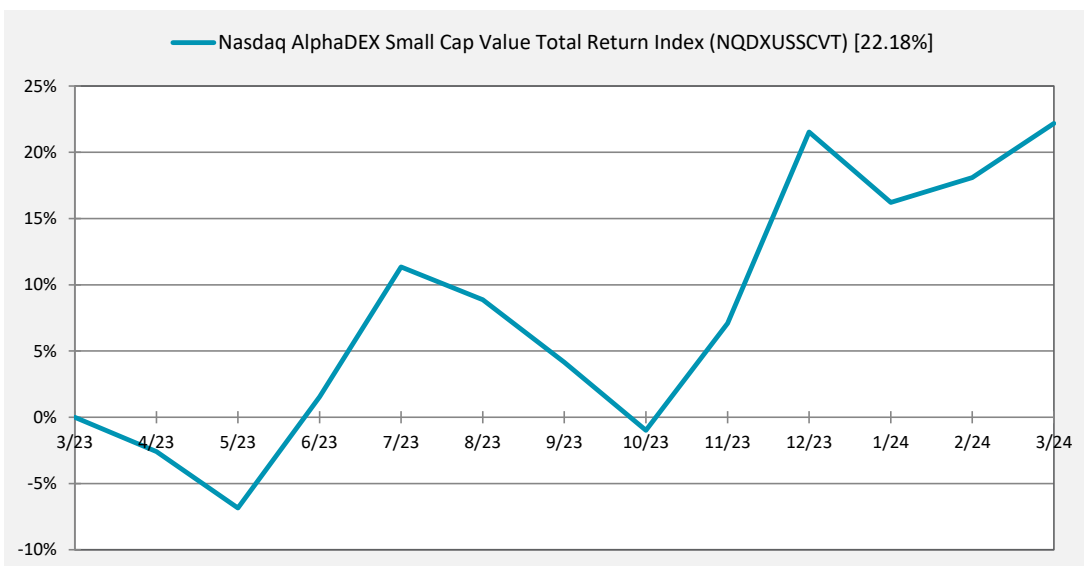


Nasdaq AlphaDEX Small Cap Value Index

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: 261
Currency: USD
History: 03/30/2001
YTD Return: 0.53%

INDEX TICKERS

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

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
SPHR	SPHERE ENTERTAINMENT	0.93%
DNOW	DNOW INC.	0.87%
JXN	JACKSON FIN CM WI	0.83%
WIRE	ENCORE WIRE CP	0.79%
URBN	URBAN OUTFITTERS INC	0.78%
GPOR	GULFPORT ENERGY CORP	0.77%
CNX	CNX RESOURCES CP	0.76%
WKC	WORLD KINECT CORPORA	0.75%
LBRT	LIBERTY ENERGY INC.	0.74%
HIW	HIGHWOODS PRPTY INC	0.74%

All Information as of 03/28/2024.

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	3.95%	14
Telecommunications	0.61%	1
Health Care	2.89%	11
Financials	28.07%	84
Real Estate	6.91%	18
Consumer Discretionary	18.58%	43
Consumer Staples	7.13%	16
Industrials	14.56%	39
Basic Materials	4.14%	13
Energy	10.16%	16
Utilities	3.01%	6

PERFORMANCE(TR Version)

ANNUAL

1 Year	22.18%
2 Year	-8.57%
3 Year	3.96%
4 Year	131.11%
5 Year	-35.43%
6 Year	1.38%
7 Year	5.79%
8 Year	24.57%
9 Year	-7.71%
10 Year	4.33%

CUMULATIVE

1 Year	22.18%
2 Year	11.71%
3 Year	16.13%
4 Year	168.38%
5 Year	73.28%
6 Year	75.67%
7 Year	85.84%
8 Year	131.49%
9 Year	113.64%
10 Year	122.89%

CUMULATIVE ANNUALIZED

1 Year	22.18%
2 Year	5.69%
3 Year	5.11%
4 Year	27.99%
5 Year	11.62%
6 Year	9.85%
7 Year	9.26%
8 Year	11.06%
9 Year	8.80%
10 Year	8.35%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	21.48%
2 Year	26.99%
3 Year	19.27%
4 Year	45.13%
5 Year	37.83%
6 Year	17.06%
7 Year	14.18%
8 Year	17.32%
9 Year	19.92%
10 Year	14.35%

CUMULATIVE

1 Year	21.48%
2 Year	24.39%
3 Year	22.79%
4 Year	30.06%
5 Year	31.80%
6 Year	29.86%
7 Year	28.16%
8 Year	27.04%
9 Year	26.32%
10 Year	25.35%

