

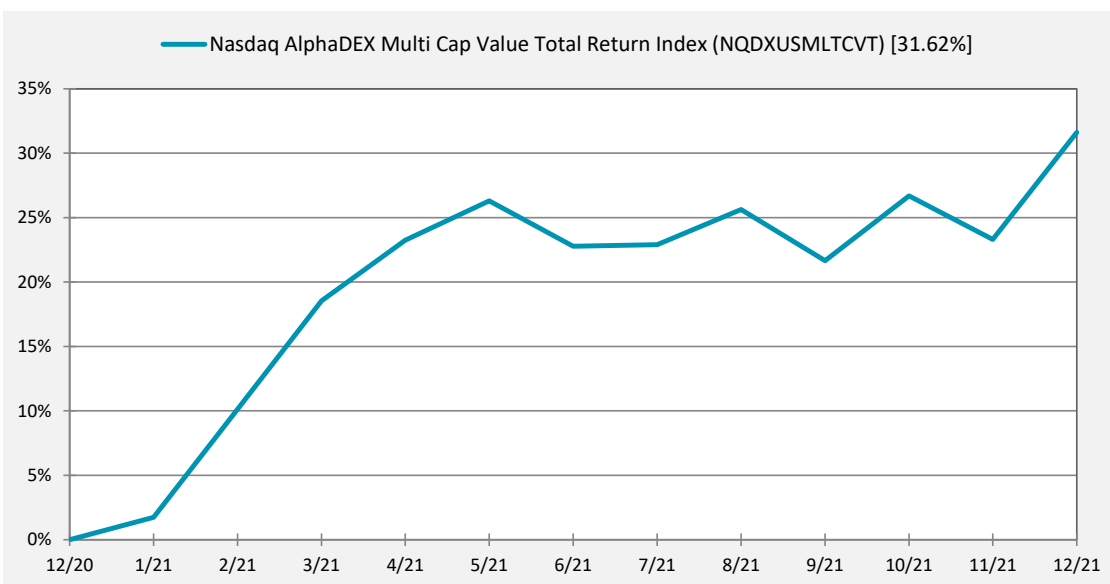


Nasdaq AlphaDEX Multi Cap Value Index

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/NQDXUSMLTCV>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 674
Currency: USD
History: 03/30/2001
YTD Return: 31.62%

INDEX TICKERS

Price Return: NQDXUSMLTCV
Total Return: NQDXUSMLTCVT
Net Total Return: NQDXUSMLTCVN

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
MU	MICRON TECHNOLOGY	0.55%
DHI	D R HORTON INC	0.54%
PCG	PG&E CP	0.53%
LEN	LENNAR CP CL A	0.52%
DGX	QUEST DIAGNOSTC	0.50%
DD	DUPONT DE NEMOURS I	0.50%
DLTR	DOLLAR TREE INC	0.49%
F	FORD MOTOR CO	0.49%
ACGL	ARCH CAPITAL GRP LTD	0.49%
CI	CIGNA CP	0.48%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	6.05%	33
Telecommunications	2.77%	16
Health Care	5.94%	36
Financials	25.26%	164
Real Estate	2.83%	31
Consumer Discretionary	14.72%	98
Consumer Staples	6.69%	41
Industrials	16.85%	148
Basic Materials	5.86%	34
Energy	3.19%	24
Utilities	9.84%	49

All Information as of 12/31/2021.

PERFORMANCE(TR Version)

ANNUAL

1 Year	31.62%
2 Year	3.07%
3 Year	24.51%
4 Year	-13.40%
5 Year	14.90%
6 Year	26.67%
7 Year	2.47%
8 Year	8.34%
9 Year	38.99%
10 Year	14.96%

CUMULATIVE

1 Year	31.62%
2 Year	35.65%
3 Year	68.91%
4 Year	46.28%
5 Year	68.08%
6 Year	112.90%
7 Year	118.14%
8 Year	136.33%
9 Year	228.48%
10 Year	277.61%

CUMULATIVE ANNUALIZED

1 Year	31.62%
2 Year	16.47%
3 Year	19.09%
4 Year	9.97%
5 Year	10.94%
6 Year	13.42%
7 Year	11.79%
8 Year	11.35%
9 Year	14.13%
10 Year	14.21%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	16.61%
2 Year	48.20%
3 Year	16.47%
4 Year	15.19%
5 Year	9.39%
6 Year	17.53%
7 Year	16.15%
8 Year	15.29%
9 Year	14.38%
10 Year	15.75%

