

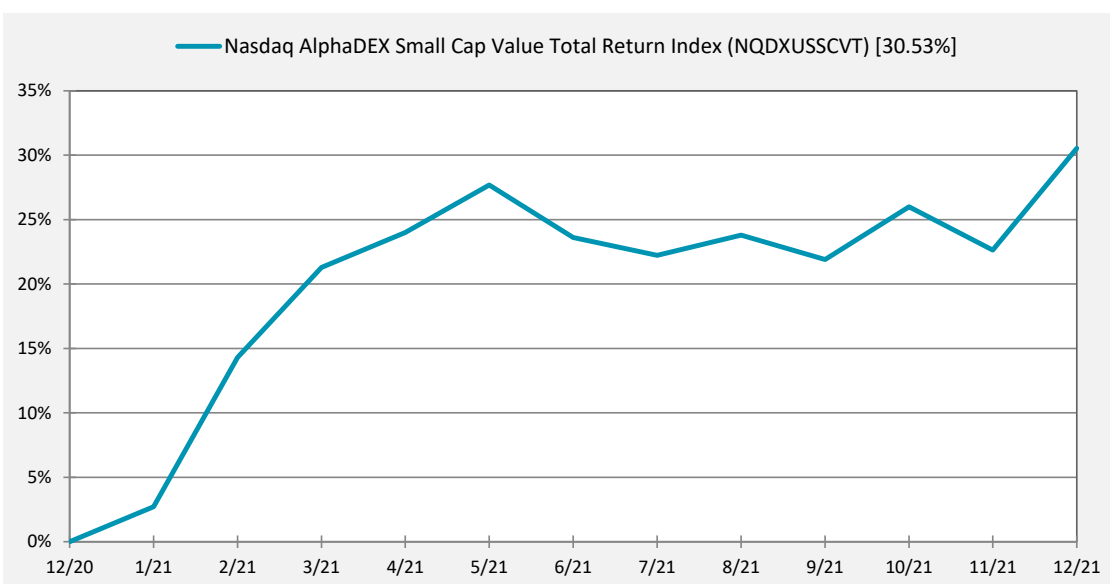


Nasdaq AlphaDEX Small Cap Value Index

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/NQDXUSSCV>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 262
Currency: USD
History: 03/30/2001
YTD Return: 30.53%

INDEX TICKERS

Price Return: NQDXUSSCV
Total Return: NQDXUSSCVT
Net Total Return: NQDXUSSCVN

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
WIRE	ENCORE WIRE CP	0.91%
BCC	BOISE CASCADE L.L.C.	0.83%
TMHC	TAYLOR MORRISON HOME	0.82%
CCS	CENTURY COMMUNITIES	0.80%
TPH	TRI POINTE GROUP IN	0.80%
AEL	AMER EQ INV LIFE HLD	0.79%
OAS	OASIS PETROLEUM INC.	0.76%
ECPG	ENCORE CAPITAL GRP	0.76%
STC	STEWART INFO SVC	0.76%
MTH	MERITAGE HOMES CORP	0.76%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	5.15%	13
Telecommunications	2.22%	5
Health Care	2.55%	9
Financials	29.29%	75
Real Estate	5.45%	16
Consumer Discretionary	18.77%	42
Consumer Staples	4.29%	11
Industrials	16.97%	53
Basic Materials	5.66%	12
Energy	4.76%	12
Utilities	4.89%	14

All Information as of 12/31/2021.

PERFORMANCE(TR Version)

ANNUAL

1 Year	30.53%
2 Year	10.92%
3 Year	25.85%
4 Year	-13.98%
5 Year	7.98%
6 Year	34.30%
7 Year	-11.61%
8 Year	4.71%
9 Year	39.74%
10 Year	15.91%

CUMULATIVE

1 Year	30.53%
2 Year	44.79%
3 Year	82.22%
4 Year	56.75%
5 Year	69.25%
6 Year	127.30%
7 Year	100.92%
8 Year	110.38%
9 Year	193.98%
10 Year	240.76%

CUMULATIVE ANNUALIZED

1 Year	30.53%
2 Year	20.33%
3 Year	22.14%
4 Year	11.89%
5 Year	11.10%
6 Year	14.67%
7 Year	10.48%
8 Year	9.74%
9 Year	12.73%
10 Year	13.04%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	21.16%
2 Year	54.81%
3 Year	19.75%
4 Year	17.17%
5 Year	13.11%
6 Year	20.14%
7 Year	17.25%
8 Year	13.85%
9 Year	14.00%
10 Year	18.41%