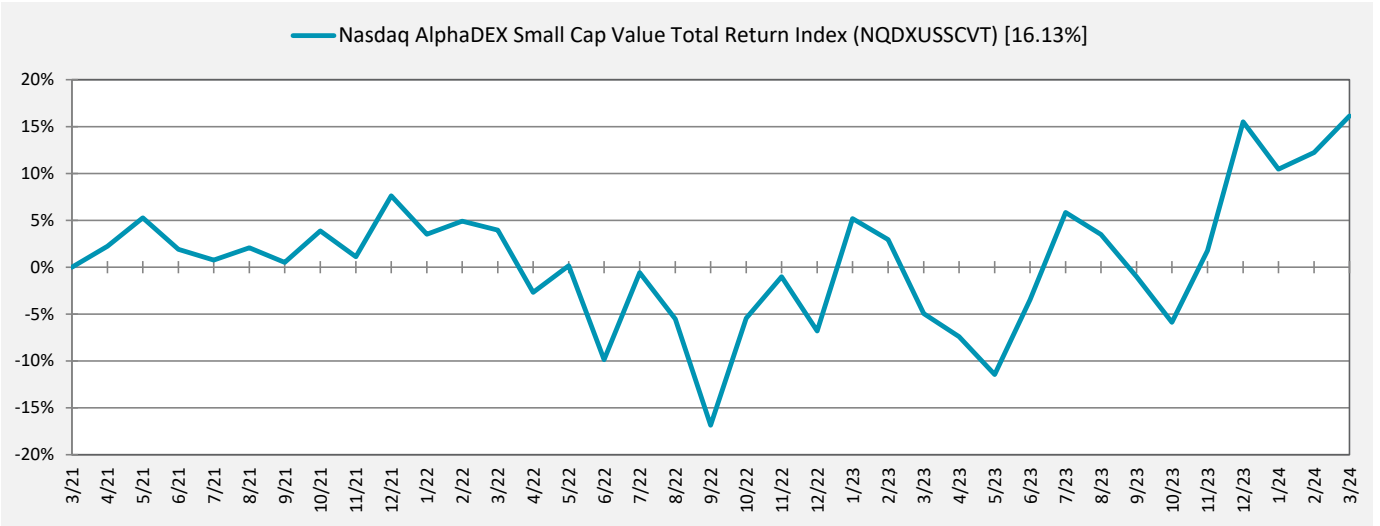
PERFORMANCE(TR Version)

CALENDER YEAR

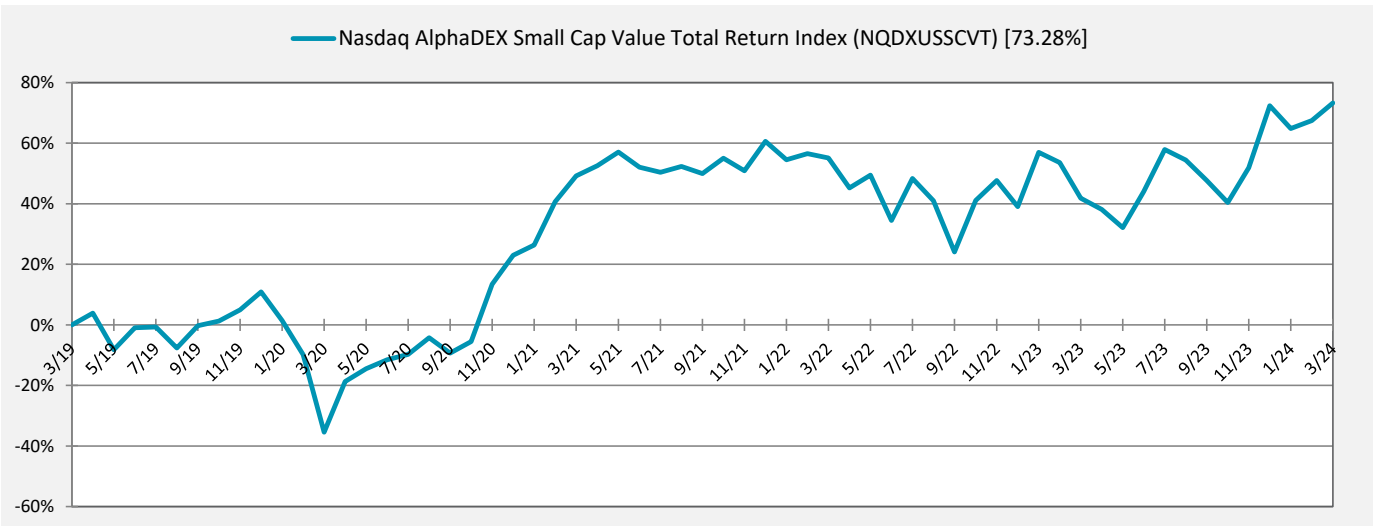
2024	0.53%
2023	23.96%
2022	-13.41%
2021	30.53%
2020	10.92%
2019	25.85%
2018	-13.98%
2017	7.98%
2016	34.30%
2015	-11.61%

All Information as of 03/28/2024.

