

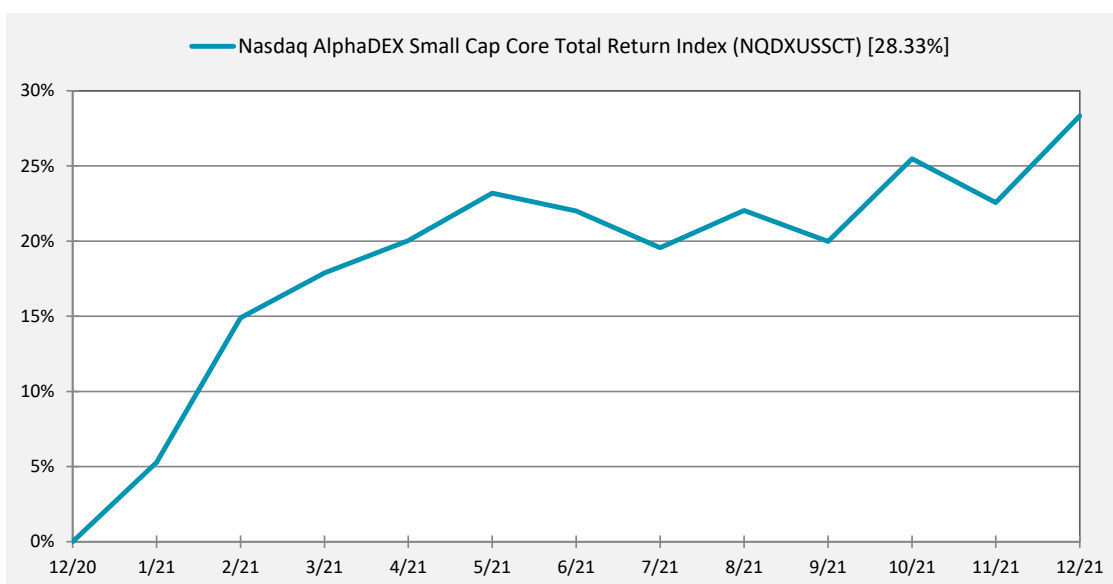


# Nasdaq AlphaDEX Small Cap Core Index

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/NQDXUSSC>

## 1-YEAR PERFORMANCE



## QUICK FACTS

**Securities:** 526  
**Currency:** USD  
**History:** 03/30/2001  
**YTD Return:** 28.33%

## INDEX TICKERS

**Price Return:** NQDXUSSC  
**Total Return:** NQDXUSSCT  
**Net Total Return:** NQDXUSSCN

## TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
CALX	CALIX INC	0.48%
COKE	COCA COLA CONSOLIDAT	0.47%
MXL	MAXLINEAR INC CMN	0.45%
WIRE	ENCORE WIRE CP	0.45%
DDS	DILLARD'S INC	0.44%
MLI	MUELLER IND INC	0.43%
SITM	SITIME CORP CMN STK	0.43%
BOOT	BOOT BARN HLDS INC.	0.41%
BCC	BOISE CASCADE L.L.C.	0.41%
TMHC	TAYLOR MORRISON HOME	0.40%

## INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	10.46%	56
Telecommunications	2.43%	12
Health Care	8.12%	53
Financials	23.08%	109
Real Estate	5.96%	42
Consumer Discretionary	17.26%	83
Consumer Staples	3.47%	19
Industrials	16.19%	89
Basic Materials	3.63%	17
Energy	5.28%	26
Utilities	4.11%	20

All Information as of 12/31/2021.

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	28.33%
2 Year	20.15%
3 Year	21.90%
4 Year	-9.75%
5 Year	15.13%
6 Year	23.82%
7 Year	-5.71%
8 Year	4.01%
9 Year	43.84%
10 Year	15.93%

### CUMULATIVE

1 Year	28.33%
2 Year	54.20%
3 Year	87.97%
4 Year	69.63%
5 Year	95.30%
6 Year	141.82%
7 Year	128.01%
8 Year	137.15%
9 Year	241.11%
10 Year	295.44%

### CUMULATIVE ANNUALIZED

1 Year	28.33%
2 Year	24.18%
3 Year	23.41%
4 Year	14.12%
5 Year	14.33%
6 Year	15.85%
7 Year	12.50%
8 Year	11.40%
9 Year	14.61%
10 Year	14.74%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	21.80%
2 Year	47.32%
3 Year	17.20%
4 Year	18.38%
5 Year	12.82%
6 Year	19.00%
7 Year	16.76%
8 Year	15.53%
9 Year	14.95%
10 Year	17.75%