CUMULATIVE

1 Year	16.61%
2 Year	36.05%
3 Year	30.92%
4 Year	27.86%
5 Year	25.27%
6 Year	24.15%
7 Year	23.14%
8 Year	22.29%
9 Year	21.54%
10 Year	21.03%

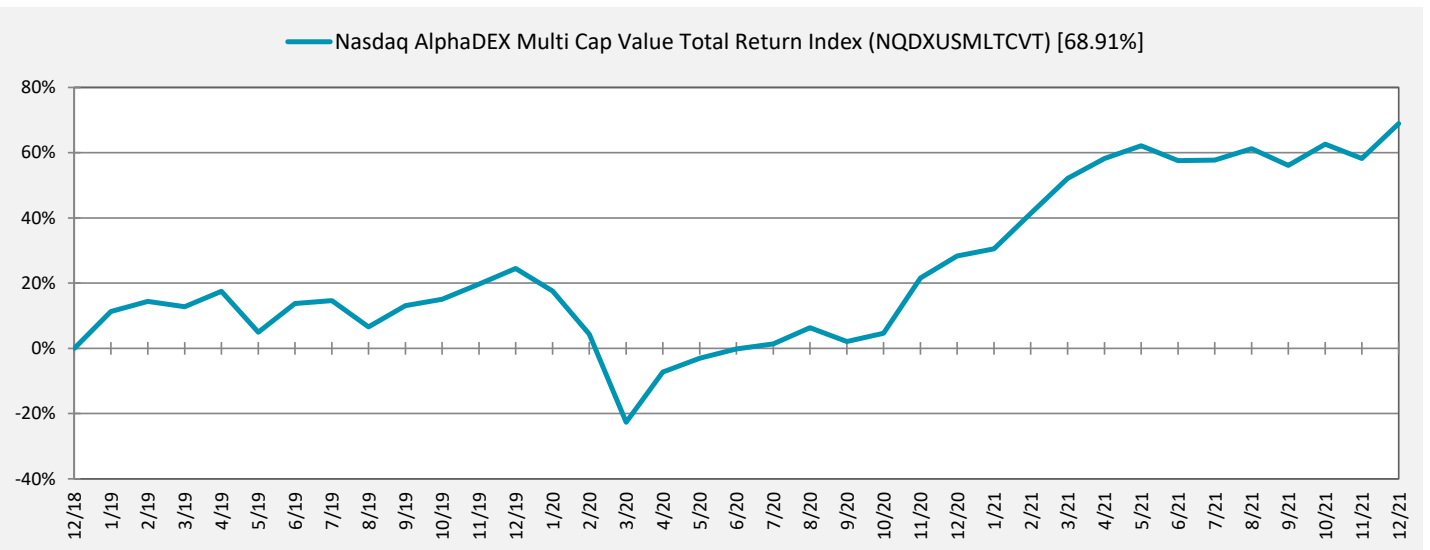
PERFORMANCE(TR Version)

CALENDER YEAR

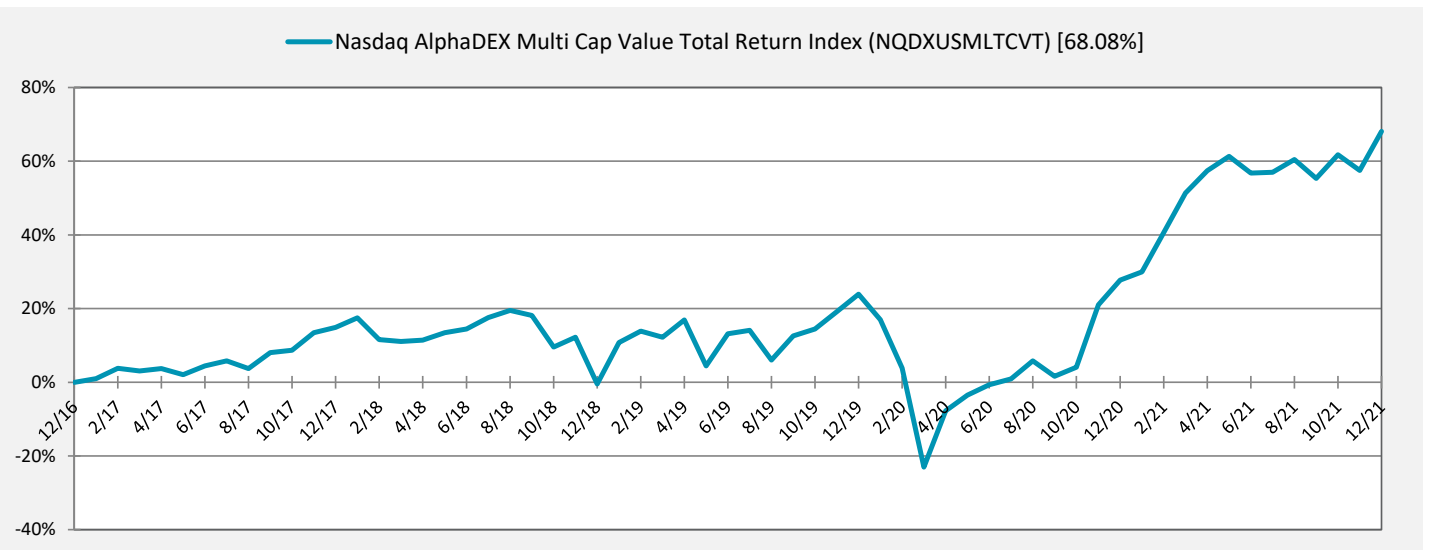
2021	31.62%
2020	3.07%
2019	24.51%
2018	-13.40%
2017	14.90%
2016	26.67%
2015	2.47%
2014	8.34%
2013	38.99%
2012	14.96%