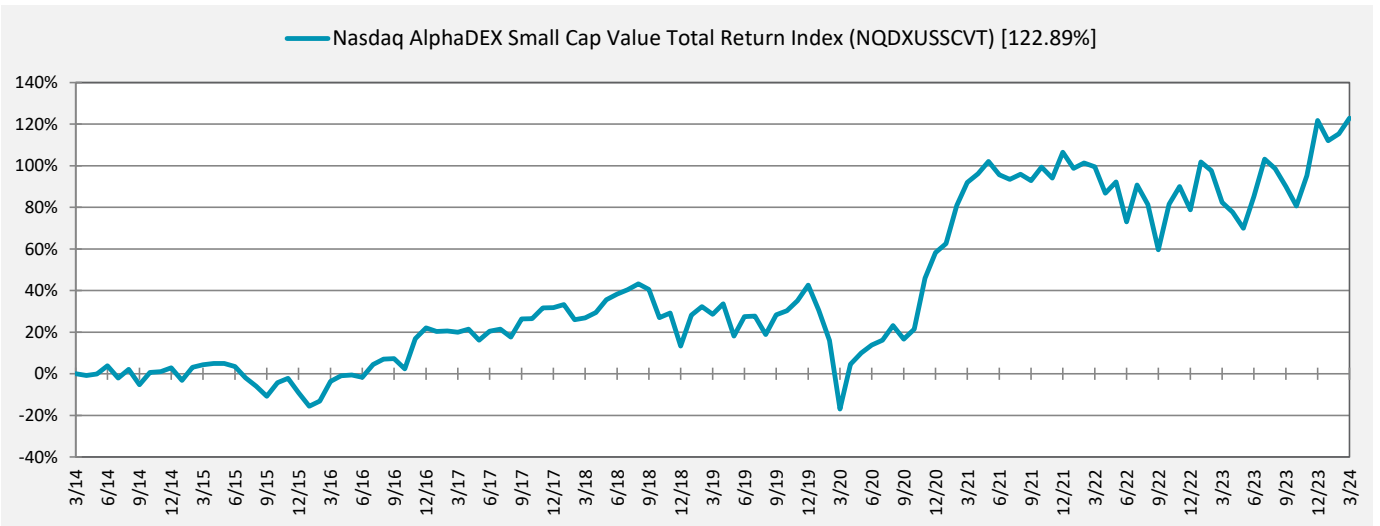
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 03/28/2024.

MONTHLY PERFORMANCE(TR Version)

Mar 2024	3.47%	Nov 2020	20.08%	Jul 2017	0.83%
Feb 2024	1.60%	Oct 2020	4.13%	Jun 2017	3.72%
Jan 2024	-4.37%	Sep 2020	-5.27%	May 2017	-4.33%
Dec 2023	13.49%	Aug 2020	6.03%	Apr 2017	1.25%
Nov 2023	8.15%	Jul 2020	2.01%	Mar 2017	-0.49%
Oct 2023	-4.92%	Jun 2020	3.50%	Feb 2017	0.19%
Sep 2023	-4.35%	May 2020	5.23%	Jan 2017	-1.43%
Aug 2023	-2.22%	Apr 2020	25.89%	Dec 2016	4.44%
Jul 2023	9.66%	Mar 2020	-28.41%	Nov 2016	14.12%
Jun 2023	9.01%	Feb 2020	-11.11%	Oct 2016	-4.55%
May 2023	-4.37%	Jan 2020	-8.52%	Sep 2016	0.24%
Apr 2023	-2.59%	Dec 2019	5.62%	Aug 2016	2.40%
Mar 2023	-7.67%	Nov 2019	3.67%	Jul 2016	6.31%
Feb 2023	-2.12%	Oct 2019	1.54%	Jun 2016	-1.11%
Jan 2023	12.87%	Sep 2019	8.01%	May 2016	0.34%
Dec 2022	-5.85%	Aug 2019	-7.01%	Apr 2016	2.90%
Nov 2022	4.66%	Jul 2019	0.26%	Mar 2016	10.80%
Oct 2022	13.74%	Jun 2019	7.91%	Feb 2016	3.02%
Sep 2022	-12.00%	May 2019	-11.64%	Jan 2016	-7.17%
Aug 2022	-4.97%	Apr 2019	3.89%	Dec 2015	-7.08%
Jul 2022	10.29%	Mar 2019	-2.79%	Nov 2015	2.23%
Jun 2022	-9.99%	Feb 2019	3.18%	Oct 2015	7.29%
May 2022	2.92%	Jan 2019	13.14%	Sep 2015	-5.08%
Apr 2022	-6.39%	Dec 2018	-12.28%	Aug 2015	-4.17%
Mar 2022	-0.90%	Nov 2018	1.76%	Jul 2015	-5.26%
Feb 2022	1.33%	Oct 2018	-9.65%	Jun 2015	-1.37%
Jan 2022	-3.80%	Sep 2018	-1.86%	May 2015	0.01%
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%

All Information as of 03/28/2024.

QUARTERLY PERFORMANCE(TR Version)

Q1 2024	0.53%
Q4 2023	16.70%
Q3 2023	2.56%
Q2 2023	1.55%
Q1 2023	2.00%
Q4 2022	12.08%
Q3 2022	-7.76%
Q2 2022	-13.29%
Q1 2022	-3.40%
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%

All Information as of 03/28/2024.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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