

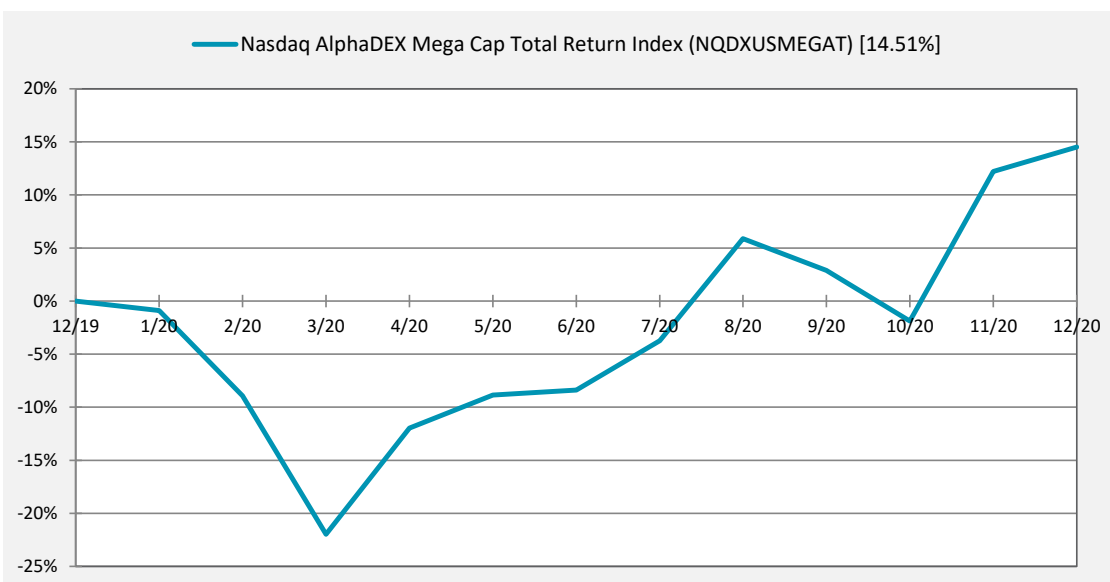


Nasdaq AlphaDEX Mega Cap Index

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/NQDXUSMEGA>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 50
Currency: USD
History: 03/30/2001
YTD Return: 14.51%

INDEX TICKERS

Price Return: NQDXUSMEGA
Total Return: NQDXUSMEGAT
Net Total Return: NQDXUSMEGAN

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
SQ	SQUARE; INC.	4.00%
ANTM	ANTHEM; INC.	3.57%
CVS	CVS HEALTHCP	3.49%
C	CITIGROUP INC	3.42%
CSCO	CISCO SYSTEMS INC	3.39%
TGT	TARGET CP	3.35%
PFE	PFIZER INC	3.16%
FDX	FEDEX CORP	3.08%
UPS	UNITED PARCEL SVC	3.02%
LOW	LOWES COMPANIES	2.89%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Oil & Gas	3.57%	2
Basic Materials	0.00%	0
Industrials	16.48%	8
Consumer Goods	2.64%	2
Health Care	11.72%	6
Consumer Services	21.17%	10
Telecommunications	6.18%	3
Utilities	0.00%	0
Financials	15.09%	7
Technology	23.17%	12

All Information as of 12/31/2020.

PERFORMANCE(TR Version)

ANNUAL

1 Year	14.51%
2 Year	22.14%
3 Year	-2.11%
4 Year	21.76%
5 Year	9.23%
6 Year	0.01%
7 Year	11.31%
8 Year	35.60%
9 Year	12.29%
10 Year	-2.61%

CUMULATIVE

1 Year	14.51%
2 Year	39.87%
3 Year	36.91%
4 Year	66.71%
5 Year	82.09%
6 Year	82.10%
7 Year	102.70%
8 Year	174.88%
9 Year	208.65%
10 Year	200.59%

CUMULATIVE ANNUALIZED

1 Year	14.51%
2 Year	18.27%
3 Year	11.04%
4 Year	13.63%
5 Year	12.73%
6 Year	10.51%
7 Year	10.62%
8 Year	13.47%
9 Year	13.34%
10 Year	11.63%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	36.21%
2 Year	12.32%
3 Year	18.44%
4 Year	8.30%
5 Year	13.79%
6 Year	15.92%
7 Year	12.60%
8 Year	12.54%
9 Year	14.78%
10 Year	24.26%