CUMULATIVE

1 Year	21.16%
2 Year	41.54%
3 Year	35.77%
4 Year	32.17%
5 Year	29.37%
6 Year	28.04%
7 Year	26.73%
8 Year	25.44%
9 Year	24.41%
10 Year	23.89%

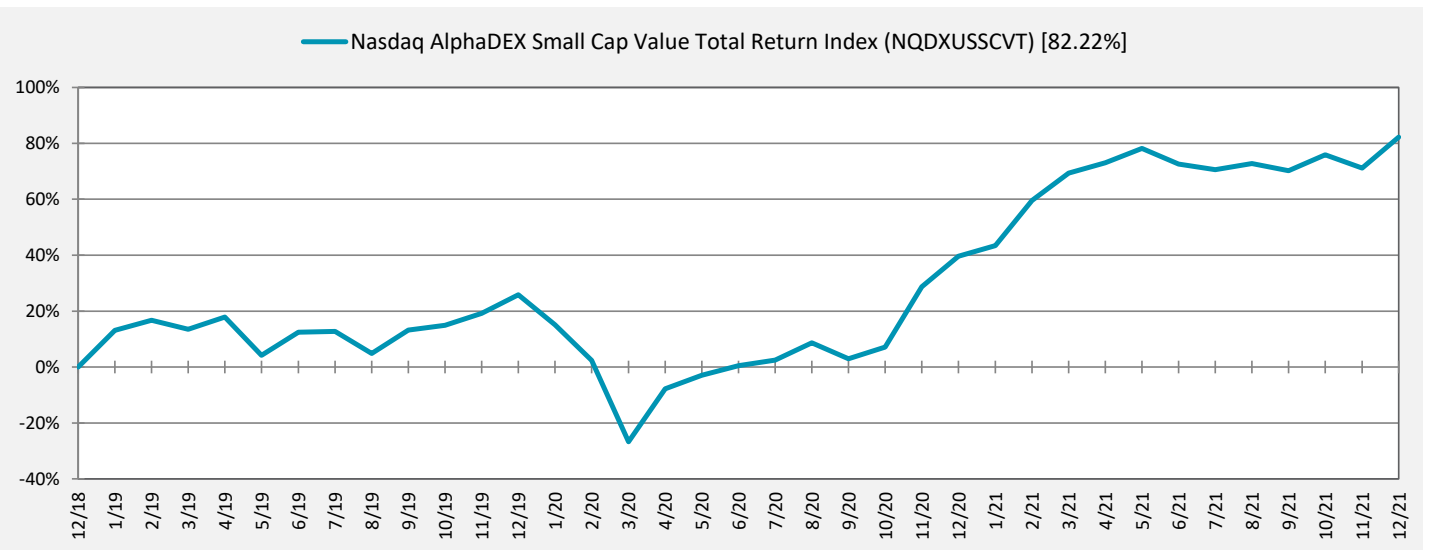
PERFORMANCE(TR Version)

CALENDER YEAR

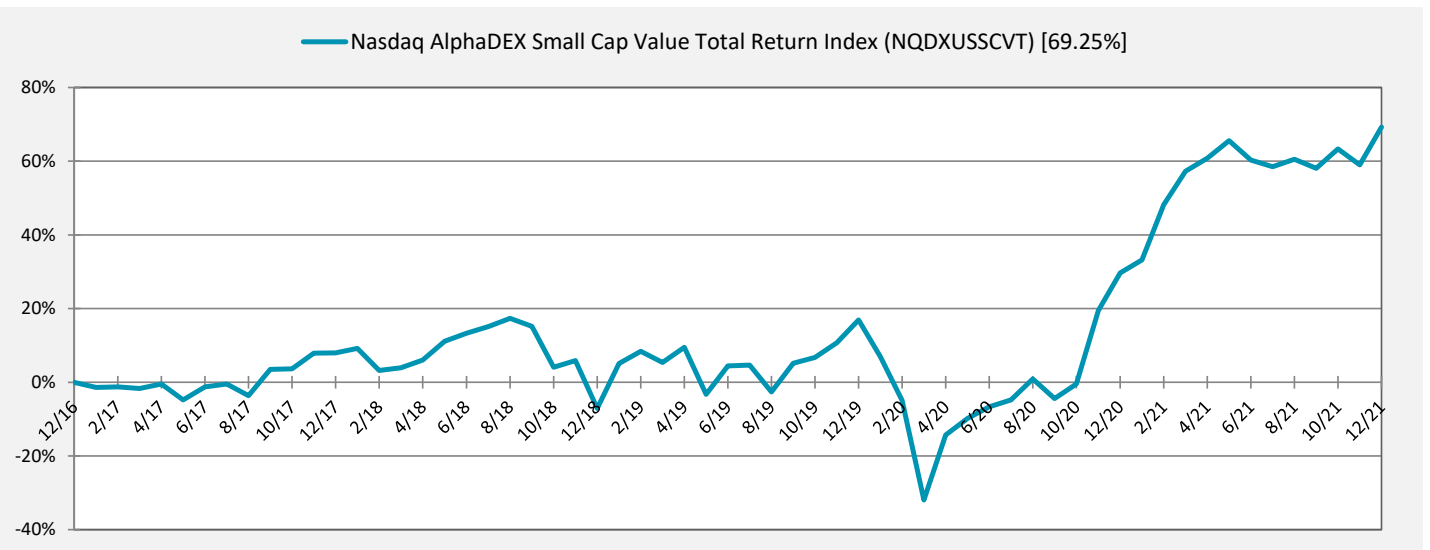
2021	30.53%
2020	10.92%
2019	25.85%
2018	-13.98%
2017	7.98%
2016	34.30%
2015	-11.61%
2014	4.71%
2013	39.74%
2012	15.91%

