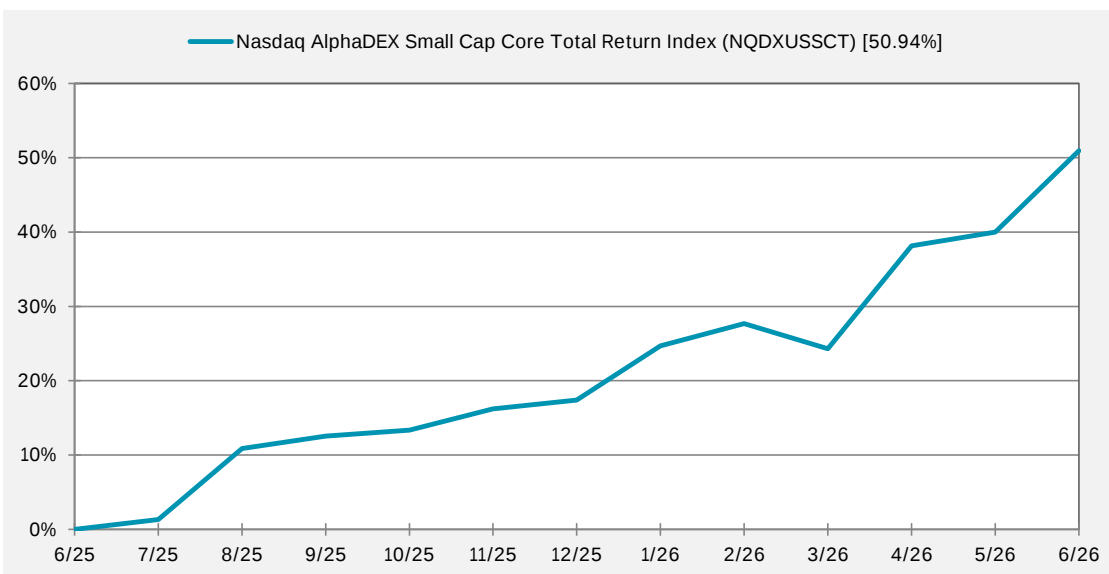


Nasdaq AlphaDEX Small Cap Core Index

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.nasdaq.com/Index/Overview/NQDXUSSC>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 523
Currency: USD
History: 03/30/2001
YTD Return: 28.57%

INDEX TICKERS

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

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
MXL	MAXLINEAR INC CMN	1.17%
TE	T1 ENERGY INC.	0.57%
LQDA	LIQUIDIA CORP CMN	0.56%
GTX	GARRETT MOTION CMN	0.53%
ACMR	ACM RESEARCH CL A CM	0.51%
RLAY	RELAY THERAPEUTICS	0.50%
MYRG	MYR GROUP INC	0.47%
GEO	GEO GROUP INC (THE)	0.46%
AAOI	APPLIED OPTOELECT CM	0.46%
TWST	TWIST BIOSCIENCE CM	0.46%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	9.14%	39
Telecommunications	2.27%	10
Health Care	14.55%	79
Financials	17.92%	102
Real Estate	7.05%	35
Consumer Discretionary	16.41%	85
Consumer Staples	3.99%	22
Industrials	17.67%	86
Basic Materials	2.88%	17
Energy	7.00%	40
Utilities	1.11%	8

PERFORMANCE(TR Version)

ANNUAL	
1 Year	50.94%
2 Year	9.38%
3 Year	12.35%
4 Year	9.16%
5 Year	-16.26%
6 Year	74.56%
7 Year	-10.31%
8 Year	-5.15%
9 Year	20.18%
10 Year	22.75%

CUMULATIVE	
1 Year	50.94%
2 Year	65.10%
3 Year	85.49%
4 Year	102.48%
5 Year	69.55%
6 Year	195.97%
7 Year	165.47%
8 Year	151.79%
9 Year	202.61%
10 Year	271.44%

CUMULATIVE ANNUALIZED	
1 Year	50.94%
2 Year	28.49%
3 Year	22.87%
4 Year	19.29%
5 Year	11.14%
6 Year	19.82%
7 Year	14.97%
8 Year	12.24%
9 Year	13.09%
10 Year	14.02%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL	
1 Year	18.37%
2 Year	24.61%
3 Year	18.67%
4 Year	23.92%
5 Year	23.44%
6 Year	24.25%
7 Year	45.47%
8 Year	19.10%
9 Year	13.75%
10 Year	15.04%

