

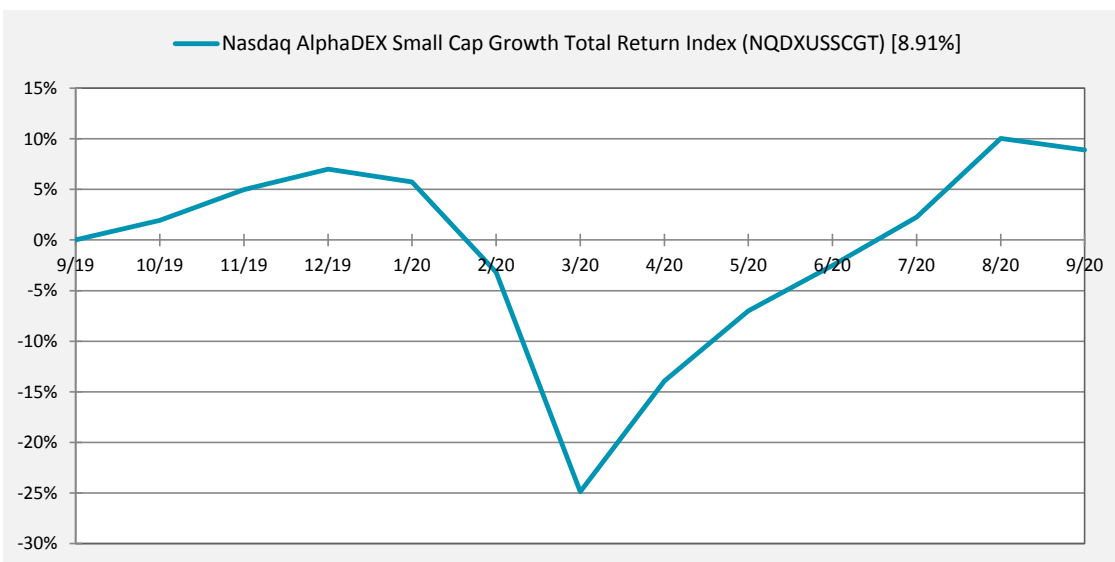


Nasdaq AlphaDEX Small Cap Growth Index

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/NQDXUSCG>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 261
Currency: USD
History: 03/30/2001
YTD Return: 1.79%

INDEX TICKERS

Price Return: NQDXUSCG
Total Return: NQDXUSCGT
Net Total Return: NQDXUSCGN

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
VSLR	VIVINT SOLAR; INC.	2.45%
IRTC	IRHYTHM TECH CM	1.18%
TRUP	TRUPANION; INC. CMN	1.06%
COOP	MR. COOPER GRP CMN	1.03%
PLUG	PLUG POWER INC	0.94%
SAIL	SAILPOINT TECHNOLOGI	0.86%
IBP	INSTALLED BLDG PRODS	0.85%
SPWR	SUNPOWER CORPORATION	0.84%
NVTA	INVITAE CORP.	0.82%
PFSI	PENNYMAC FINL SVCS	0.80%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Oil & Gas	2.50%	6
Basic Materials	1.21%	4
Industrials	14.69%	38
Consumer Goods	9.15%	19
Health Care	20.28%	51
Consumer Services	10.79%	28
Telecommunications	0.69%	2
Utilities	4.06%	5
Financials	18.99%	66
Technology	17.63%	42

PERFORMANCE(TR Version)

ANNUAL

1 Year	8.91%
2 Year	-15.23%
3 Year	28.06%
4 Year	23.05%
5 Year	14.01%
6 Year	5.45%
7 Year	2.65%
8 Year	41.25%
9 Year	32.60%
10 Year	-1.26%

CUMULATIVE

1 Year	8.91%
2 Year	-7.68%
3 Year	18.23%
4 Year	45.48%
5 Year	65.86%
6 Year	74.90%
7 Year	79.53%
8 Year	153.59%
9 Year	236.27%
10 Year	232.04%

CUMULATIVE ANNUALIZED

1 Year	8.91%
2 Year	-3.91%
3 Year	5.74%
4 Year	9.83%
5 Year	10.65%
6 Year	9.77%
7 Year	8.72%
8 Year	12.34%
9 Year	14.42%
10 Year	12.75%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	41.14%
2 Year	22.21%
3 Year	14.91%
4 Year	15.26%
5 Year	19.42%
6 Year	18.67%
7 Year	17.62%
8 Year	15.88%
9 Year	25.16%
10 Year	28.96%

