

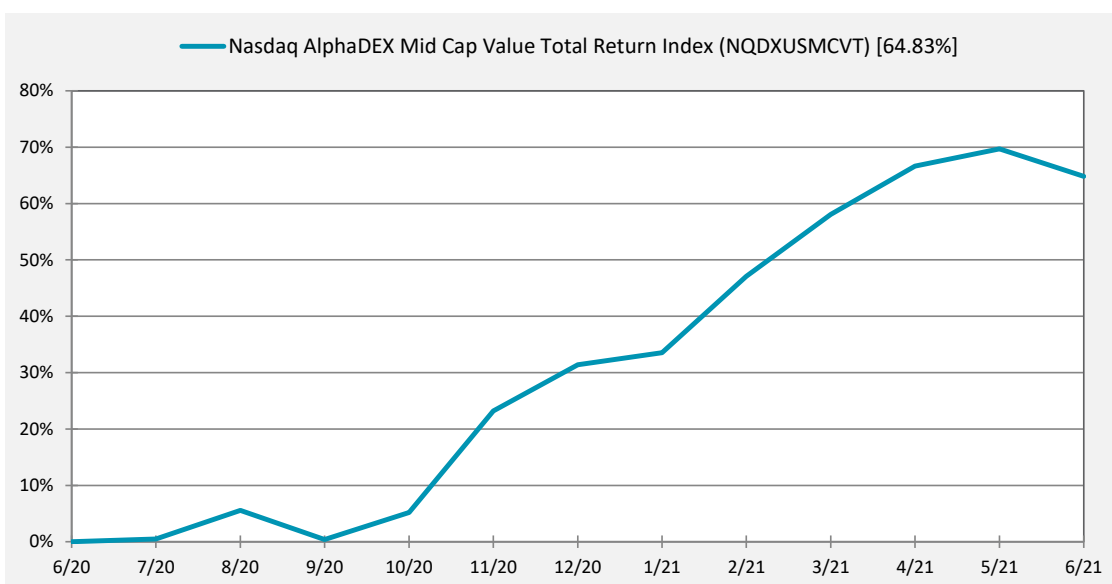


# Nasdaq AlphaDEX Mid Cap Value Index

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/NQDXUSMCV>

## 1-YEAR PERFORMANCE



## QUICK FACTS

**Securities:** 225  
**Currency:** USD  
**History:** 03/30/2001  
**YTD Return:** 25.43%

## INDEX TICKERS

**Price Return:** NQDXUSMCV  
**Total Return:** NQDXUSMCVT  
**Net Total Return:** NQDXUSMCMV

## TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
SC	SANTANDER CONSUMER	0.96%
DKS	DICK'S SPORTING GDS	0.94%
DISH	DISH NETWORK CORP	0.82%
SLG	SL GREEN REALTY CP	0.82%
ORI	OLD REPUBLIC INTL CP	0.81%
JEF	JEFFERIES FINANCIAL	0.81%
UGI	U G I CP	0.81%
QRTEA	QURATE RTL SR A	0.79%
KIM	KIMCO REALTY CP	0.79%
FAF	FIRST AMER CORP NEW	0.79%

## INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	5.64%	11
Telecommunications	1.73%	3
Health Care	4.23%	11
Financials	28.14%	60
Real Estate	8.59%	22
Consumer Discretionary	13.37%	27
Consumer Staples	4.42%	10
Industrials	17.96%	52
Basic Materials	5.08%	11
Energy	2.44%	4
Utilities	8.41%	14

All Information as of 06/30/2021.

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	64.83%
2 Year	-17.65%
3 Year	-1.78%
4 Year	10.39%
5 Year	21.51%
6 Year	-5.71%
7 Year	0.16%
8 Year	31.29%
9 Year	32.31%
10 Year	0.39%

### CUMULATIVE

1 Year	64.83%
2 Year	35.73%
3 Year	33.31%
4 Year	47.16%
5 Year	78.82%
6 Year	68.60%
7 Year	68.87%
8 Year	121.72%
9 Year	193.36%
10 Year	194.51%

### CUMULATIVE ANNUALIZED

1 Year	64.83%
2 Year	16.51%
3 Year	10.06%
4 Year	10.14%
5 Year	12.33%
6 Year	9.10%
7 Year	7.77%
8 Year	10.47%
9 Year	12.70%
10 Year	11.41%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	24.48%
2 Year	48.93%
3 Year	16.74%
4 Year	12.25%
5 Year	12.77%
6 Year	20.21%
7 Year	12.93%
8 Year	11.18%
9 Year	14.55%
10 Year	30.14%