All Information as of 12/31/2021.

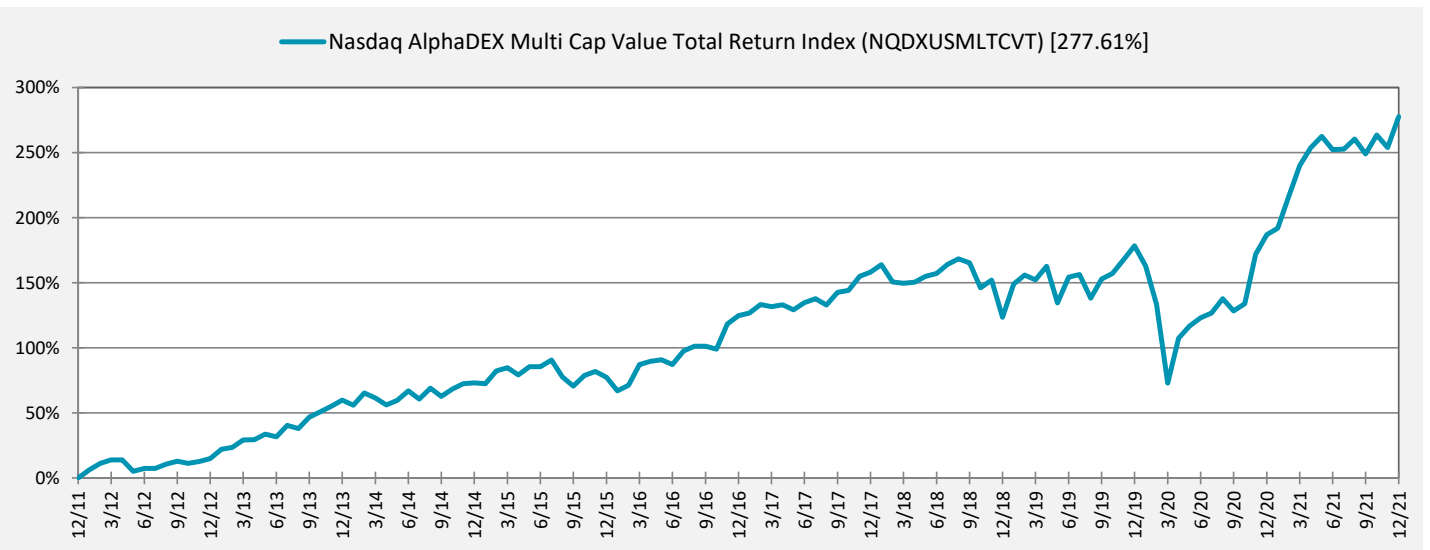
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 12/31/2021.

