

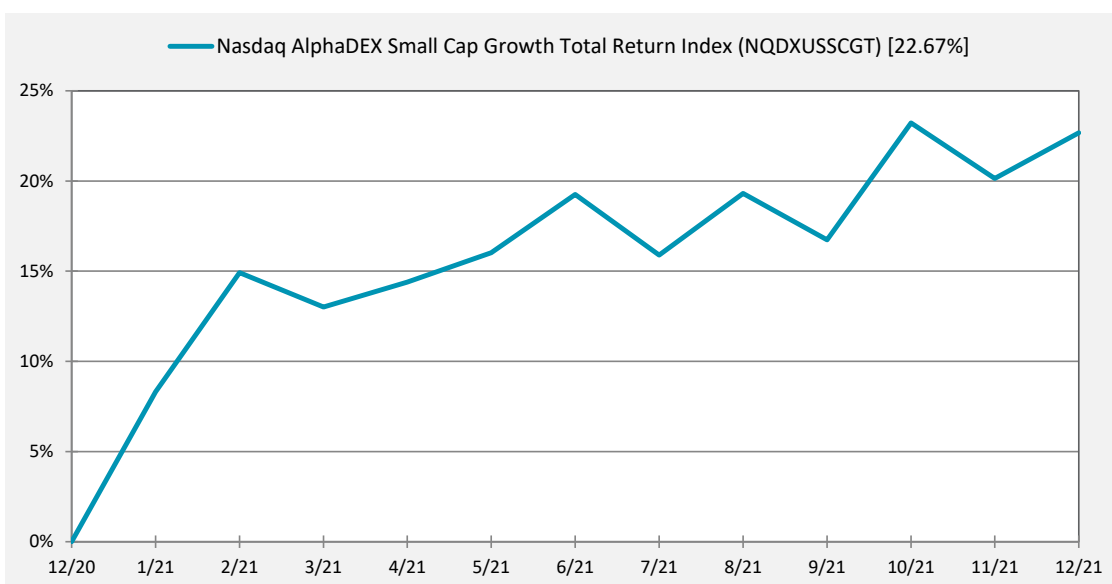


Nasdaq AlphaDEX Small Cap Growth Index

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/NQDXUSSCG>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 262
Currency: USD
History: 03/30/2001
YTD Return: 22.67%

INDEX TICKERS

Price Return: NQDXUSSCG
Total Return: NQDXUSSCGT
Net Total Return: NQDXUSSCGN

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
CALX	CALIX INC	0.98%
MXL	MAXLINEAR INC CMN	0.93%
DDS	DILLARD'S INC	0.90%
SITM	SITIME CORP CMN STK	0.87%
BOOT	BOOT BARN HLDS INC.	0.84%
SKY	SKYLINE CHAM CP	0.80%
PIPR	PIPER SANDLER COS	0.80%
NMRK	NEWMARK GRP CL A CM	0.79%
AMBA	AMBARELLA INC.	0.79%
HLIO	HELIOS TECHNOLOGIES	0.78%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	17.67%	46
Telecommunications	3.25%	8
Health Care	16.08%	54
Financials	14.91%	31
Real Estate	6.71%	22
Consumer Discretionary	18.18%	46
Consumer Staples	2.29%	7
Industrials	11.54%	29
Basic Materials	1.05%	3
Energy	5.74%	10
Utilities	2.58%	6

All Information as of 12/31/2021.

PERFORMANCE(TR Version)

ANNUAL

1 Year	22.67%
2 Year	33.24%
3 Year	17.69%
4 Year	-4.94%
5 Year	24.20%
6 Year	12.06%
7 Year	1.09%
8 Year	3.27%
9 Year	49.50%
10 Year	16.37%

CUMULATIVE

1 Year	22.67%
2 Year	63.45%
3 Year	92.37%
4 Year	82.86%
5 Year	127.11%
6 Year	154.51%
7 Year	157.29%
8 Year	165.71%
9 Year	297.23%
10 Year	362.25%

CUMULATIVE ANNUALIZED

1 Year	22.67%
2 Year	27.85%
3 Year	24.37%
4 Year	16.29%
5 Year	17.83%
6 Year	16.85%
7 Year	14.45%
8 Year	12.99%
9 Year	16.56%
10 Year	16.54%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	24.94%
2 Year	42.36%
3 Year	16.19%
4 Year	21.19%
5 Year	13.67%
6 Year	19.23%
7 Year	18.31%
8 Year	18.17%
9 Year	16.55%
10 Year	17.77%

