.94%	Mar 2015	1.05%
Oct 2021	5.31%	Jun 2018	0.79%	Feb 2015	5.96%
Sep 2021	-3.82%	May 2018	4.92%	Jan 2015	-2.09%
Aug 2021	2.79%	Apr 2018	-0.70%	Dec 2014	0.45%
Jul 2021	-0.67%	Mar 2018	0.50%	Nov 2014	1.09%
Jun 2021	1.24%	Feb 2018	-3.95%	Oct 2014	3.57%
May 2021	0.93%	Jan 2018	3.34%	Sep 2014	-5.20%
Apr 2021	4.77%	Dec 2017	0.50%	Aug 2014	5.18%
Mar 2021	3.60%	Nov 2017	3.69%	Jul 2014	-4.37%
Feb 2021	6.65%	Oct 2017	2.36%	Jun 2014	4.95%
Jan 2021	2.25%	Sep 2017	3.85%	May 2014	1.53%
Dec 2020	7.11%	Aug 2017	-0.22%	Apr 2014	-1.36%
Nov 2020	15.56%	Jul 2017	1.22%	Mar 2014	-0.25%
Oct 2020	2.41%	Jun 2017	2.31%	Feb 2014	5.23%
Sep 2020	-2.43%	May 2017	-1.29%	Jan 2014	-2.31%
Aug 2020	4.74%	Apr 2017	0.76%	Dec 2013	2.54%
Jul 2020	3.73%	Mar 2017	-0.25%	Nov 2013	2.64%
Jun 2020	3.41%	Feb 2017	2.34%	Oct 2013	4.37%
May 2020	7.77%	Jan 2017	1.88%	Sep 2013	5.82%
Apr 2020	16.52%	Dec 2016	1.94%	Aug 2013	-2.63%
Mar 2020	-23.99%	Nov 2016	8.82%	Jul 2013	6.96%
Feb 2020	-9.33%	Oct 2016	-3.15%	Jun 2013	-1.36%
Jan 2020	-2.79%	Sep 2016	-0.39%	May 2013	3.68%
Dec 2019	2.04%	Aug 2016	0.70%	Apr 2013	-0.31%
Nov 2019	3.69%	Jul 2016	4.67%	Mar 2013	4.65%
Oct 2019	2.22%	Jun 2016	-0.51%	Feb 2013	1.49%
Sep 2019	2.35%	May 2016	1.67%	Jan 2013	7.26%
Aug 2019	-5.13%	Apr 2016	0.90%	Dec 2012	2.30%
Jul 2019	1.52%	Mar 2016	8.27%	Nov 2012	2.31%
Jun 2019	7.51%	Feb 2016	1.32%	Oct 2012	-0.49%
May 2019	-7.95%	Jan 2016	-6.61%	Sep 2012	2.11%
Apr 2019	4.32%	Dec 2015	-4.76%	Aug 2012	3.98%
Mar 2019	-1.37%	Nov 2015	0.89%	Jul 2012	-0.44%
Feb 2019	4.48%	Oct 2015	5.11%	Jun 2012	3.42%
Jan 2019	12.64%	Sep 2015	-4.40%	May 2012	-7.74%
Dec 2018	-11.52%	Aug 2015	-5.48%	Apr 2012	-0.55%
Nov 2018	2.03%	Jul 2015	-0.40%	Mar 2012	1.07%
Oct 2018	-10.01%	Jun 2015	-1.01%	Feb 2012	4.33%
Sep 2018	-1.45%	May 2015	1.49%	Jan 2012	6.65%

QUARTERLY PERFORMANCE(TR Version)

Q4 2021	5.94%
Q3 2021	-1.79%
Q2 2021	7.05%
Q1 2021	12.98%
Q4 2020	26.76%
Q3 2020	6.00%
Q2 2020	29.86%
Q1 2020	-33.01%
Q4 2019	8.15%
Q3 2019	-1.43%
Q2 2019	3.23%
Q1 2019	16.07%
Q4 2018	-18.77%
Q3 2018	5.05%
Q2 2018	5.01%
Q1 2018	-0.24%
Q4 2017	6.66%
Q3 2017	4.89%
Q2 2017	1.75%
Q1 2017	4.00%
Q4 2016	7.44%
Q3 2016	4.99%
Q2 2016	2.07%
Q1 2016	2.44%
Q4 2015	0.99%
Q3 2015	-10.00%
Q2 2015	-0.18%
Q1 2015	4.84%
Q4 2014	5.17%
Q3 2014	-4.64%
Q2 2014	5.10%
Q1 2014	2.54%
Q4 2013	9.85%
Q3 2013	10.20%
Q2 2013	1.95%
Q1 2013	13.92%
Q4 2012	4.15%
Q3 2012	5.70%
Q2 2012	-5.11%
Q1 2012	12.45%

All Information as of 12/31/2021.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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