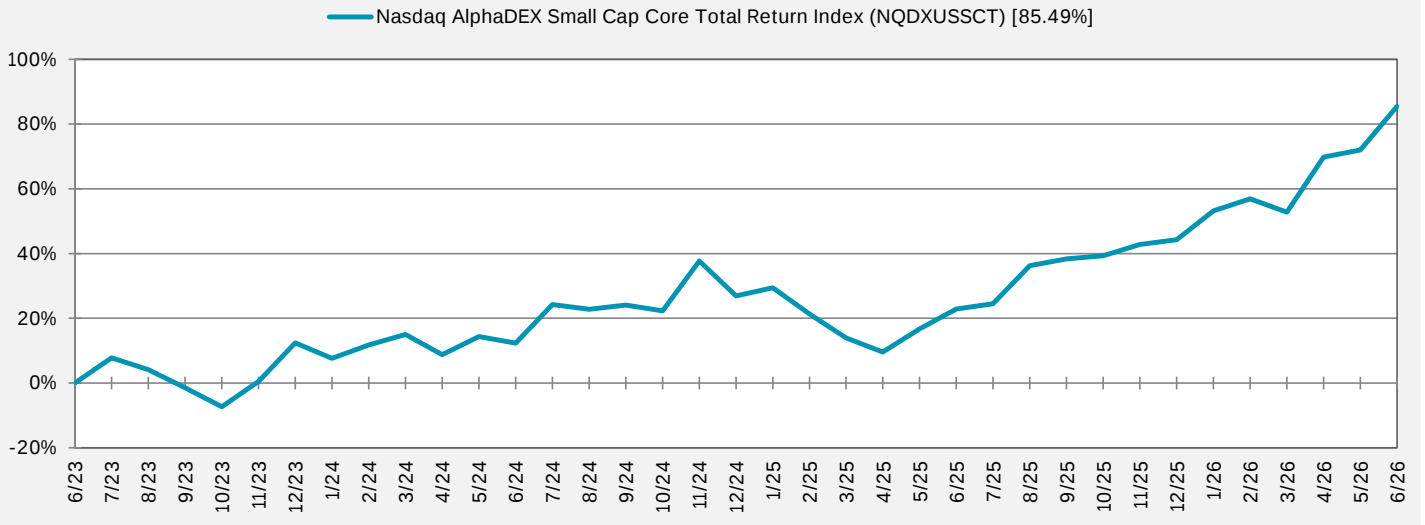
CUMULATIVE	
1 Year	18.37%
2 Year	21.71%
3 Year	20.74%
4 Year	21.57%
5 Year	21.97%
6 Year	22.38%
7 Year	26.93%
8 Year	26.09%
9 Year	25.02%
10 Year	24.20%

PERFORMANCE(TR Version)