CUMULATIVE

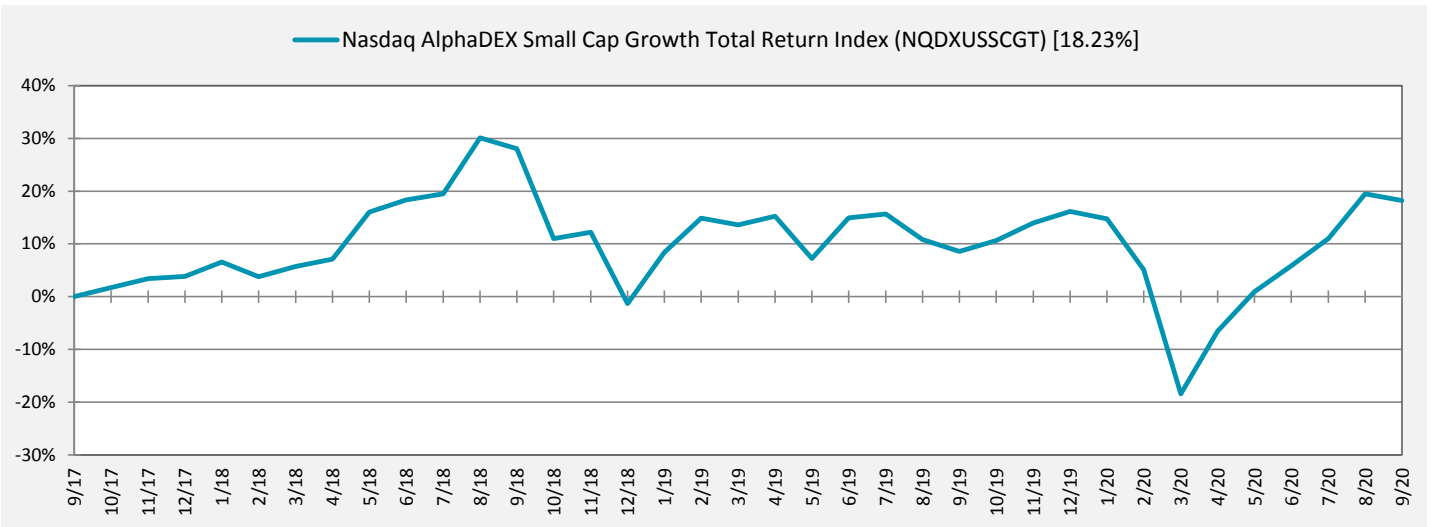
1 Year	41.14%
2 Year	33.07%
3 Year	28.34%
4 Year	25.70%
5 Year	24.55%
6 Year	23.65%
7 Year	22.86%
8 Year	22.10%
9 Year	22.45%
10 Year	23.13%

PERFORMANCE(TR Version)

