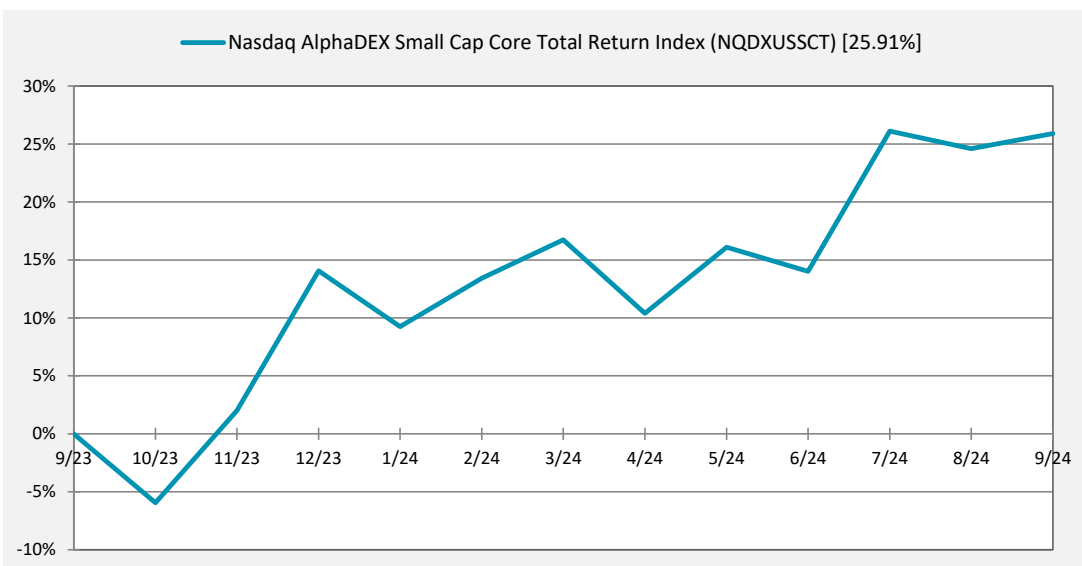


Nasdaq AlphaDEX Small Cap Core Index

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: 525
Currency: USD
History: 03/30/2001
YTD Return: 10.39%

INDEX TICKERS

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

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
ADMA	ADMA BIOLOGICS CMN	0.52%
ZETA	ZETA GLOBAL HOLDINGS	0.49%
SMMT	SUMMIT THERAPEUT CMN	0.49%
POWL	POWELL INDS INC	0.45%
ALHC	ALIGNMENT HEALTH CS	0.44%
CRS	CARPENTER TECH	0.42%
IESC	IES HOLDINGS CMN	0.41%
BWIN	THE BALDWIN INS CM A	0.41%
HWKN	HAWKINS INC	0.40%
PRG	PROG HOLDINGS INC.	0.40%

All Information as of 09/30/2024.

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	7.84%	50
Telecommunications	2.22%	11
Health Care	12.49%	60
Financials	21.22%	107
Real Estate	6.95%	46
Consumer Discretionary	17.16%	89
Consumer Staples	3.68%	19
Industrials	18.21%	93
Basic Materials	2.94%	15
Energy	4.83%	25
Utilities	2.47%	10

PERFORMANCE(TR Version)

ANNUAL

1 Year	25.91%
2 Year	13.36%
3 Year	-19.20%
4 Year	60.13%
5 Year	-1.96%
6 Year	-11.29%
7 Year	18.68%
8 Year	20.09%
9 Year	17.59%
10 Year	-0.34%

CUMULATIVE

1 Year	25.91%
2 Year	42.73%
3 Year	15.32%
4 Year	84.67%
5 Year	81.05%
6 Year	60.62%
7 Year	90.61%
8 Year	128.90%
9 Year	169.17%
10 Year	168.27%