### CUMULATIVE

1 Year	21.80%
2 Year	36.83%
3 Year	31.66%
4 Year	28.94%
5 Year	26.51%
6 Year	25.41%
7 Year	24.33%
8 Year	23.38%
9 Year	22.59%
10 Year	22.15%

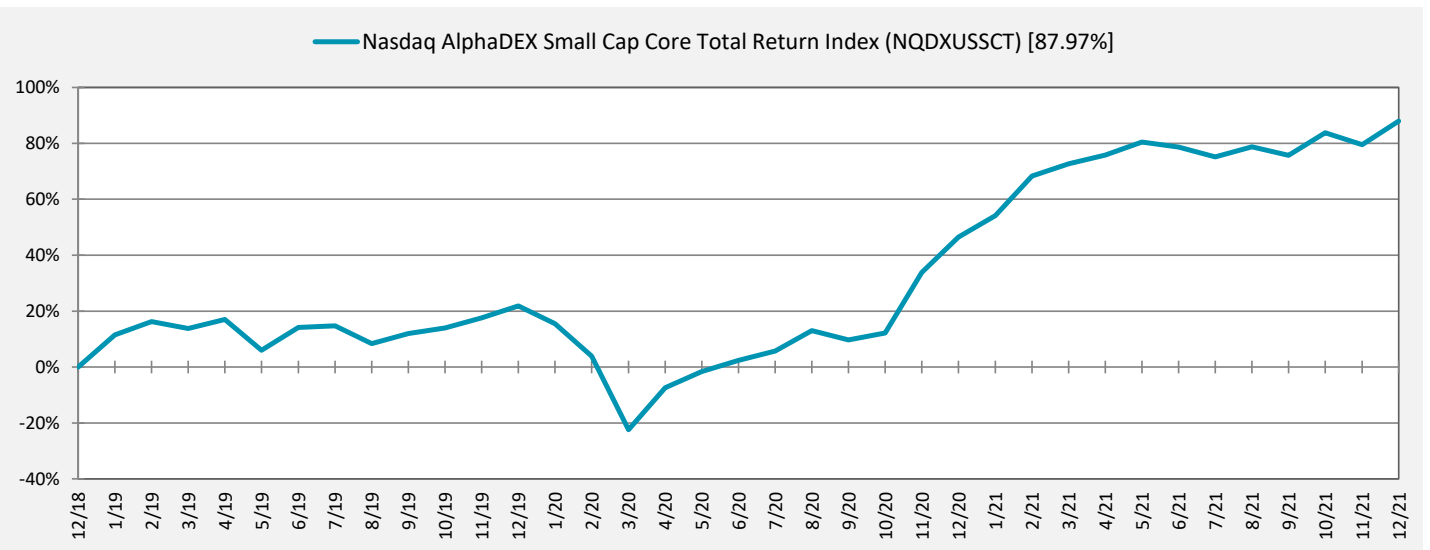
## PERFORMANCE(TR Version)

### CALENDER YEAR

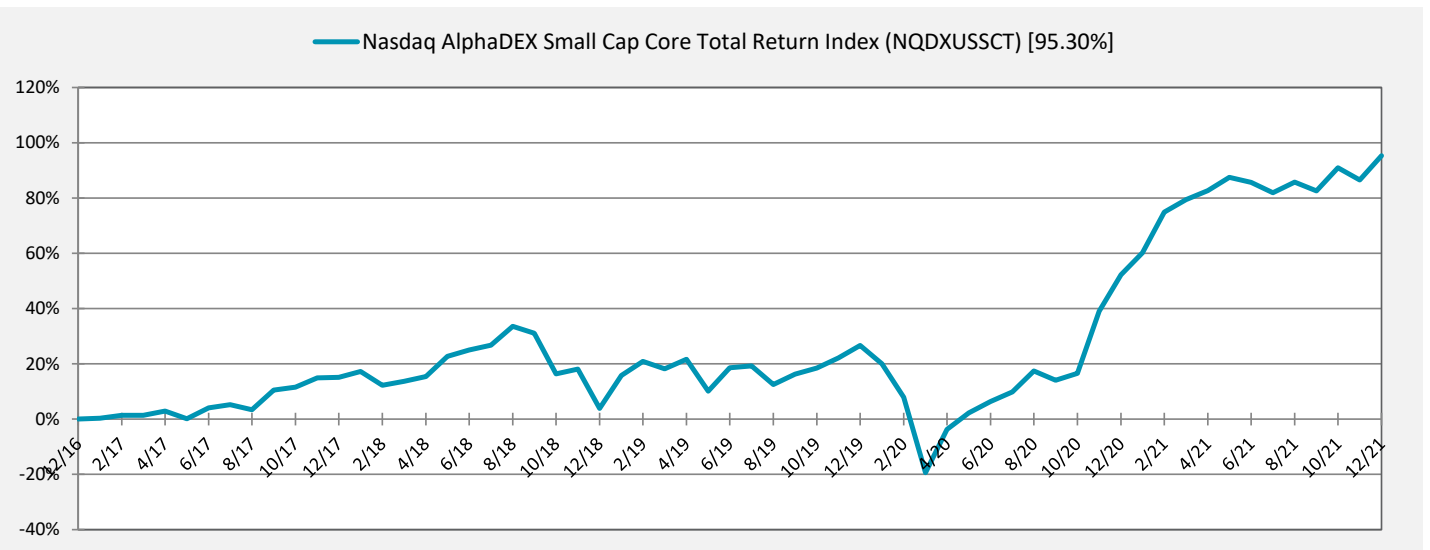
2021	28.33%
2020	20.15%
2019	21.90%
2018	-9.75%
2017	15.13%
2016	23.82%
2015	-5.71%
2014	4.01%
2013	43.84%
2012	15.93%