### CUMULATIVE

1 Year	24.48%
2 Year	38.75%
3 Year	33.12%
4 Year	29.34%
5 Year	26.85%
6 Year	25.84%
7 Year	24.38%
8 Year	23.11%
9 Year	22.32%
10 Year	23.22%

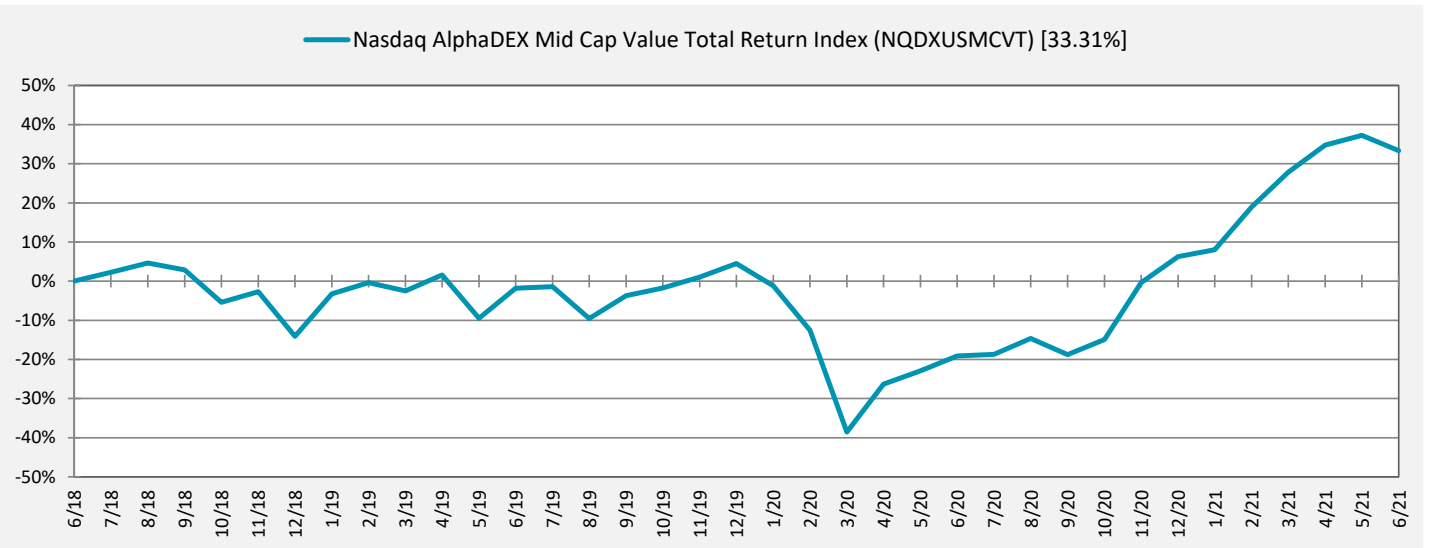
## PERFORMANCE(TR Version)

### CALENDER YEAR

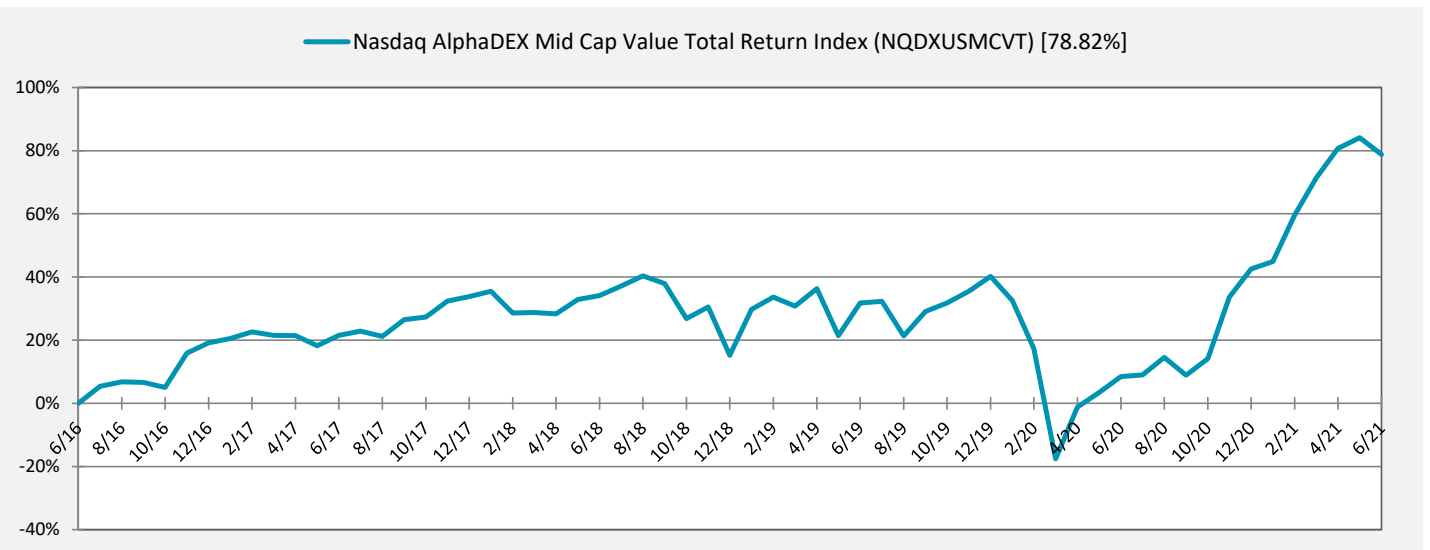
2021	25.43%
2020	1.70%
2019	21.66%
2018	-13.90%
2017	12.31%
2016	26.99%
2015	-10.83%
2014	9.34%
2013	41.40%
2012	19.35%