All Information as of 12/31/2021.

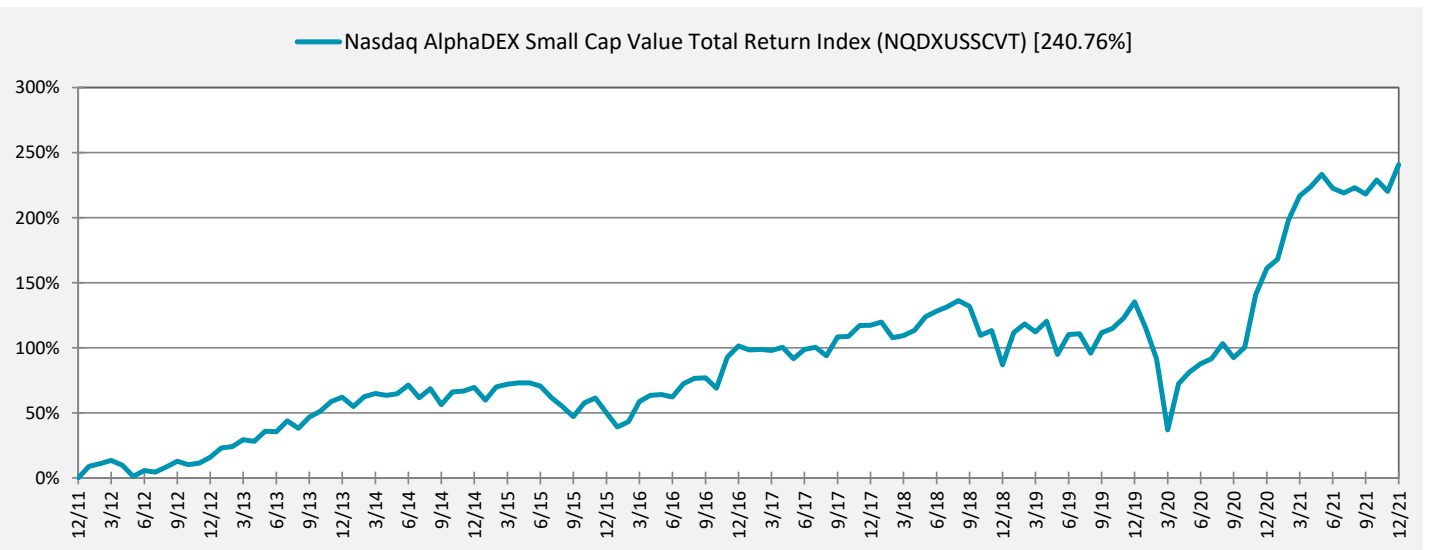
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 12/31/2021.