All Information as of 12/31/2021.

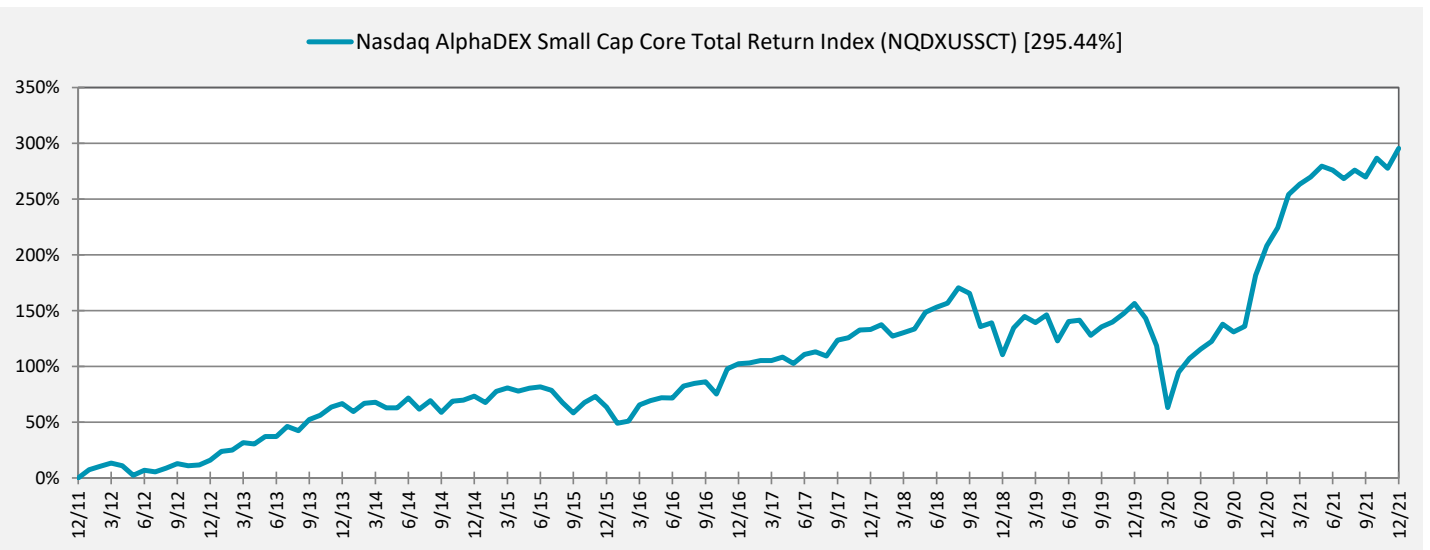
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



All Information as of 12/31/2021.