All Information as of 06/30/2021.

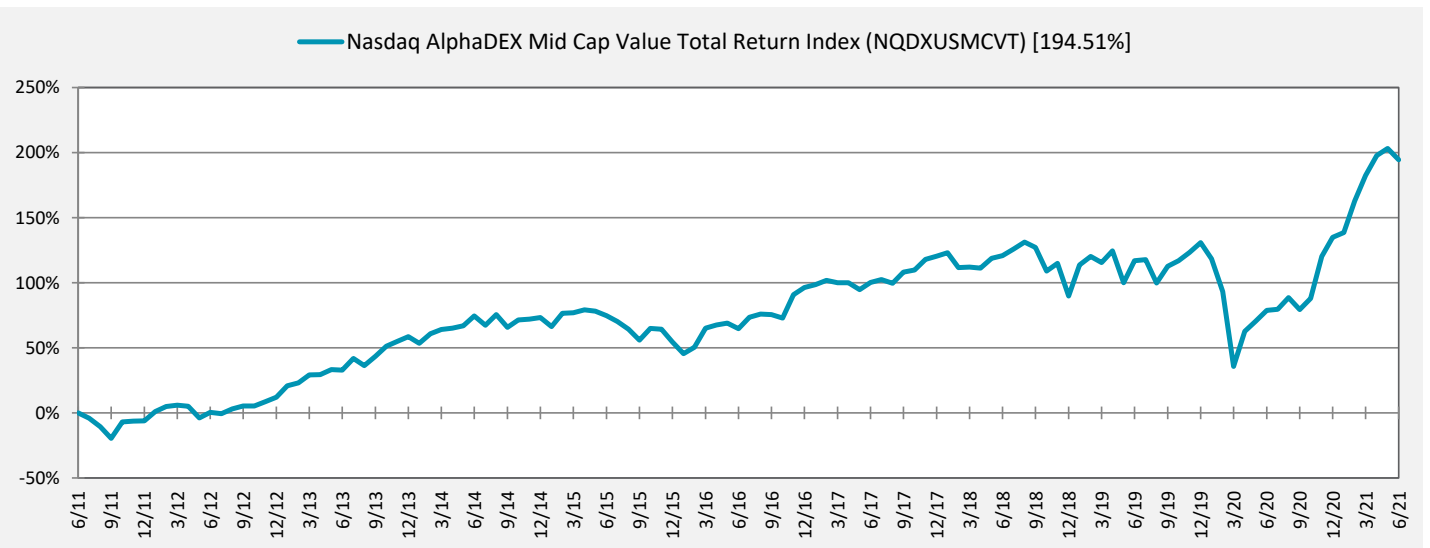
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