MONTHLY PERFORMANCE(TR Version)

Dec 2021	6.44%	Aug 2018	1.98%	Apr 2015	0.54%
Nov 2021	-2.66%	Jul 2018	1.54%	Mar 2015	1.19%
Oct 2021	3.35%	Jun 2018	1.96%	Feb 2015	6.46%
Sep 2021	-1.52%	May 2018	4.82%	Jan 2015	-5.80%
Aug 2021	1.28%	Apr 2018	1.99%	Dec 2014	1.77%
Jul 2021	-1.13%	Mar 2018	0.72%	Nov 2014	0.36%
Jun 2021	-3.18%	Feb 2018	-5.46%	Oct 2014	6.22%
May 2021	2.97%	Jan 2018	1.11%	Sep 2014	-7.20%
Apr 2021	2.23%	Dec 2017	0.09%	Aug 2014	4.23%
Mar 2021	6.11%	Nov 2017	4.08%	Jul 2014	-5.67%
Feb 2021	11.29%	Oct 2017	0.15%	Jun 2014	4.01%
Jan 2021	2.71%	Sep 2017	7.44%	May 2014	0.74%
Dec 2020	8.47%	Aug 2017	-3.24%	Apr 2014	-0.87%
Nov 2020	20.08%	Jul 2017	0.83%	Mar 2014	1.49%
Oct 2020	4.13%	Jun 2017	3.72%	Feb 2014	5.00%
Sep 2020	-5.27%	May 2017	-4.33%	Jan 2014	-4.43%
Aug 2020	6.03%	Apr 2017	1.25%	Dec 2013	1.99%
Jul 2020	2.01%	Mar 2017	-0.49%	Nov 2013	5.02%
Jun 2020	3.50%	Feb 2017	0.19%	Oct 2013	3.11%
May 2020	5.23%	Jan 2017	-1.43%	Sep 2013	6.15%
Apr 2020	25.89%	Dec 2016	4.44%	Aug 2013	-3.91%
Mar 2020	-28.41%	Nov 2016	14.12%	Jul 2013	6.13%
Feb 2020	-11.11%	Oct 2016	-4.55%	Jun 2013	-0.31%
Jan 2020	-8.52%	Sep 2016	0.24%	May 2013	6.13%
Dec 2019	5.62%	Aug 2016	2.40%	Apr 2013	-0.98%
Nov 2019	3.67%	Jul 2016	6.31%	Mar 2013	4.23%
Oct 2019	1.54%	Jun 2016	-1.11%	Feb 2013	0.82%
Sep 2019	8.01%	May 2016	0.34%	Jan 2013	6.18%
Aug 2019	-7.01%	Apr 2016	2.90%	Dec 2012	3.99%
Jul 2019	0.26%	Mar 2016	10.80%	Nov 2012	1.18%
Jun 2019	7.91%	Feb 2016	3.02%	Oct 2012	-2.35%
May 2019	-11.64%	Jan 2016	-7.17%	Sep 2012	4.05%
Apr 2019	3.89%	Dec 2015	-7.08%	Aug 2012	3.74%
Mar 2019	-2.79%	Nov 2015	2.23%	Jul 2012	-1.18%
Feb 2019	3.18%	Oct 2015	7.29%	Jun 2012	4.58%
Jan 2019	13.14%	Sep 2015	-5.08%	May 2012	-7.97%
Dec 2018	-12.28%	Aug 2015	-4.17%	Apr 2012	-3.10%
Nov 2018	1.76%	Jul 2015	-5.26%	Mar 2012	2.23%
Oct 2018	-9.65%	Jun 2015	-1.37%	Feb 2012	1.89%
Sep 2018	-1.86%	May 2015	0.01%	Jan 2012	8.89%

QUARTERLY PERFORMANCE(TR Version)

Q4 2021	7.08%
Q3 2021	-1.39%
Q2 2021	1.92%
Q1 2021	21.29%
Q4 2020	35.63%
Q3 2020	2.47%
Q2 2020	37.10%
Q1 2020	-41.78%
Q4 2019	11.17%
Q3 2019	0.70%
Q2 2019	-0.93%
Q1 2019	13.47%
Q4 2018	-19.35%
Q3 2018	1.62%
Q2 2018	9.00%
Q1 2018	-3.72%
Q4 2017	4.33%
Q3 2017	4.82%
Q2 2017	0.47%
Q1 2017	-1.73%
Q4 2016	13.77%
Q3 2016	9.12%
Q2 2016	2.10%
Q1 2016	5.95%
Q4 2015	1.91%
Q3 2015	-13.82%
Q2 2015	-0.83%
Q1 2015	1.48%
Q4 2014	8.49%
Q3 2014	-8.76%
Q2 2014	3.87%
Q1 2014	1.85%
Q4 2013	10.43%
Q3 2013	8.25%
Q2 2013	4.76%
Q1 2013	11.57%
Q4 2012	2.75%
Q3 2012	6.66%
Q2 2012	-6.74%
Q1 2012	13.41%

All Information as of 12/31/2021.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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