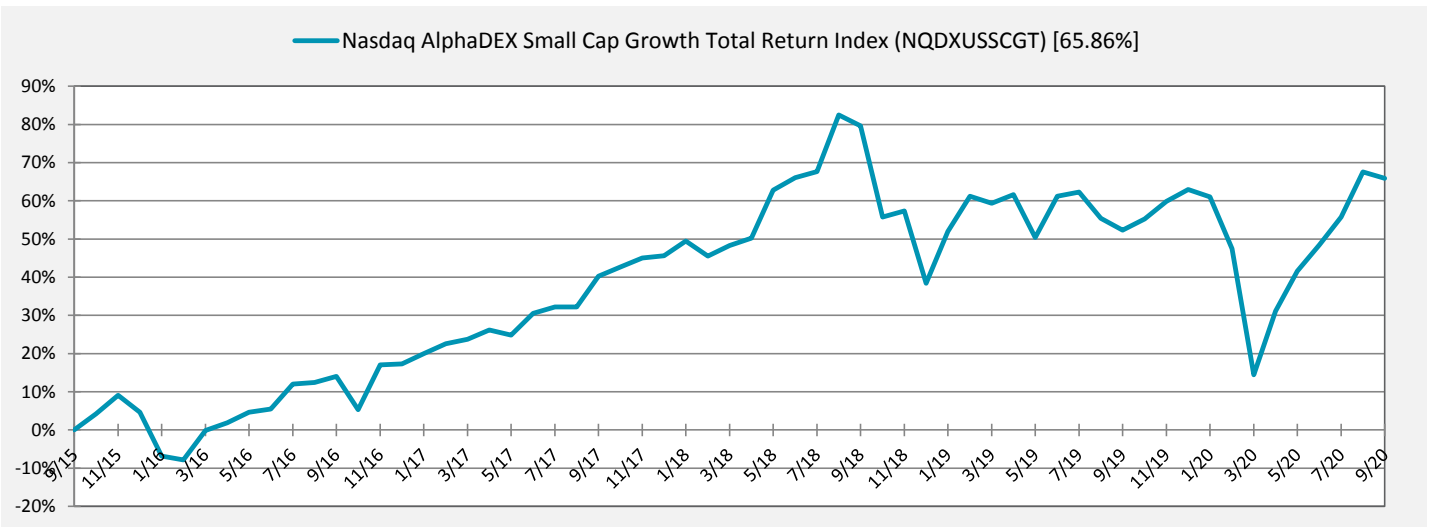
CALENDER YEAR

2020	1.79%
2019	17.69%
2018	-4.94%
2017	24.20%
2016	12.06%
2015	1.09%
2014	3.27%
2013	49.50%
2012	16.37%
2011	0.51%

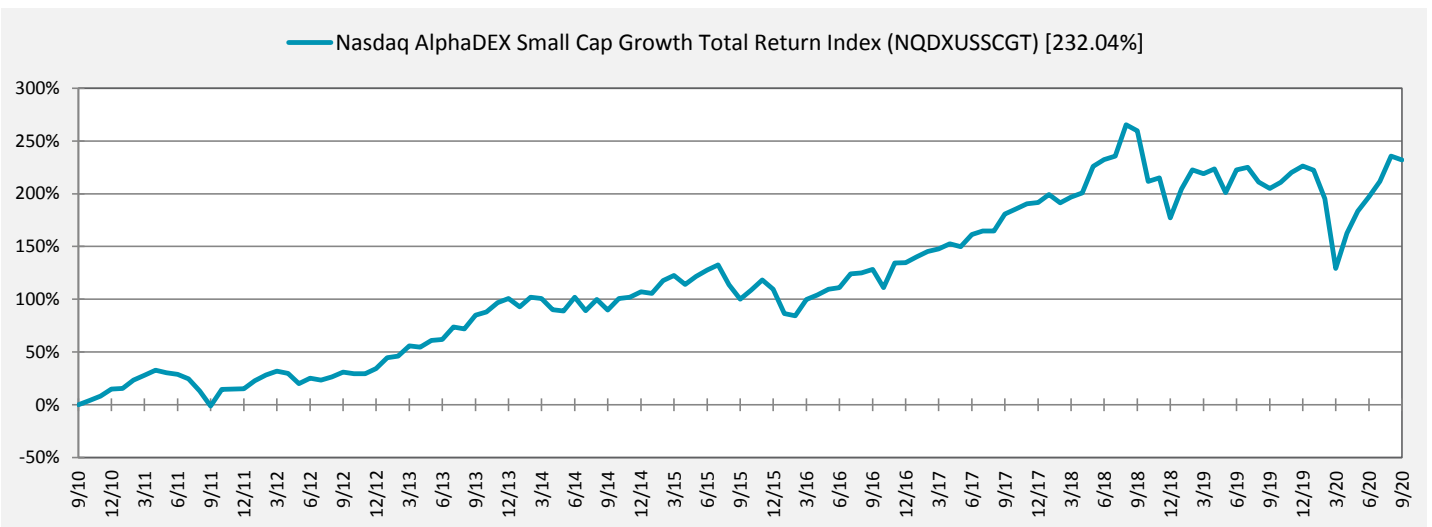
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 09/30/2020.