CUMULATIVE

1 Year	36.21%
2 Year	27.05%
3 Year	24.53%
4 Year	21.65%
5 Year	20.31%
6 Year	19.63%
7 Year	18.76%
8 Year	18.09%
9 Year	17.76%
10 Year	18.49%

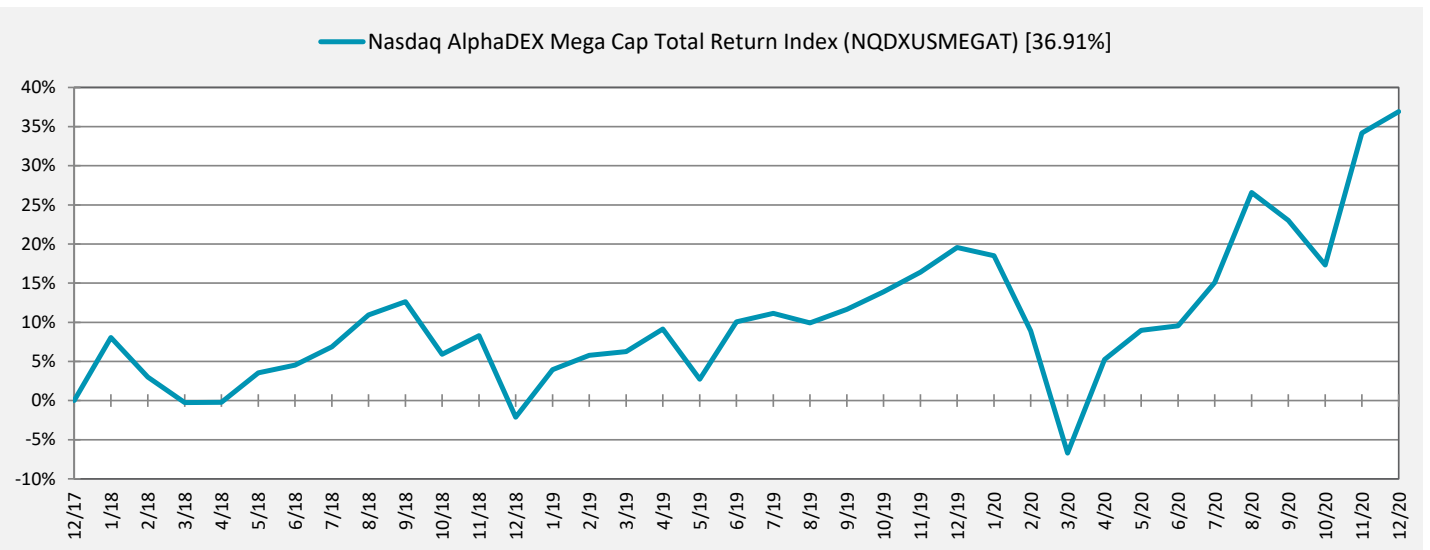
PERFORMANCE(TR Version)

CALENDER YEAR

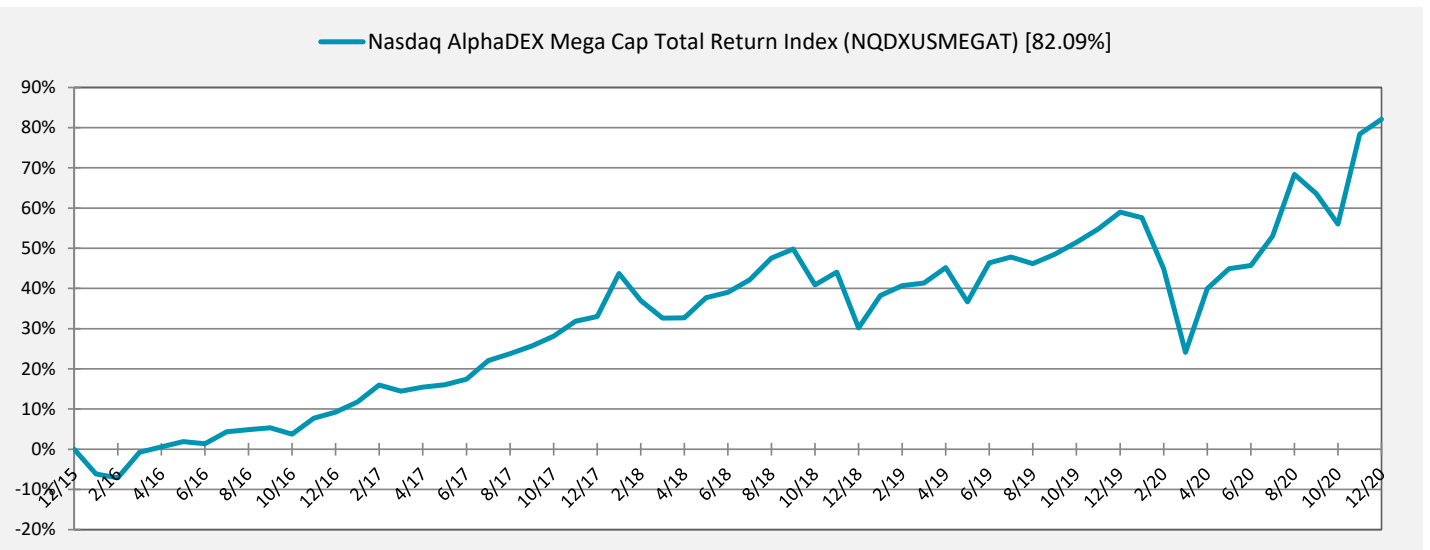
2020	14.51%
2019	22.14%
2018	-2.11%
2017	21.76%
2016	9.23%
2015	0.01%
2014	11.31%
2013	35.60%
2012	12.29%
2011	-2.61%