CUMULATIVE ANNUALIZED

1 Year	25.91%
2 Year	19.47%
3 Year	4.87%
4 Year	16.57%
5 Year	12.61%
6 Year	8.22%
7 Year	9.65%
8 Year	10.91%
9 Year	11.63%
10 Year	10.37%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	20.50%
2 Year	21.97%
3 Year	24.53%
4 Year	23.30%
5 Year	45.93%
6 Year	20.94%
7 Year	13.51%
8 Year	14.50%
9 Year	19.38%
10 Year	16.59%

CUMULATIVE

1 Year	20.50%
2 Year	21.23%
3 Year	22.40%
4 Year	22.65%
5 Year	28.86%
6 Year	27.70%
7 Year	26.15%
8 Year	24.99%
9 Year	24.42%
10 Year	23.73%

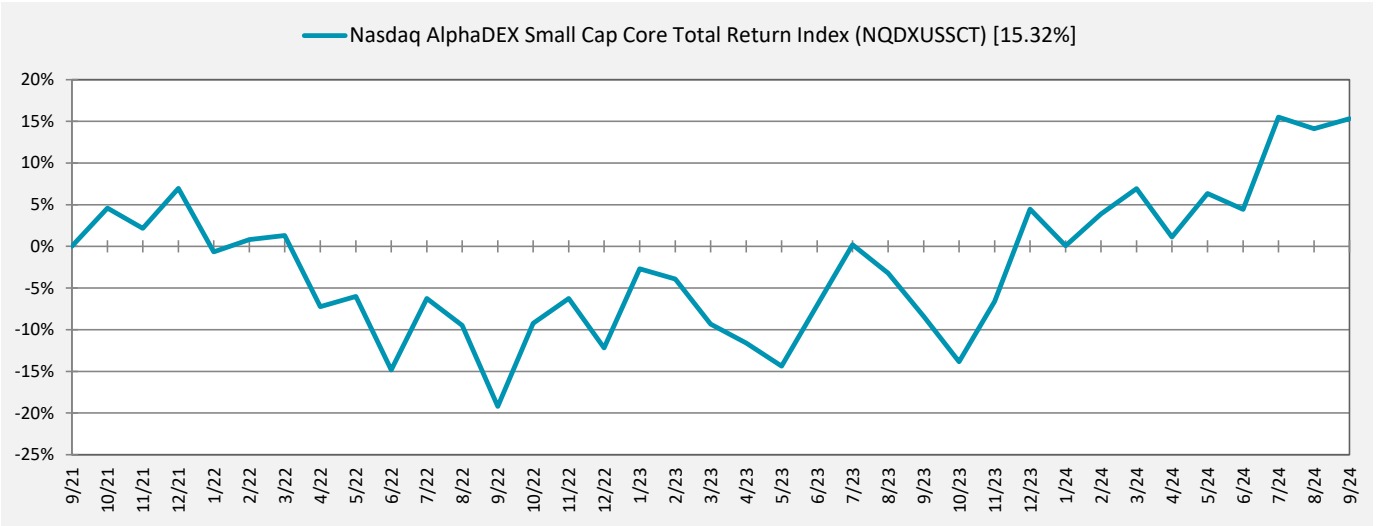
PERFORMANCE(TR Version)