MONTHLY PERFORMANCE(TR Version)

Sep 2020	-1.03%
Aug 2020	7.62%
Jul 2020	4.89%
Jun 2020	4.84%
May 2020	8.03%
Apr 2020	14.56%
Mar 2020	-22.39%
Feb 2020	-8.42%
Jan 2020	-1.19%
Dec 2019	1.92%
Nov 2019	2.98%
Oct 2019	1.93%
Sep 2019	-2.03%
Aug 2019	-4.22%
Jul 2019	0.67%
Jun 2019	7.19%
May 2019	-6.95%
Apr 2019	1.43%
Mar 2019	-1.12%
Feb 2019	6.04%
Jan 2019	9.80%
Dec 2018	-12.03%
Nov 2018	1.05%
Oct 2018	-13.31%
Sep 2018	-1.57%
Aug 2018	8.88%
Jul 2018	0.96%
Jun 2018	1.99%
May 2018	8.34%
Apr 2018	1.33%
Mar 2018	1.89%
Feb 2018	-2.64%
Jan 2018	2.64%
Dec 2017	0.40%
Nov 2017	1.69%
Oct 2017	1.69%
Sep 2017	6.12%
Aug 2017	0.02%
Jul 2017	1.28%
Jun 2017	4.51%

May 2017	-1.07%
Apr 2017	1.97%
Mar 2017	0.97%
Feb 2017	2.15%
Jan 2017	2.34%
Dec 2016	0.18%
Nov 2016	11.11%
Oct 2016	-7.59%
Sep 2016	1.41%
Aug 2016	0.40%
Jul 2016	6.18%
Jun 2016	0.76%
May 2016	2.70%
Apr 2016	2.09%
Mar 2016	8.35%
Feb 2016	-1.09%
Jan 2016	-10.99%
Dec 2015	-4.04%
Nov 2015	4.67%
Oct 2015	4.18%
Sep 2015	-6.30%
Aug 2015	-8.17%
Jul 2015	2.22%
Jun 2015	2.67%
May 2015	3.54%
Apr 2015	-3.72%
Mar 2015	2.16%
Feb 2015	5.93%
Jan 2015	-0.82%
Dec 2014	2.58%
Nov 2014	0.67%
Oct 2014	5.71%
Sep 2014	-5.00%
Aug 2014	5.57%
Jul 2014	-6.23%
Jun 2014	6.96%
May 2014	-0.72%
Apr 2014	-5.27%
Mar 2014	-0.64%
Feb 2014	4.72%

Jan 2014	-3.88%
Dec 2013	1.98%
Nov 2013	4.61%
Oct 2013	1.69%
Sep 2013	7.59%
Aug 2013	-1.02%
Jul 2013	7.36%
Jun 2013	0.44%
May 2013	4.12%
Apr 2013	-0.81%
Mar 2013	6.64%
Feb 2013	1.20%
Jan 2013	7.67%
Dec 2012	3.67%
Nov 2012	0.06%
Oct 2012	-1.18%
Sep 2012	3.51%
Aug 2012	2.56%
Jul 2012	-1.45%
Jun 2012	4.14%
May 2012	-7.42%
Apr 2012	-1.48%
Mar 2012	2.75%
Feb 2012	4.33%
Jan 2012	6.56%
Dec 2011	0.37%
Nov 2011	0.24%
Oct 2011	16.09%
Sep 2011	-12.62%
Aug 2011	-9.23%
Jul 2011	-3.34%
Jun 2011	-1.24%
May 2011	-1.84%
Apr 2011	3.79%
Mar 2011	3.80%
Feb 2011	6.64%
Jan 2011	0.77%
Dec 2010	5.96%
Nov 2010	4.19%
Oct 2010	3.95%

QUARTERLY PERFORMANCE(TR Version)

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%
Q4 2011	16.81%
Q3 2011	-23.33%
Q2 2011	0.62%
Q1 2011	11.54%
Q4 2010	14.75%

All Information as of 09/30/2020.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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NASDAQ INDEX SERVICES TEAM

Toll Free Number | Calling in the U.S. +1 844 717 0708

International Callers | Non-us Callers +1 301 978 8311

IndexServices@nasdaq.com

CORPORATE HEADQUARTERS | ONE LIBERTY PLAZA 165 BROADWAY NEW YORK, NY 10006

WORLDWIDE OFFICES ARMENIA • AUSTRALIA • BELGIUM • CANADA • CHINA • DENMARK • ESTONIA • FINLAND • FRANCE • GERMANY • HONG KONG
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