MONTHLY PERFORMANCE(TR Version)

Dec 2021	6.74%	Aug 2018	1.65%	Apr 2015	-2.94%
Nov 2021	-2.66%	Jul 2018	2.73%	Mar 2015	1.34%
Oct 2021	4.13%	Jun 2018	0.89%	Feb 2015	5.69%
Sep 2021	-3.17%	May 2018	1.77%	Jan 2015	-0.39%
Aug 2021	2.22%	Apr 2018	0.35%	Dec 2014	0.38%
Jul 2021	0.11%	Mar 2018	-0.43%	Nov 2014	2.43%
Jun 2021	-2.80%	Feb 2018	-5.04%	Oct 2014	3.50%
May 2021	2.47%	Jan 2018	2.22%	Sep 2014	-3.75%
Apr 2021	3.98%	Dec 2017	1.31%	Aug 2014	5.22%
Mar 2021	7.62%	Nov 2017	4.36%	Jul 2014	-3.81%
Feb 2021	8.25%	Oct 2017	0.59%	Jun 2014	4.70%
Jan 2021	1.74%	Sep 2017	4.20%	May 2014	2.22%
Dec 2020	5.53%	Aug 2017	-2.00%	Apr 2014	-3.36%
Nov 2020	16.24%	Jul 2017	1.29%	Mar 2014	-2.32%
Oct 2020	2.45%	Jun 2017	2.39%	Feb 2014	6.02%
Sep 2020	-3.99%	May 2017	-1.64%	Jan 2014	-2.43%
Aug 2020	4.89%	Apr 2017	0.61%	Dec 2013	3.03%
Jul 2020	1.59%	Mar 2017	-0.67%	Nov 2013	2.81%
Jun 2020	2.90%	Feb 2017	2.81%	Oct 2013	2.87%
May 2020	4.60%	Jan 2017	0.95%	Sep 2013	6.24%
Apr 2020	19.87%	Dec 2016	2.88%	Aug 2013	-1.66%
Mar 2020	-25.87%	Nov 2016	9.75%	Jul 2013	6.56%
Feb 2020	-11.25%	Oct 2016	-1.07%	Jun 2013	-1.51%
Jan 2020	-5.57%	Sep 2016	0.00%	May 2013	3.41%
Dec 2019	3.99%	Aug 2016	1.83%	Apr 2013	0.04%
Nov 2019	4.08%	Jul 2016	5.50%	Mar 2013	4.76%
Oct 2019	1.71%	Jun 2016	-1.88%	Feb 2013	1.02%
Sep 2019	6.16%	May 2016	0.66%	Jan 2013	6.24%
Aug 2019	-7.07%	Apr 2016	1.25%	Dec 2012	1.98%
Jul 2019	0.80%	Mar 2016	9.36%	Nov 2012	1.26%
Jun 2019	8.40%	Feb 2016	2.60%	Oct 2012	-1.28%
May 2019	-10.71%	Jan 2016	-5.92%	Sep 2012	1.92%
Apr 2019	4.19%	Dec 2015	-2.48%	Aug 2012	3.05%
Mar 2019	-1.45%	Nov 2015	1.70%	Jul 2012	0.05%
Feb 2019	2.80%	Oct 2015	4.78%	Jun 2012	2.09%
Jan 2019	11.33%	Sep 2015	-3.87%	May 2012	-7.65%
Dec 2018	-11.30%	Aug 2015	-6.86%	Apr 2012	0.01%
Nov 2018	2.38%	Jul 2015	2.78%	Mar 2012	2.42%
Oct 2018	-7.22%	Jun 2015	-0.06%	Feb 2012	4.73%
Sep 2018	-1.16%	May 2015	3.53%	Jan 2012	6.12%

QUARTERLY PERFORMANCE(TR Version)

Q4 2021	8.19%
Q3 2021	-0.91%
Q2 2021	3.57%
Q1 2021	18.53%
Q4 2020	25.68%
Q3 2020	2.32%
Q2 2020	29.02%
Q1 2020	-37.88%
Q4 2019	10.08%
Q3 2019	-0.56%
Q2 2019	0.85%
Q1 2019	12.78%
Q4 2018	-15.75%
Q3 2018	3.22%
Q2 2018	3.03%
Q1 2018	-3.34%
Q4 2017	6.35%
Q3 2017	3.43%
Q2 2017	1.33%
Q1 2017	3.09%
Q4 2016	11.70%
Q3 2016	7.42%
Q2 2016	0.00%
Q1 2016	5.56%
Q4 2015	3.92%
Q3 2015	-7.98%
Q2 2015	0.43%
Q1 2015	6.69%
Q4 2014	6.41%
Q3 2014	-2.59%
Q2 2014	3.43%
Q1 2014	1.05%
Q4 2013	8.97%
Q3 2013	11.33%
Q2 2013	1.89%
Q1 2013	12.44%
Q4 2012	1.94%
Q3 2012	5.07%
Q2 2012	-5.71%
Q1 2012	13.82%

All Information as of 12/31/2021.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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