

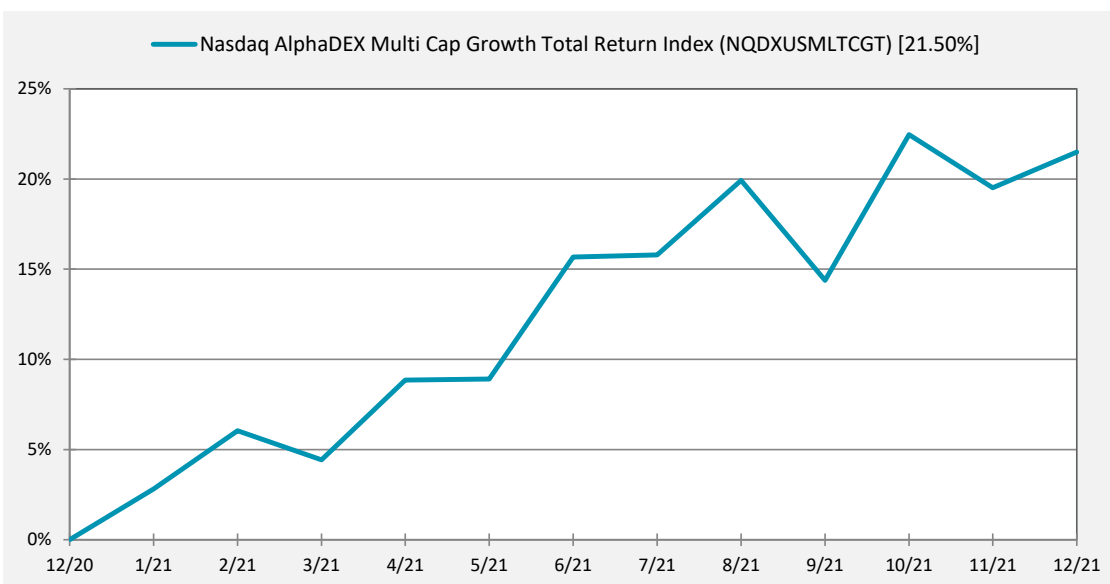


Nasdaq AlphaDEX Multi Cap Growth Index

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/NQDXUSMLTCG>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 672
Currency: USD
History: 03/30/2001
YTD Return: 21.50%

INDEX TICKERS

Price Return: NQDXUSMLTCG
Total Return: NQDXUSMLTCGT
Net Total Return: NQDXUSMLTCGN

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
AZO	AUTOZONE INC	0.52%
FTNT	FORTINET INC.	0.52%
ZS	ZSCALER INC. CMN	0.52%
KKR	KKR & CO. INC.	0.52%
ON	ON SEMICONDUCTOR	0.50%
EPAM	EPAM SYSTEMS INC.	0.50%
TMO	THERMO FISHER SCIENT	0.50%
NET	CLOUDFLARE INC.	0.50%
PANW	PALO ALTO NTWKS CM	0.49%
CG	THE CARLYLE GP IN CN	0.49%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	23.31%	139
Telecommunications	1.78%	17
Health Care	18.11%	131
Financials	11.95%	72
Real Estate	6.60%	58
Consumer Discretionary	16.16%	111
Consumer Staples	1.05%	13
Industrials	12.50%	82
Basic Materials	3.60%	17
Energy	4.09%	24
Utilities	0.85%	8

All Information as of 12/31/2021.

PERFORMANCE(TR Version)

ANNUAL

1 Year	21.50%
2 Year	35.58%
3 Year	28.12%
4 Year	-5.68%
5 Year	25.62%
6 Year	5.28%
7 Year	-9.96%
8 Year	11.83%
9 Year	38.49%
10 Year	16.70%

CUMULATIVE

1 Year	21.50%
2 Year	64.73%
3 Year	111.06%
4 Year	99.08%
5 Year	150.08%
6 Year	163.30%
7 Year	137.08%
8 Year	165.12%
9 Year	267.17%
10 Year	328.49%

CUMULATIVE ANNUALIZED

1 Year	21.50%
2 Year	28.35%
3 Year	28.27%
4 Year	18.78%
5 Year	20.12%
6 Year	17.51%
7 Year	13.12%
8 Year	12.96%
9 Year	15.55%
10 Year	15.66%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	20.50%
2 Year	37.11%
3 Year	14.29%
4 Year	20.28%
5 Year	10.16%
6 Year	15.33%
7 Year	15.94%
8 Year	11.45%
9 Year	12.17%
10 Year	15.98%