## MONTHLY PERFORMANCE(TR Version)

Dec 2021	4.71%	Aug 2018	5.36%	Apr 2015	-1.62%
Nov 2021	-2.33%	Jul 2018	1.37%	Mar 2015	1.73%
Oct 2021	4.59%	Jun 2018	1.88%	Feb 2015	6.08%
Sep 2021	-1.69%	May 2018	6.39%	Jan 2015	-3.42%
Aug 2021	2.08%	Apr 2018	1.47%	Dec 2014	2.20%
Jul 2021	-2.01%	Mar 2018	1.31%	Nov 2014	0.57%
Jun 2021	-0.96%	Feb 2018	-4.28%	Oct 2014	6.18%
May 2021	2.63%	Jan 2018	1.82%	Sep 2014	-6.18%
Apr 2021	1.83%	Dec 2017	0.20%	Aug 2014	4.84%
Mar 2021	2.60%	Nov 2017	3.05%	Jul 2014	-5.85%
Feb 2021	9.14%	Oct 2017	0.95%	Jun 2014	5.37%
Jan 2021	5.27%	Sep 2017	6.82%	May 2014	0.06%
Dec 2020	9.43%	Aug 2017	-1.73%	Apr 2014	-2.97%
Nov 2020	19.29%	Jul 2017	1.16%	Mar 2014	0.48%
Oct 2020	2.25%	Jun 2017	3.94%	Feb 2014	4.71%
Sep 2020	-2.91%	May 2017	-2.73%	Jan 2014	-4.38%
Aug 2020	6.95%	Apr 2017	1.48%	Dec 2013	1.97%
Jul 2020	3.24%	Mar 2017	0.01%	Nov 2013	4.78%
Jun 2020	4.03%	Feb 2017	1.07%	Oct 2013	2.47%
May 2020	6.25%	Jan 2017	0.31%	Sep 2013	6.94%
Apr 2020	19.39%	Dec 2016	2.38%	Aug 2013	-2.60%
Mar 2020	-25.32%	Nov 2016	12.89%	Jul 2013	6.69%
Feb 2020	-10.09%	Oct 2016	-5.94%	Jun 2013	0.00%
Jan 2020	-5.23%	Sep 2016	0.76%	May 2013	5.10%
Dec 2019	3.68%	Aug 2016	1.30%	Apr 2013	-0.90%
Nov 2019	3.14%	Jul 2016	6.33%	Mar 2013	5.37%
Oct 2019	1.85%	Jun 2016	-0.13%	Feb 2013	0.89%
Sep 2019	3.34%	May 2016	1.45%	Jan 2013	6.78%
Aug 2019	-5.63%	Apr 2016	2.36%	Dec 2012	3.76%
Jul 2019	0.56%	Mar 2016	9.62%	Nov 2012	0.67%
Jun 2019	7.73%	Feb 2016	1.21%	Oct 2012	-1.72%
May 2019	-9.49%	Jan 2016	-8.80%	Sep 2012	3.72%
Apr 2019	2.88%	Dec 2015	-5.58%	Aug 2012	3.34%
Mar 2019	-2.16%	Nov 2015	3.33%	Jul 2012	-1.34%
Feb 2019	4.32%	Oct 2015	5.83%	Jun 2012	4.29%
Jan 2019	11.48%	Sep 2015	-5.52%	May 2012	-7.65%
Dec 2018	-11.98%	Aug 2015	-6.18%	Apr 2012	-2.17%
Nov 2018	1.43%	Jul 2015	-1.70%	Mar 2012	2.53%
Oct 2018	-11.23%	Jun 2015	0.67%	Feb 2012	2.84%
Sep 2018	-1.83%	May 2015	1.54%	Jan 2012	7.48%

## QUARTERLY PERFORMANCE(TR Version)

Q4 2021	6.97%
Q3 2021	-1.67%
Q2 2021	3.50%
Q1 2021	17.88%
Q4 2020	33.48%
Q3 2020	7.19%
Q2 2020	31.96%
Q1 2020	-36.36%
Q4 2019	8.91%
Q3 2019	-1.93%
Q2 2019	0.31%
Q1 2019	13.78%
Q4 2018	-20.74%
Q3 2018	4.85%
Q2 2018	9.98%
Q1 2018	-1.26%
Q4 2017	4.22%
Q3 2017	6.18%
Q2 2017	2.61%
Q1 2017	1.39%
Q4 2016	8.71%
Q3 2016	8.53%
Q2 2016	3.71%
Q1 2016	1.19%
Q4 2015	3.25%
Q3 2015	-12.87%
Q2 2015	0.57%
Q1 2015	4.22%
Q4 2014	9.13%
Q3 2014	-7.40%
Q2 2014	2.30%
Q1 2014	0.61%
Q4 2013	9.48%
Q3 2013	11.12%
Q2 2013	4.15%
Q1 2013	13.51%
Q4 2012	2.66%
Q3 2012	5.76%
Q2 2012	-5.78%
Q1 2012	13.33%

All Information as of 12/31/2021.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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