CALENDER YEAR

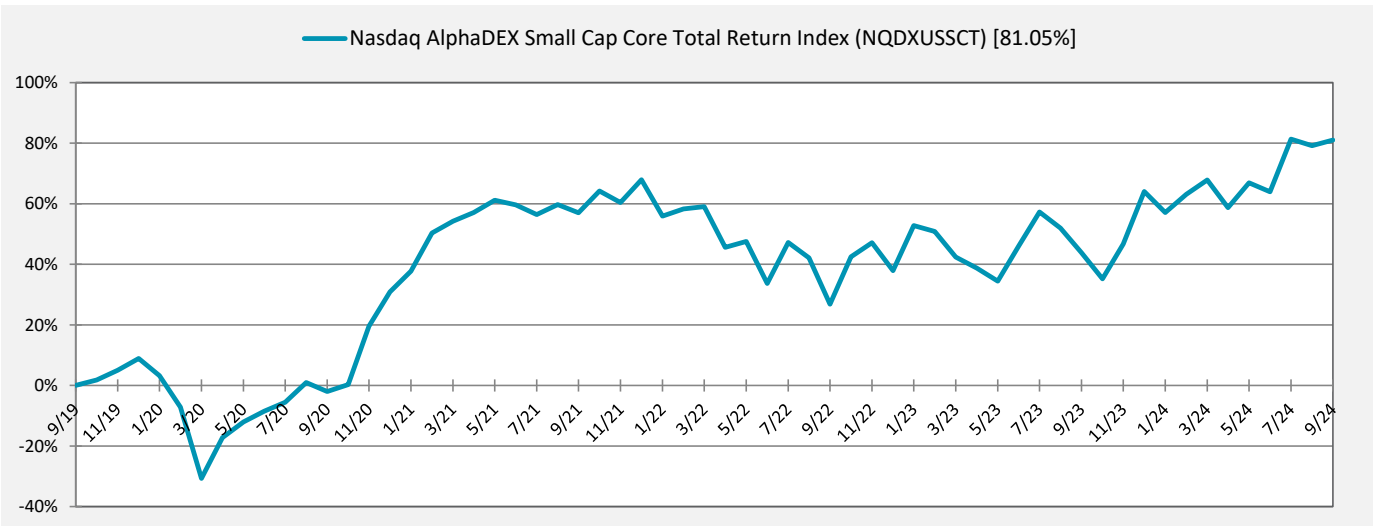
2024	10.39%
2023	18.95%
2022	-17.90%
2021	28.33%
2020	20.15%
2019	21.90%
2018	-9.75%
2017	15.13%
2016	23.82%
2015	-5.71%

All Information as of 09/30/2024.

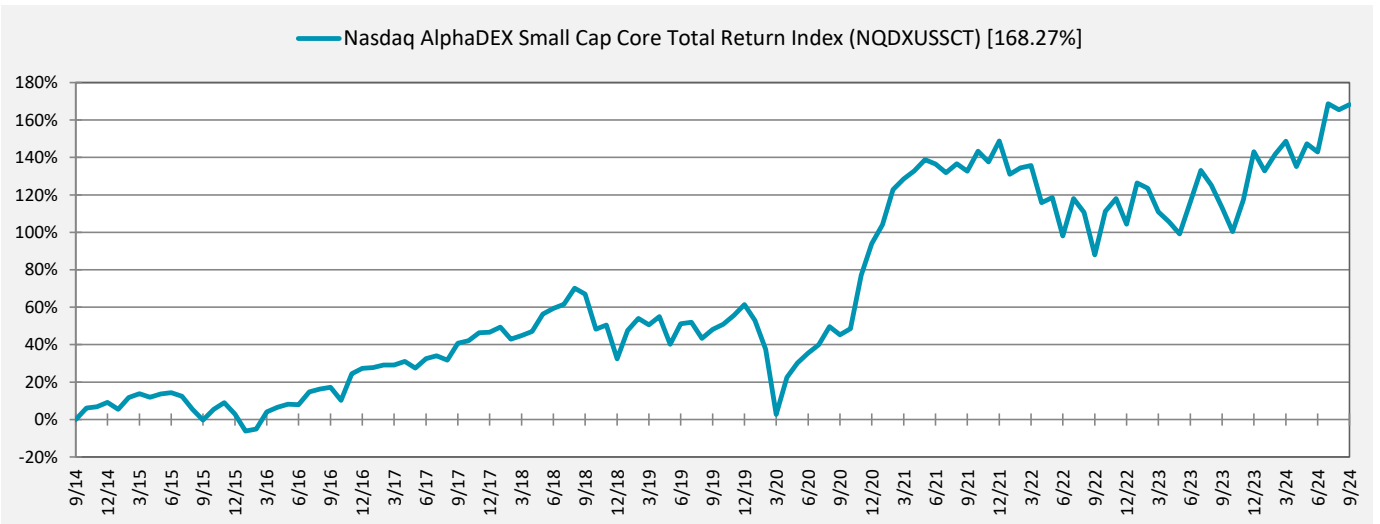
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 09/30/2024.