CUMULATIVE

1 Year	24.94%
2 Year	34.75%
3 Year	29.87%
4 Year	27.96%
5 Year	25.75%
6 Year	24.77%
7 Year	23.93%
8 Year	23.27%
9 Year	22.61%
10 Year	22.17%

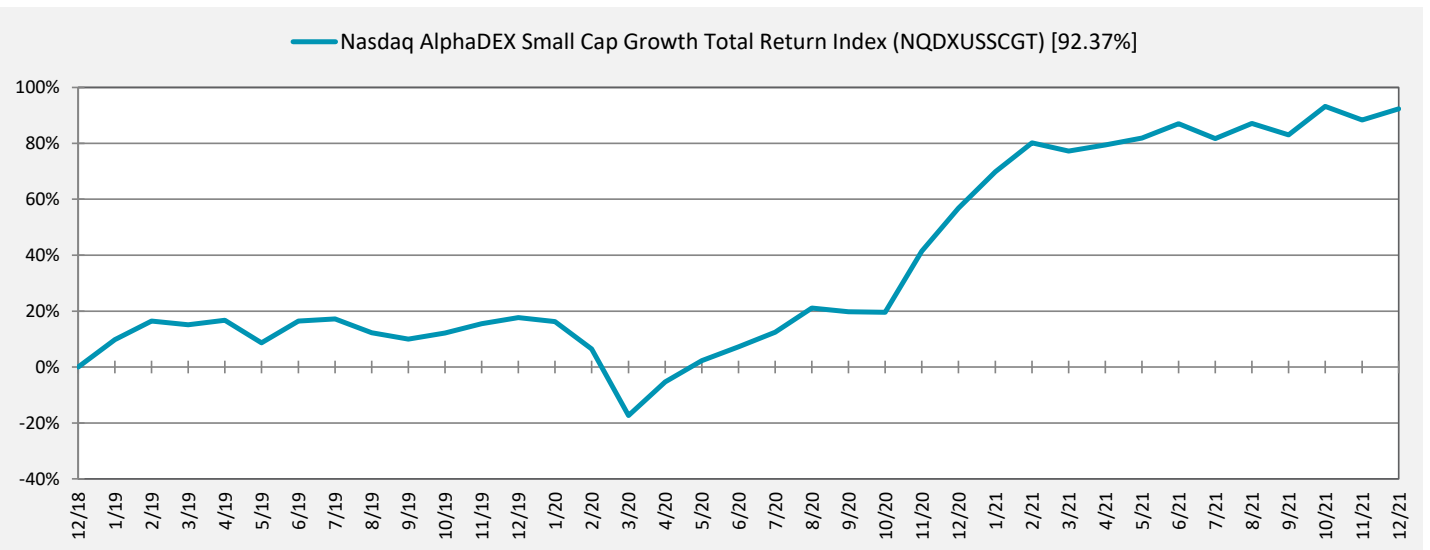
PERFORMANCE(TR Version)

CALENDER YEAR

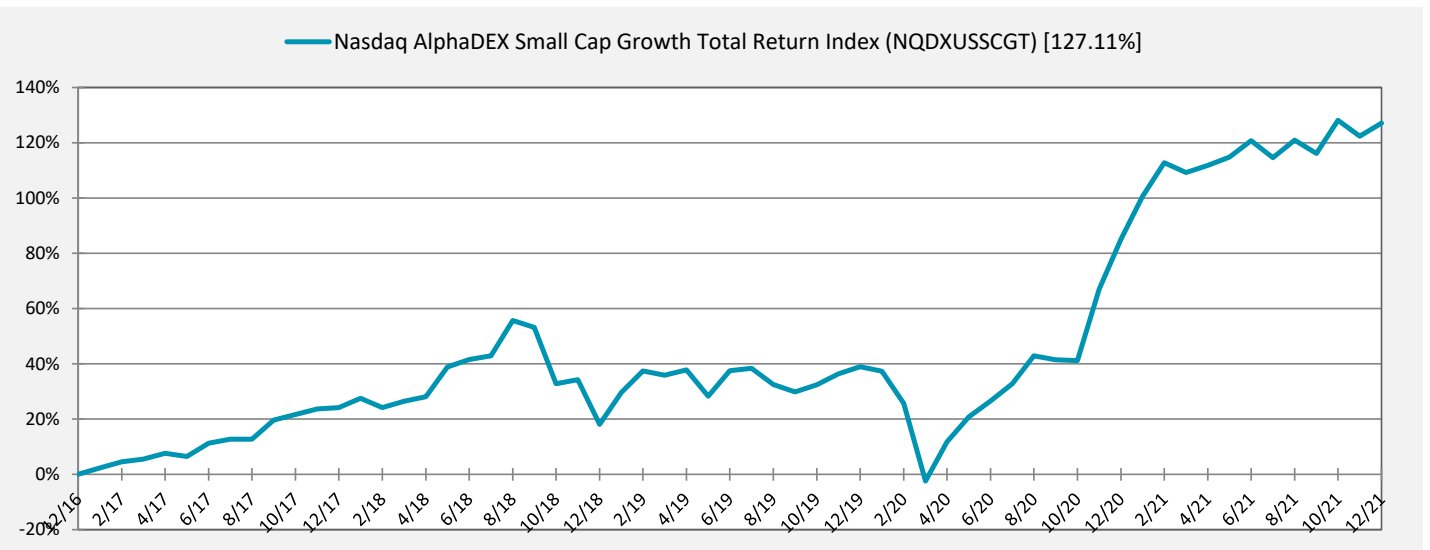
2021	22.67%
2020	33.24%
2019	17.69%
2018	-4.94%
2017	24.20%
2016	12.06%
2015	1.09%
2014	3.27%
2013	49.50%
2012	16.37%