CUMULATIVE

1 Year	20.50%
2 Year	29.97%
3 Year	25.82%
4 Year	24.56%
5 Year	22.44%
6 Year	21.41%
7 Year	20.70%
8 Year	19.76%
9 Year	19.05%
10 Year	18.77%

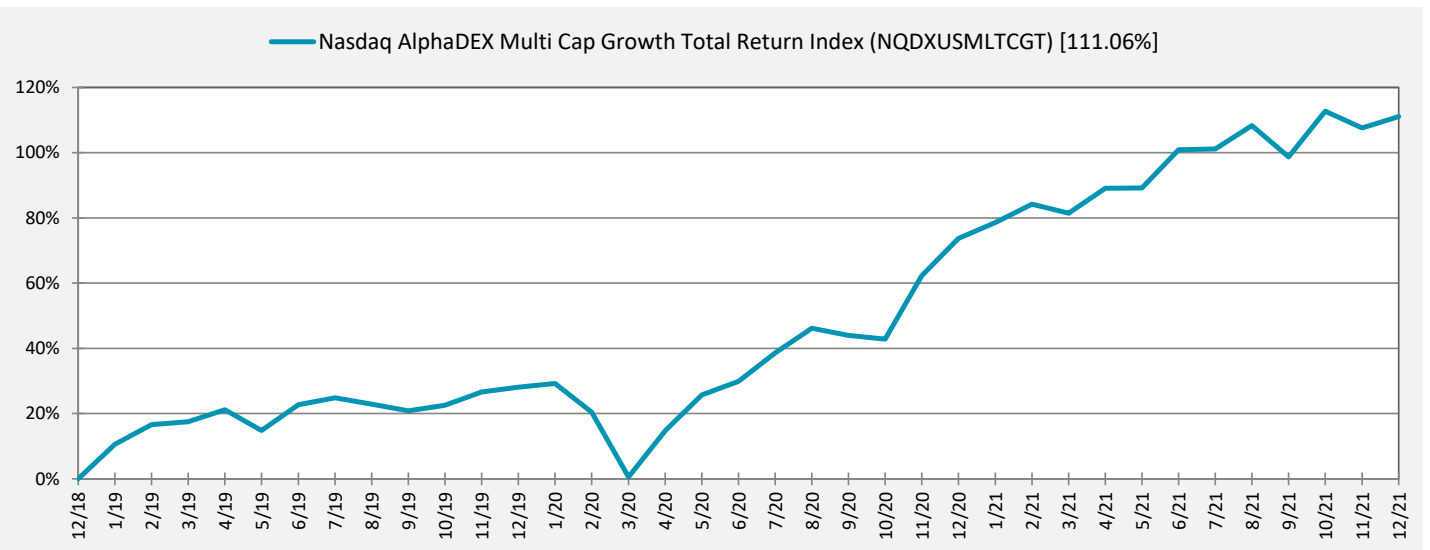
PERFORMANCE(TR Version)

CALENDER YEAR

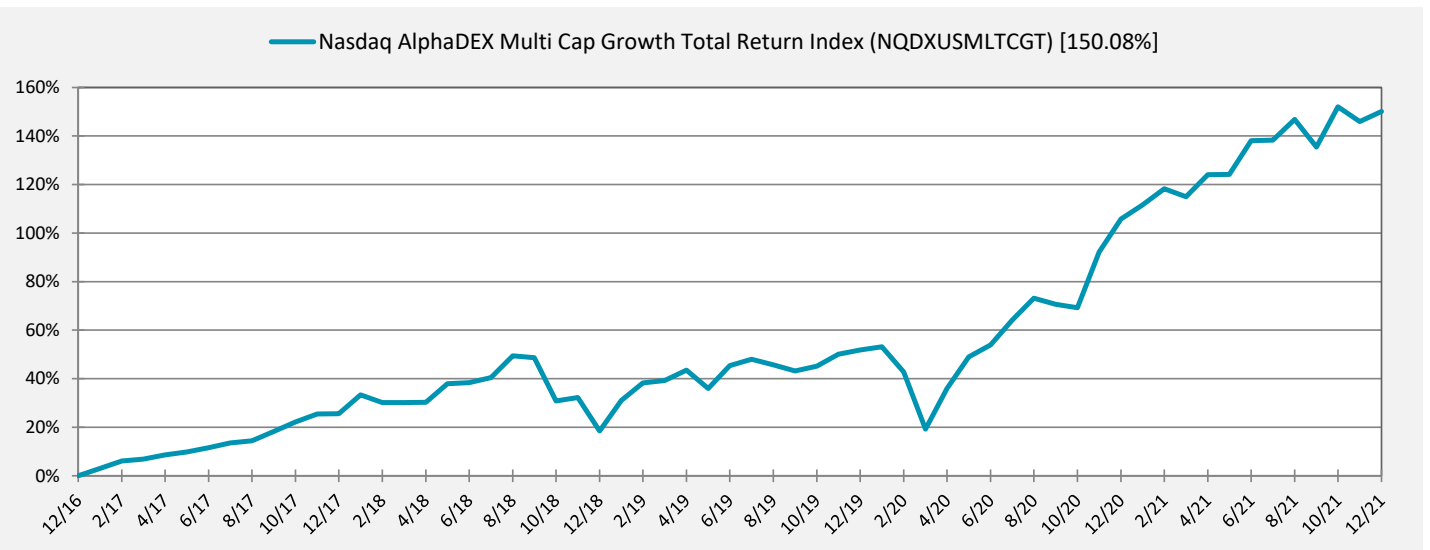
2021	21.50%
2020	35.58%
2019	28.12%
2018	-5.68%
2017	25.62%
2016	5.28%
2015	-9.96%
2014	11.83%
2013	38.49%
2012	16.70%