MONTHLY PERFORMANCE(TR Version)

Sep 2024	1.05%	May 2021	2.63%	Jan 2018	1.82%
Aug 2024	-1.20%	Apr 2021	1.83%	Dec 2017	0.20%
Jul 2024	10.60%	Mar 2021	2.60%	Nov 2017	3.05%
Jun 2024	-1.78%	Feb 2021	9.14%	Oct 2017	0.95%
May 2024	5.17%	Jan 2021	5.27%	Sep 2017	6.82%
Apr 2024	-5.43%	Dec 2020	9.43%	Aug 2017	-1.73%
Mar 2024	2.92%	Nov 2020	19.29%	Jul 2017	1.16%
Feb 2024	3.82%	Oct 2020	2.25%	Jun 2017	3.94%
Jan 2024	-4.21%	Sep 2020	-2.91%	May 2017	-2.73%
Dec 2023	11.83%	Aug 2020	6.95%	Apr 2017	1.48%
Nov 2023	8.44%	Jul 2020	3.24%	Mar 2017	0.01%
Oct 2023	-5.95%	Jun 2020	4.03%	Feb 2017	1.07%
Sep 2023	-5.35%	May 2020	6.25%	Jan 2017	0.31%
Aug 2023	-3.42%	Apr 2020	19.39%	Dec 2016	2.38%
Jul 2023	7.80%	Mar 2020	-25.32%	Nov 2016	12.89%
Jun 2023	8.57%	Feb 2020	-10.09%	Oct 2016	-5.94%
May 2023	-3.15%	Jan 2020	-5.23%	Sep 2016	0.76%
Apr 2023	-2.51%	Dec 2019	3.68%	Aug 2016	1.30%
Mar 2023	-5.63%	Nov 2019	3.14%	Jul 2016	6.33%
Feb 2023	-1.27%	Oct 2019	1.85%	Jun 2016	-0.13%
Jan 2023	10.82%	Sep 2019	3.34%	May 2016	1.45%
Dec 2022	-6.31%	Aug 2019	-5.63%	Apr 2016	2.36%
Nov 2022	3.28%	Jul 2019	0.56%	Mar 2016	9.62%
Oct 2022	12.33%	Jun 2019	7.73%	Feb 2016	1.21%
Sep 2022	-10.75%	May 2019	-9.49%	Jan 2016	-8.80%
Aug 2022	-3.44%	Apr 2019	2.88%	Dec 2015	-5.58%
Jul 2022	10.09%	Mar 2019	-2.16%	Nov 2015	3.33%
Jun 2022	-9.39%	Feb 2019	4.32%	Oct 2015	5.83%
May 2022	1.30%	Jan 2019	11.48%	Sep 2015	-5.52%
Apr 2022	-8.42%	Dec 2018	-11.98%	Aug 2015	-6.18%
Mar 2022	0.49%	Nov 2018	1.43%	Jul 2015	-1.70%
Feb 2022	1.49%	Oct 2018	-11.23%	Jun 2015	0.67%
Jan 2022	-7.14%	Sep 2018	-1.83%	May 2015	1.54%
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%

All Information as of 09/30/2024.

QUARTERLY PERFORMANCE(TR Version)

Q3 2024	10.43%
Q2 2024	-2.32%
Q1 2024	2.34%
Q4 2023	14.06%
Q3 2023	-1.46%
Q2 2023	2.51%
Q1 2023	3.25%
Q4 2022	8.70%
Q3 2022	-5.12%
Q2 2022	-15.94%
Q1 2022	-5.29%
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%

All Information as of 09/30/2024.

All Information as of 09/30/2024.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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