All Information as of 12/31/2020.

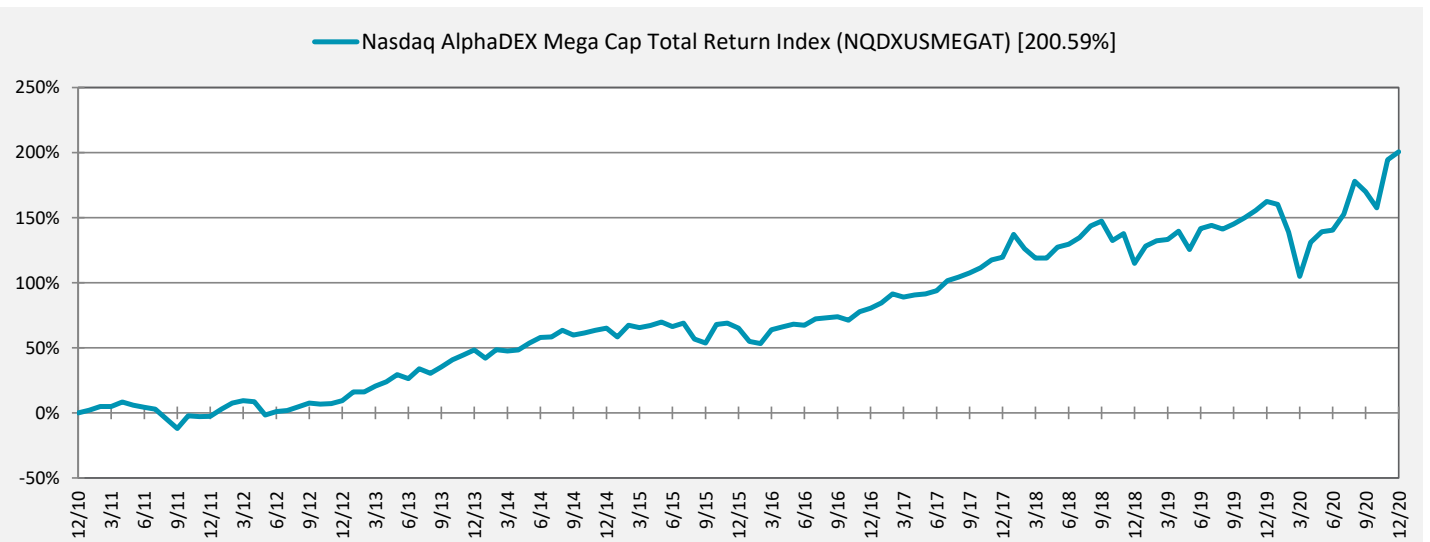
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 12/31/2020.