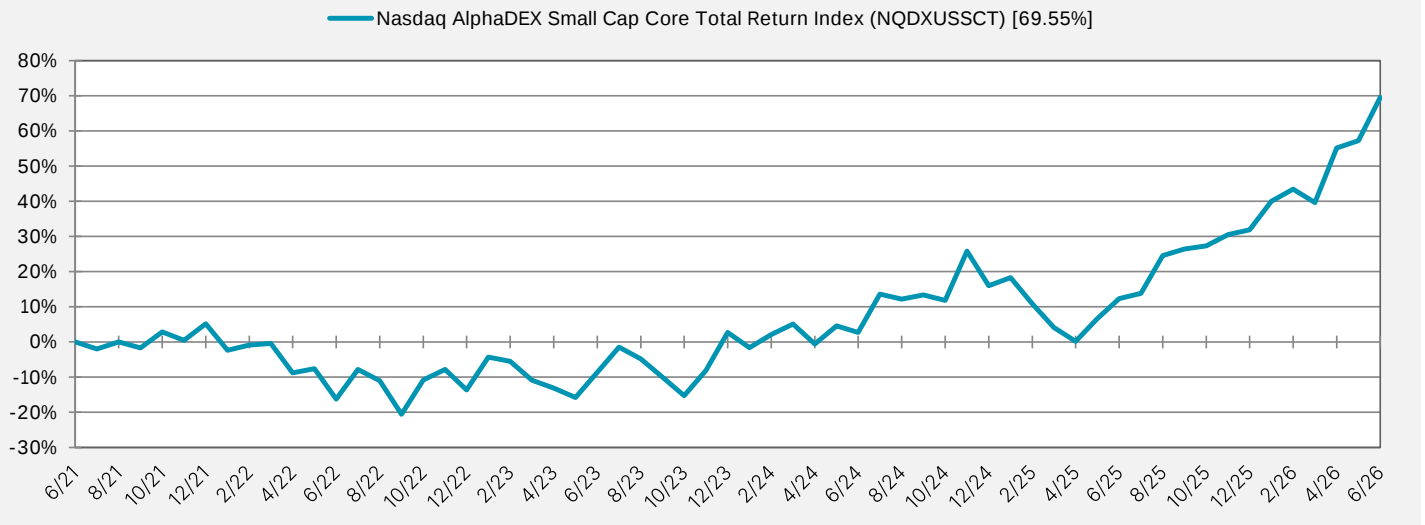
CALENDER YEAR	
2026	28.57%
2025	13.66%
2024	12.94%
2023	18.95%
2022	-17.90%
2021	28.33%
2020	20.15%
2019	21.90%
2018	-9.75%
2017	15.13%

All Information as of 06/30/2026.

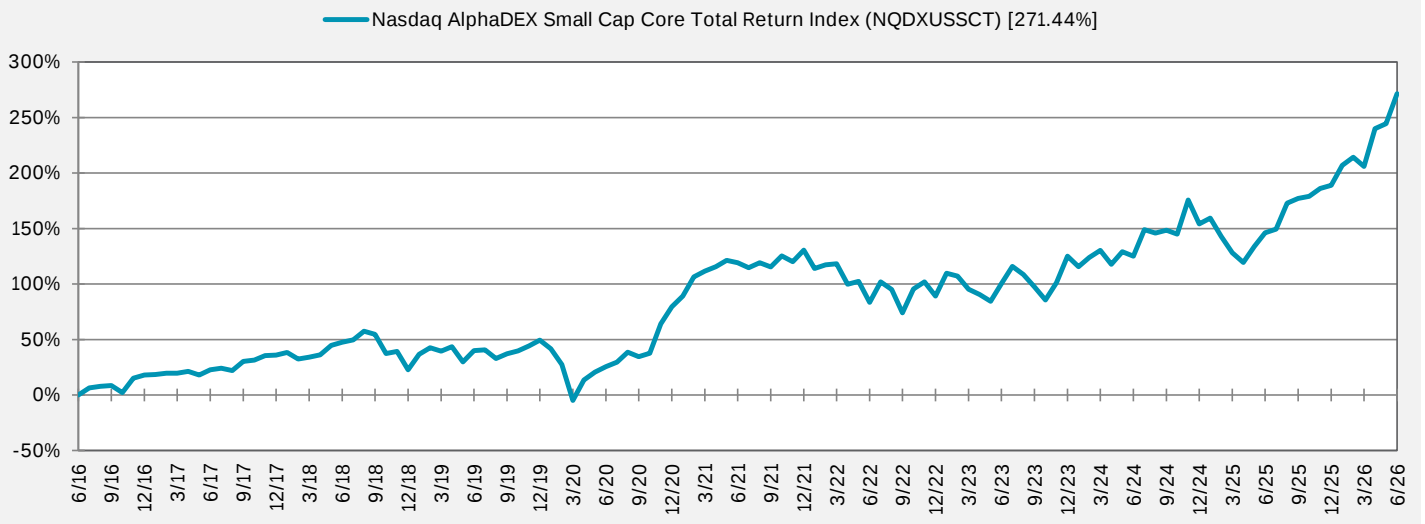
3- YEAR PERFORMANCE



5- YEAR PERFORMANCE



10- YEAR PERFORMANCE



All Information as of 06/30/2026.