All Information as of 12/31/2021.

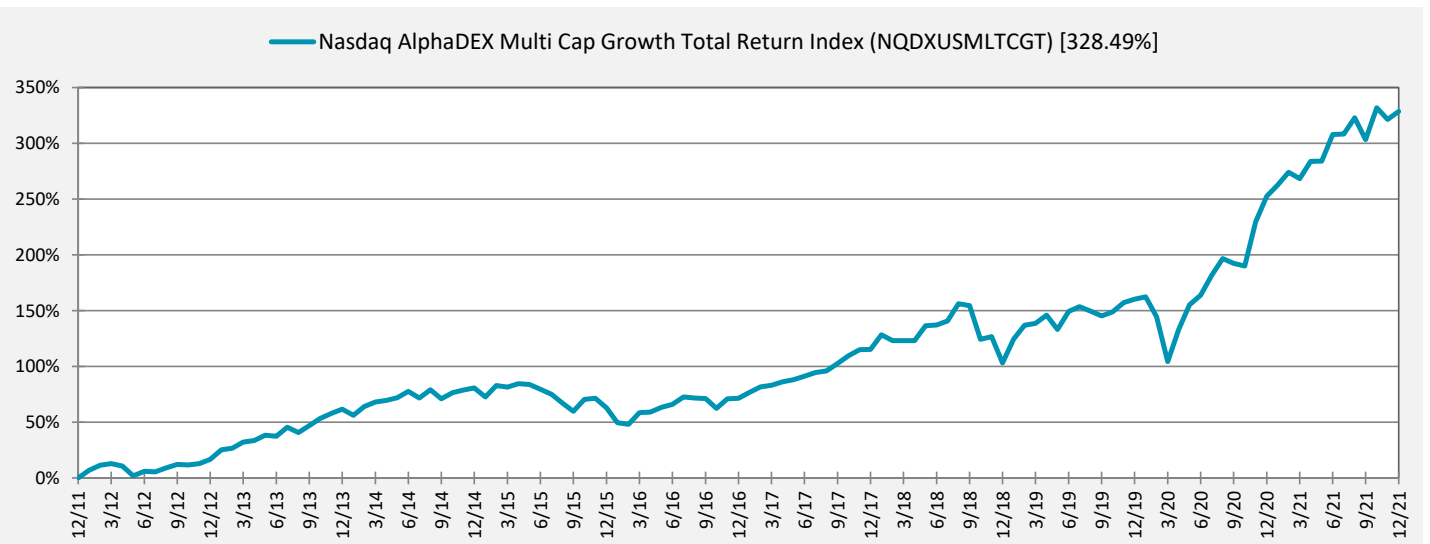
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 12/31/2021.