## MONTHLY PERFORMANCE(TR Version)

Jun 2021	-2.87%	Feb 2018	-5.12%	Oct 2014	3.47%
May 2021	1.85%	Jan 2018	1.22%	Sep 2014	-5.67%
Apr 2021	5.41%	Dec 2017	1.13%	Aug 2014	4.96%
Mar 2021	7.45%	Nov 2017	3.92%	Jul 2014	-4.09%
Feb 2021	10.16%	Oct 2017	0.73%	Jun 2014	4.48%
Jan 2021	1.62%	Sep 2017	4.31%	May 2014	1.12%
Dec 2020	6.67%	Aug 2017	-1.35%	Apr 2014	0.56%
Nov 2020	17.10%	Jul 2017	1.11%	Mar 2014	2.14%
Oct 2020	4.78%	Jun 2017	2.80%	Feb 2014	4.76%
Sep 2020	-4.87%	May 2017	-2.68%	Jan 2014	-3.22%
Aug 2020	5.03%	Apr 2017	-0.03%	Dec 2013	2.30%
Jul 2020	0.49%	Mar 2017	-0.90%	Nov 2013	2.46%
Jun 2020	4.89%	Feb 2017	1.69%	Oct 2013	5.36%
May 2020	4.67%	Jan 2017	1.15%	Sep 2013	5.35%
Apr 2020	19.89%	Dec 2016	2.84%	Aug 2013	-3.94%
Mar 2020	-29.73%	Nov 2016	10.35%	Jul 2013	6.77%
Feb 2020	-11.49%	Oct 2016	-1.48%	Jun 2013	-0.35%
Jan 2020	-5.45%	Sep 2016	-0.22%	May 2013	3.08%
Dec 2019	3.45%	Aug 2016	1.38%	Apr 2013	0.14%
Nov 2019	2.84%	Jul 2016	5.36%	Mar 2013	4.96%
Oct 2019	2.05%	Jun 2016	-2.56%	Feb 2013	1.78%
Sep 2019	6.43%	May 2016	0.93%	Jan 2013	7.82%
Aug 2019	-8.28%	Apr 2016	1.48%	Dec 2012	3.19%
Jul 2019	0.40%	Mar 2016	9.72%	Nov 2012	3.19%
Jun 2019	8.52%	Feb 2016	3.35%	Oct 2012	-0.12%
May 2019	-10.92%	Jan 2016	-5.84%	Sep 2012	2.27%
Apr 2019	4.19%	Dec 2015	-5.89%	Aug 2012	3.70%
Mar 2019	-2.13%	Nov 2015	-0.36%	Jul 2012	-1.01%
Feb 2019	2.98%	Oct 2015	5.69%	Jun 2012	4.49%
Jan 2019	12.63%	Sep 2015	-5.03%	May 2012	-8.50%
Dec 2018	-11.70%	Aug 2015	-3.49%	Apr 2012	-0.83%
Nov 2018	2.88%	Jul 2015	-2.60%	Mar 2012	0.90%
Oct 2018	-8.05%	Jun 2015	-1.93%	Feb 2012	3.94%
Sep 2018	-1.71%	May 2015	-0.57%	Jan 2012	7.49%
Aug 2018	2.30%	Apr 2015	1.29%	Dec 2011	0.29%
Jul 2018	2.28%	Mar 2015	0.17%	Nov 2011	0.74%
Jun 2018	0.95%	Feb 2015	6.09%	Oct 2011	15.59%
May 2018	3.57%	Jan 2015	-3.98%	Sep 2011	-10.08%
Apr 2018	-0.38%	Dec 2014	0.80%	Aug 2011	-6.83%
Mar 2018	0.19%	Nov 2014	0.34%	Jul 2011	-4.01%

## QUARTERLY PERFORMANCE(TR Version)

Q2 2021	4.28%
Q1 2021	20.28%
Q4 2020	30.88%
Q3 2020	0.40%
Q2 2020	31.62%
Q1 2020	-41.20%
Q4 2019	8.57%
Q3 2019	-1.99%
Q2 2019	0.72%
Q1 2019	13.52%
Q4 2018	-16.47%
Q3 2018	2.85%
Q2 2018	4.16%
Q1 2018	-3.77%
Q4 2017	5.85%
Q3 2017	4.05%
Q2 2017	0.03%
Q1 2017	1.94%
Q4 2016	11.80%
Q3 2016	6.58%
Q2 2016	-0.20%
Q1 2016	6.78%
Q4 2015	-0.89%
Q3 2015	-10.73%
Q2 2015	-1.23%
Q1 2015	2.04%
Q4 2014	4.65%
Q3 2014	-5.04%
Q2 2014	6.24%
Q1 2014	3.56%
Q4 2013	10.43%
Q3 2013	8.06%
Q2 2013	2.88%
Q1 2013	15.18%
Q4 2012	6.36%
Q3 2012	4.99%
Q2 2012	-5.19%
Q1 2012	12.73%
Q4 2011	16.78%
Q3 2011	-19.57%

All Information as of 06/30/2021.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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