MONTHLY PERFORMANCE(TR Version)

Jun 2026	7.83%
May 2026	1.32%
Apr 2026	11.14%
Mar 2026	-2.66%
Feb 2026	2.43%
Jan 2026	6.20%
Dec 2025	1.01%
Nov 2025	2.53%
Oct 2025	0.72%
Sep 2025	1.51%
Aug 2025	9.42%
Jul 2025	1.34%
Jun 2025	5.29%
May 2025	6.48%
Apr 2025	-3.81%
Mar 2025	-6.06%
Feb 2025	-6.30%
Jan 2025	1.99%
Dec 2024	-7.81%
Nov 2024	12.56%
Oct 2024	-1.40%
Sep 2024	1.05%
Aug 2024	-1.20%
Jul 2024	10.60%
Jun 2024	-1.78%
May 2024	5.17%
Apr 2024	-5.43%
Mar 2024	2.92%
Feb 2024	3.82%
Jan 2024	-4.21%
Dec 2023	11.83%
Nov 2023	8.44%
Oct 2023	-5.95%
Sep 2023	-5.35%
Aug 2023	-3.42%
Jul 2023	7.80%
Jun 2023	8.57%
May 2023	-3.15%
Apr 2023	-2.51%
Mar 2023	-5.63%

Feb 2023	-1.27%
Jan 2023	10.82%
Dec 2022	-6.31%
Nov 2022	3.28%
Oct 2022	12.33%
Sep 2022	-10.75%
Aug 2022	-3.44%
Jul 2022	10.09%
Jun 2022	-9.39%
May 2022	1.30%
Apr 2022	-8.42%
Mar 2022	0.49%
Feb 2022	1.49%
Jan 2022	-7.14%
Dec 2021	4.71%
Nov 2021	-2.33%
Oct 2021	4.59%
Sep 2021	-1.69%
Aug 2021	2.08%
Jul 2021	-2.01%
Jun 2021	-0.96%
May 2021	2.63%
Apr 2021	1.83%
Mar 2021	2.60%
Feb 2021	9.14%
Jan 2021	5.27%
Dec 2020	9.43%
Nov 2020	19.29%
Oct 2020	2.25%
Sep 2020	-2.91%
Aug 2020	6.95%
Jul 2020	3.24%
Jun 2020	4.03%
May 2020	6.25%
Apr 2020	19.39%
Mar 2020	-25.32%
Feb 2020	-10.09%
Jan 2020	-5.23%
Dec 2019	3.68%
Nov 2019	3.14%

Oct 2019	1.85%
Sep 2019	3.34%
Aug 2019	-5.63%
Jul 2019	0.56%
Jun 2019	7.73%
May 2019	-9.49%
Apr 2019	2.88%
Mar 2019	-2.16%
Feb 2019	4.32%
Jan 2019	11.48%
Dec 2018	-11.98%
Nov 2018	1.43%
Oct 2018	-11.23%
Sep 2018	-1.83%
Aug 2018	5.36%
Jul 2018	1.37%
Jun 2018	1.88%
May 2018	6.39%
Apr 2018	1.47%
Mar 2018	1.31%
Feb 2018	-4.28%
Jan 2018	1.82%
Dec 2017	0.20%
Nov 2017	3.05%
Oct 2017	0.95%
Sep 2017	6.82%
Aug 2017	-1.73%
Jul 2017	1.16%
Jun 2017	3.94%
May 2017	-2.73%
Apr 2017	1.48%
Mar 2017	0.01%
Feb 2017	1.07%
Jan 2017	0.31%
Dec 2016	2.38%
Nov 2016	12.89%
Oct 2016	-5.94%
Sep 2016	0.76%
Aug 2016	1.30%
Jul 2016	6.33%

All Information as of 06/30/2026.

QUARTERLY PERFORMANCE(TR Version)

Q2 2026	21.43%
Q1 2026	5.88%
Q4 2025	4.30%
Q3 2025	12.55%
Q2 2025	7.85%
Q1 2025	-10.23%
Q4 2024	2.31%
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%

All Information as of 06/30/2026.

All Information as of 06/30/2026.
Sources: Nasdaq Index Research. Bloomberg. FactSet.

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