MONTHLY PERFORMANCE(TR Version)

Dec 2021	1.66%	Aug 2018	6.40%	Apr 2015	1.79%
Nov 2021	-2.40%	Jul 2018	1.49%	Mar 2015	-0.84%
Oct 2021	7.06%	Jun 2018	0.36%	Feb 2015	5.93%
Sep 2021	-4.63%	May 2018	5.88%	Jan 2015	-4.46%
Aug 2021	3.58%	Apr 2018	0.05%	Dec 2014	1.13%
Jul 2021	0.10%	Mar 2018	-0.02%	Nov 2014	1.24%
Jun 2021	6.20%	Feb 2018	-2.30%	Oct 2014	3.24%
May 2021	0.06%	Jan 2018	6.10%	Sep 2014	-4.55%
Apr 2021	4.22%	Dec 2017	0.11%	Aug 2014	4.41%
Mar 2021	-1.52%	Nov 2017	2.66%	Jul 2014	-3.43%
Feb 2021	3.15%	Oct 2017	3.35%	Jun 2014	3.32%
Jan 2021	2.81%	Sep 2017	3.38%	May 2014	1.41%
Dec 2020	7.06%	Aug 2017	0.74%	Apr 2014	0.90%
Nov 2020	13.58%	Jul 2017	1.78%	Mar 2014	2.39%
Oct 2020	-0.79%	Jun 2017	1.64%	Feb 2014	5.11%
Sep 2020	-1.46%	May 2017	1.04%	Jan 2014	-3.39%
Aug 2020	5.44%	Apr 2017	1.64%	Dec 2013	2.38%
Jul 2020	6.71%	Mar 2017	0.78%	Nov 2013	2.95%
Jun 2020	3.31%	Feb 2017	2.93%	Oct 2013	4.45%
May 2020	9.60%	Jan 2017	3.06%	Sep 2013	4.30%
Apr 2020	14.01%	Dec 2016	0.16%	Aug 2013	-3.24%
Mar 2020	-16.47%	Nov 2016	5.32%	Jul 2013	5.97%
Feb 2020	-6.80%	Oct 2016	-5.17%	Jun 2013	-0.72%
Jan 2020	0.87%	Sep 2016	-0.28%	May 2013	3.48%
Dec 2019	1.16%	Aug 2016	-0.53%	Apr 2013	1.03%
Nov 2019	3.36%	Jul 2016	4.10%	Mar 2013	4.41%
Oct 2019	1.40%	Jun 2016	1.59%	Feb 2013	1.11%
Sep 2019	-1.69%	May 2016	2.61%	Jan 2013	7.34%
Aug 2019	-1.56%	Apr 2016	0.35%	Dec 2012	3.47%
Jul 2019	1.74%	Mar 2016	7.02%	Nov 2012	1.04%
Jun 2019	6.92%	Feb 2016	-0.85%	Oct 2012	-0.45%
May 2019	-5.26%	Jan 2016	-8.18%	Sep 2012	2.74%
Apr 2019	3.12%	Dec 2015	-5.06%	Aug 2012	3.48%
Mar 2019	0.74%	Nov 2015	0.53%	Jul 2012	-0.52%
Feb 2019	5.48%	Oct 2015	6.77%	Jun 2012	4.15%
Jan 2019	10.58%	Sep 2015	-4.45%	May 2012	-8.10%
Dec 2018	-10.39%	Aug 2015	-4.55%	Apr 2012	-1.93%
Nov 2018	1.06%	Jul 2015	-2.46%	Mar 2012	1.36%
Oct 2018	-11.96%	Jun 2015	-2.40%	Feb 2012	4.25%
Sep 2018	-0.57%	May 2015	-0.39%	Jan 2012	6.87%

QUARTERLY PERFORMANCE(TR Version)

Q4 2021	6.23%
Q3 2021	-1.11%
Q2 2021	10.76%
Q1 2021	4.43%
Q4 2020	20.63%
Q3 2020	10.87%
Q2 2020	29.10%
Q1 2020	-21.47%
Q4 2019	6.02%
Q3 2019	-1.54%
Q2 2019	4.45%
Q1 2019	17.50%
Q4 2018	-20.27%
Q3 2018	7.37%
Q2 2018	6.31%
Q1 2018	3.64%
Q4 2017	6.21%
Q3 2017	6.00%
Q2 2017	4.38%
Q1 2017	6.89%
Q4 2016	0.03%
Q3 2016	3.27%
Q2 2016	4.61%
Q1 2016	-2.57%
Q4 2015	1.91%
Q3 2015	-11.05%
Q2 2015	-1.03%
Q1 2015	0.36%
Q4 2014	5.70%
Q3 2014	-3.76%
Q2 2014	5.72%
Q1 2014	3.98%
Q4 2013	10.09%
Q3 2013	6.95%
Q2 2013	3.79%
Q1 2013	13.33%
Q4 2012	4.08%
Q3 2012	5.77%
Q2 2012	-6.14%
Q1 2012	12.94%

All Information as of 12/31/2021.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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