MONTHLY PERFORMANCE(TR Version)

Dec 2020	2.04%	Aug 2017	1.37%	Apr 2014	0.50%
Nov 2020	14.36%	Jul 2017	3.99%	Mar 2014	-0.63%
Oct 2020	-4.63%	Jun 2017	1.19%	Feb 2014	4.59%
Sep 2020	-2.82%	May 2017	0.49%	Jan 2014	-4.24%
Aug 2020	9.99%	Apr 2017	0.90%	Dec 2013	2.56%
Jul 2020	5.06%	Mar 2017	-1.32%	Nov 2013	2.69%
Jun 2020	0.51%	Feb 2017	3.74%	Oct 2013	4.12%
May 2020	3.55%	Jan 2017	2.33%	Sep 2013	3.74%
Apr 2020	12.82%	Dec 2016	1.41%	Aug 2013	-2.62%
Mar 2020	-14.33%	Nov 2016	3.79%	Jul 2013	5.96%
Feb 2020	-8.11%	Oct 2016	-1.49%	Jun 2013	-2.35%
Jan 2020	-0.89%	Sep 2016	0.45%	May 2013	4.45%
Dec 2019	2.72%	Aug 2016	0.50%	Apr 2013	2.62%
Nov 2019	2.21%	Jul 2016	2.92%	Mar 2013	3.96%
Oct 2019	2.00%	Jun 2016	-0.51%	Feb 2013	-0.09%
Sep 2019	1.58%	May 2016	1.31%	Jan 2013	6.26%
Aug 2019	-1.10%	Apr 2016	1.38%	Dec 2012	2.13%
Jul 2019	0.97%	Mar 2016	6.82%	Nov 2012	0.40%
Jun 2019	7.13%	Feb 2016	-0.99%	Oct 2012	-0.90%
May 2019	-5.87%	Jan 2016	-6.18%	Sep 2012	2.80%
Apr 2019	2.72%	Dec 2015	-2.25%	Aug 2012	2.81%
Mar 2019	0.45%	Nov 2015	0.55%	Jul 2012	0.85%
Feb 2019	1.77%	Oct 2015	9.27%	Jun 2012	2.55%
Jan 2019	6.19%	Sep 2015	-1.87%	May 2012	-9.26%
Dec 2018	-9.61%	Aug 2015	-7.25%	Apr 2012	-0.81%
Nov 2018	2.24%	Jul 2015	1.50%	Mar 2012	1.63%
Oct 2018	-5.95%	Jun 2015	-2.03%	Feb 2012	4.68%
Sep 2018	1.51%	May 2015	1.65%	Jan 2012	5.58%
Aug 2018	3.82%	Apr 2015	0.99%	Dec 2011	0.25%
Jul 2018	2.23%	Mar 2015	-1.16%	Nov 2011	-0.69%
Jun 2018	0.96%	Feb 2015	5.69%	Oct 2011	11.16%
May 2018	3.78%	Jan 2015	-4.06%	Sep 2011	-7.88%
Apr 2018	0.05%	Dec 2014	0.94%	Aug 2011	-7.09%
Mar 2018	-3.18%	Nov 2014	1.34%	Jul 2011	-1.34%
Feb 2018	-4.68%	Oct 2014	0.99%	Jun 2011	-1.66%
Jan 2018	8.05%	Sep 2014	-2.27%	May 2011	-2.21%
Dec 2017	0.88%	Aug 2014	3.27%	Apr 2011	3.24%
Nov 2017	2.91%	Jul 2014	0.20%	Mar 2011	-0.03%
Oct 2017	1.91%	Jun 2014	2.80%	Feb 2011	2.82%
Sep 2017	1.57%	May 2014	3.63%	Jan 2011	2.11%

QUARTERLY PERFORMANCE(TR Version)

Q4 2020	11.30%
Q3 2020	12.30%
Q2 2020	17.42%
Q1 2020	-21.98%
Q4 2019	7.09%
Q3 2019	1.44%
Q2 2019	3.58%
Q1 2019	8.55%
Q4 2018	-13.08%
Q3 2018	7.73%
Q2 2018	4.82%
Q1 2018	-0.27%
Q4 2017	5.80%
Q3 2017	7.07%
Q2 2017	2.59%
Q1 2017	4.76%
Q4 2016	3.69%
Q3 2016	3.90%
Q2 2016	2.18%
Q1 2016	-0.78%
Q4 2015	7.39%
Q3 2015	-7.62%
Q2 2015	0.58%
Q1 2015	0.23%
Q4 2014	3.31%
Q3 2014	1.13%
Q2 2014	7.06%
Q1 2014	-0.49%
Q4 2013	9.66%
Q3 2013	7.05%
Q2 2013	4.67%
Q1 2013	10.36%
Q4 2012	1.62%
Q3 2012	6.58%
Q2 2012	-7.70%
Q1 2012	12.33%
Q4 2011	10.66%
Q3 2011	-15.56%
Q2 2011	-0.71%
Q1 2011	4.96%

All Information as of 12/31/2020.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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