All Information as of 12/31/2021.

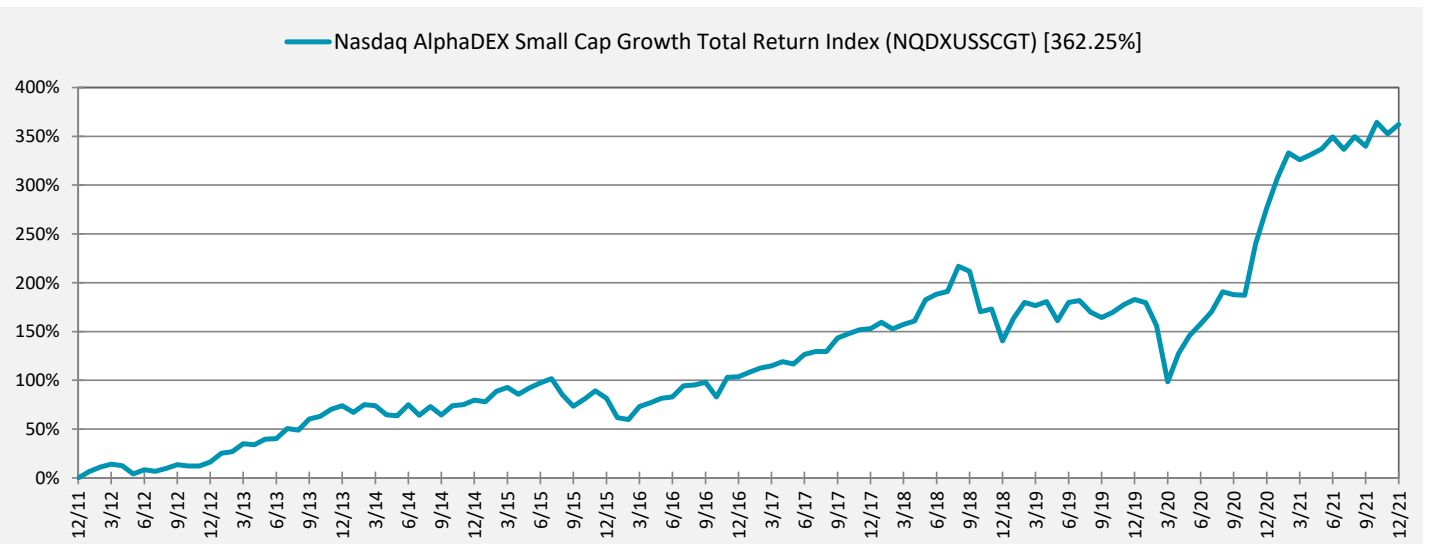
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 12/31/2021.

MONTHLY PERFORMANCE(TR Version)

Dec 2021	2.11%	Aug 2018	8.89%	Apr 2015	-3.72%
Nov 2021	-2.50%	Jul 2018	0.96%	Mar 2015	2.16%
Oct 2021	5.56%	Jun 2018	1.99%	Feb 2015	5.93%
Sep 2021	-2.17%	May 2018	8.34%	Jan 2015	-0.82%
Aug 2021	2.95%	Apr 2018	1.33%	Dec 2014	2.58%
Jul 2021	-2.81%	Mar 2018	1.89%	Nov 2014	0.67%
Jun 2021	2.79%	Feb 2018	-2.64%	Oct 2014	5.71%
May 2021	1.42%	Jan 2018	2.64%	Sep 2014	-5.00%
Apr 2021	1.22%	Dec 2017	0.40%	Aug 2014	5.57%
Mar 2021	-1.66%	Nov 2017	1.69%	Jul 2014	-6.23%
Feb 2021	6.10%	Oct 2017	1.69%	Jun 2014	6.96%
Jan 2021	8.31%	Sep 2017	6.12%	May 2014	-0.72%
Dec 2020	10.86%	Aug 2017	0.02%	Apr 2014	-5.27%
Nov 2020	18.30%	Jul 2017	1.28%	Mar 2014	-0.64%
Oct 2020	-0.20%	Jun 2017	4.51%	Feb 2014	4.72%
Sep 2020	-1.03%	May 2017	-1.07%	Jan 2014	-3.88%
Aug 2020	7.62%	Apr 2017	1.97%	Dec 2013	1.98%
Jul 2020	4.89%	Mar 2017	0.97%	Nov 2013	4.61%
Jun 2020	4.84%	Feb 2017	2.14%	Oct 2013	1.69%
May 2020	8.03%	Jan 2017	2.34%	Sep 2013	7.59%
Apr 2020	14.56%	Dec 2016	0.18%	Aug 2013	-1.02%
Mar 2020	-22.39%	Nov 2016	11.11%	Jul 2013	7.36%
Feb 2020	-8.42%	Oct 2016	-7.59%	Jun 2013	0.44%
Jan 2020	-1.19%	Sep 2016	1.41%	May 2013	4.12%
Dec 2019	1.92%	Aug 2016	0.40%	Apr 2013	-0.81%
Nov 2019	2.98%	Jul 2016	6.18%	Mar 2013	6.64%
Oct 2019	1.93%	Jun 2016	0.76%	Feb 2013	1.20%
Sep 2019	-2.03%	May 2016	2.70%	Jan 2013	7.67%
Aug 2019	-4.22%	Apr 2016	2.09%	Dec 2012	3.67%
Jul 2019	0.67%	Mar 2016	8.35%	Nov 2012	0.06%
Jun 2019	7.19%	Feb 2016	-1.09%	Oct 2012	-1.18%
May 2019	-6.95%	Jan 2016	-10.98%	Sep 2012	3.51%
Apr 2019	1.43%	Dec 2015	-4.04%	Aug 2012	2.56%
Mar 2019	-1.12%	Nov 2015	4.67%	Jul 2012	-1.45%
Feb 2019	6.04%	Oct 2015	4.18%	Jun 2012	4.14%
Jan 2019	9.80%	Sep 2015	-6.30%	May 2012	-7.42%
Dec 2018	-12.03%	Aug 2015	-8.17%	Apr 2012	-1.48%
Nov 2018	1.05%	Jul 2015	2.22%	Mar 2012	2.75%
Oct 2018	-13.31%	Jun 2015	2.67%	Feb 2012	4.33%
Sep 2018	-1.57%	May 2015	3.54%	Jan 2012	6.56%

QUARTERLY PERFORMANCE(TR Version)

Q4 2021	5.09%
Q3 2021	-2.11%
Q2 2021	5.51%
Q1 2021	13.02%
Q4 2020	30.89%
Q3 2020	11.72%
Q2 2020	29.75%
Q1 2020	-29.77%
Q4 2019	6.99%
Q3 2019	-5.54%
Q2 2019	1.16%
Q1 2019	15.12%
Q4 2018	-22.94%
Q3 2018	8.21%
Q2 2018	11.96%
Q1 2018	1.82%
Q4 2017	3.82%
Q3 2017	7.50%
Q2 2017	5.43%
Q1 2017	5.55%
Q4 2016	2.86%
Q3 2016	8.10%
Q2 2016	5.65%
Q1 2016	-4.60%
Q4 2015	4.64%
Q3 2015	-12.05%
Q2 2015	2.35%
Q1 2015	7.32%
Q4 2014	9.15%
Q3 2014	-5.96%
Q2 2014	0.59%
Q1 2014	0.02%
Q4 2013	8.49%
Q3 2013	14.33%
Q2 2013	3.73%
Q1 2013	16.20%
Q4 2012	2.51%
Q3 2012	4.63%
Q2 2012	-5.02%
Q1 2012	14.24%

All Information as of 12/31/2021.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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