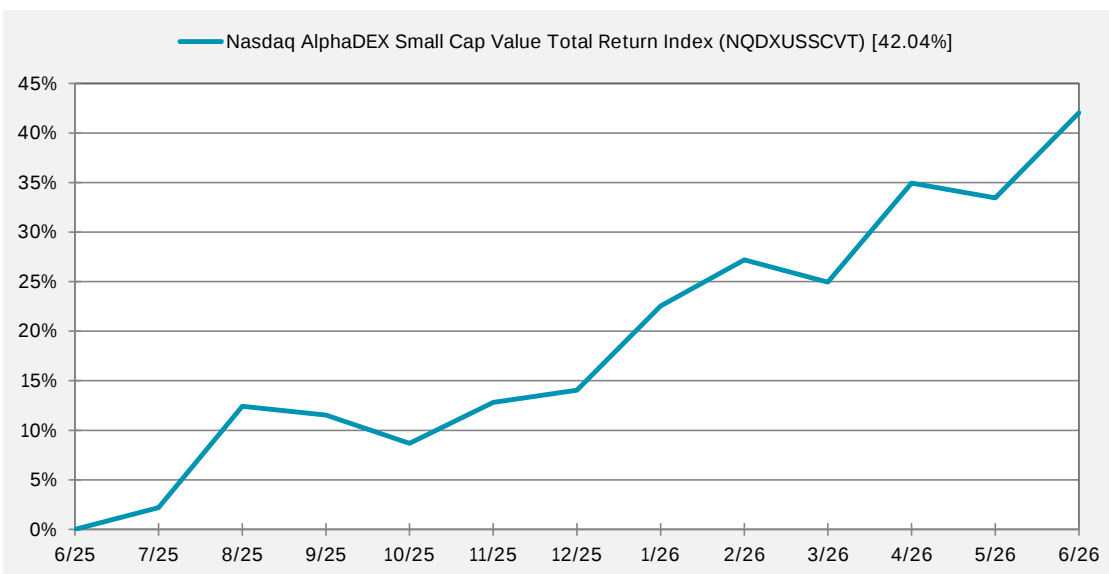


Nasdaq AlphaDEX Small Cap Value Index

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.nasdaq.com/Index/Overview/NQDXUSSCV>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 262
Currency: USD
History: 03/30/2001
YTD Return: 24.55%

INDEX TICKERS

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

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
GEO	GEO GROUP INC (THE)	1.00%
PRG	PROG HOLDINGS INC.	0.92%
RLJ	RLJ LODGING TRUST	0.91%
APLE	APPLE HOSPTLITY REIT	0.83%
NSIT	INSIGHT ENTERPR	0.83%
BFH	BREAD FINANCIAL HOLD	0.82%
HIW	HIGHWOODS PRPTY INC	0.80%
KSS	KOHL'S CP	0.78%
AAT	AMERICAN ASSETS TRST	0.76%
OGN	ORGANON & CO.	0.76%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	6.88%	21
Telecommunications	1.28%	3
Health Care	5.92%	16
Financials	24.38%	68
Real Estate	9.73%	19
Consumer Discretionary	19.16%	47
Consumer Staples	5.33%	13
Industrials	16.87%	43
Basic Materials	2.64%	7
Energy	6.00%	19
Utilities	1.80%	6

PERFORMANCE(TR Version)

ANNUAL	
1 Year	42.04%
2 Year	-0.55%
3 Year	15.26%
4 Year	7.07%
5 Year	-11.56%
6 Year	71.80%
7 Year	-10.65%
8 Year	-7.86%
9 Year	14.77%
10 Year	22.58%

CUMULATIVE	
1 Year	42.04%
2 Year	41.25%
3 Year	62.81%
4 Year	74.33%
5 Year	54.19%
6 Year	164.90%
7 Year	136.70%
8 Year	118.09%
9 Year	150.31%
10 Year	206.82%

CUMULATIVE ANNUALIZED	
1 Year	42.04%
2 Year	18.85%
3 Year	17.64%
4 Year	14.91%
5 Year	9.05%
6 Year	17.63%
7 Year	13.10%
8 Year	10.24%
9 Year	10.73%
10 Year	11.86%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL	
1 Year	18.86%
2 Year	25.74%
3 Year	19.64%
4 Year	25.86%
5 Year	22.11%
6 Year	28.38%
7 Year	51.67%
8 Year	18.64%
9 Year	14.06%
10 Year	15.51%

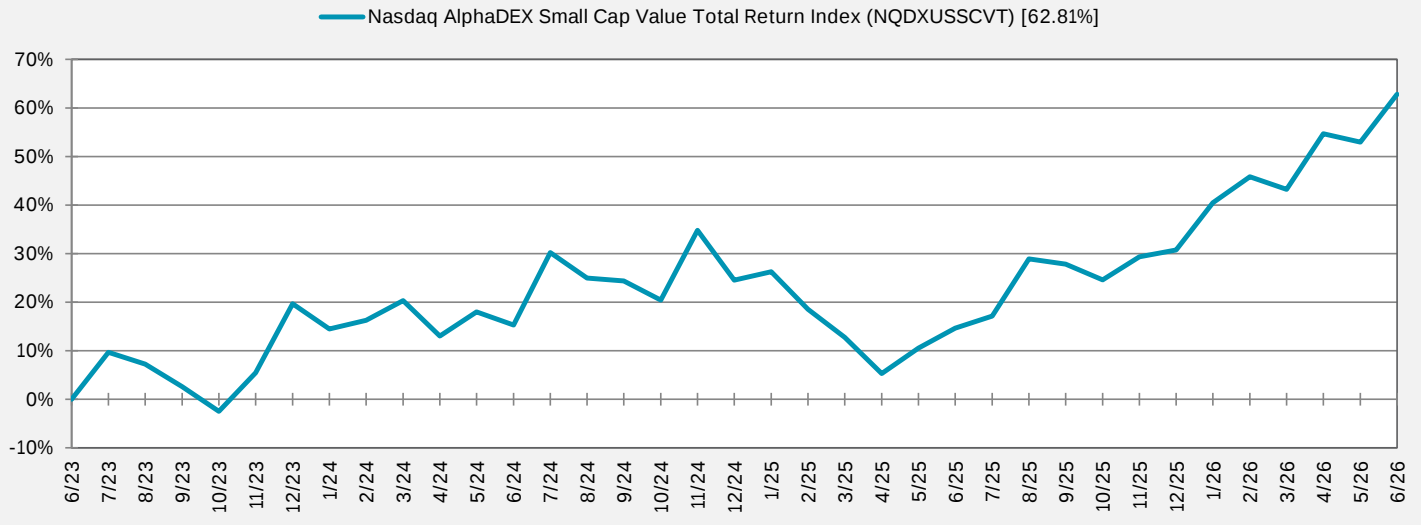
CUMULATIVE	
1 Year	18.86%
2 Year	22.56%
3 Year	21.62%
4 Year	22.74%
5 Year	22.62%
6 Year	23.70%
7 Year	29.39%
8 Year	28.27%
9 Year	27.06%
10 Year	26.13%

PERFORMANCE(TR Version)

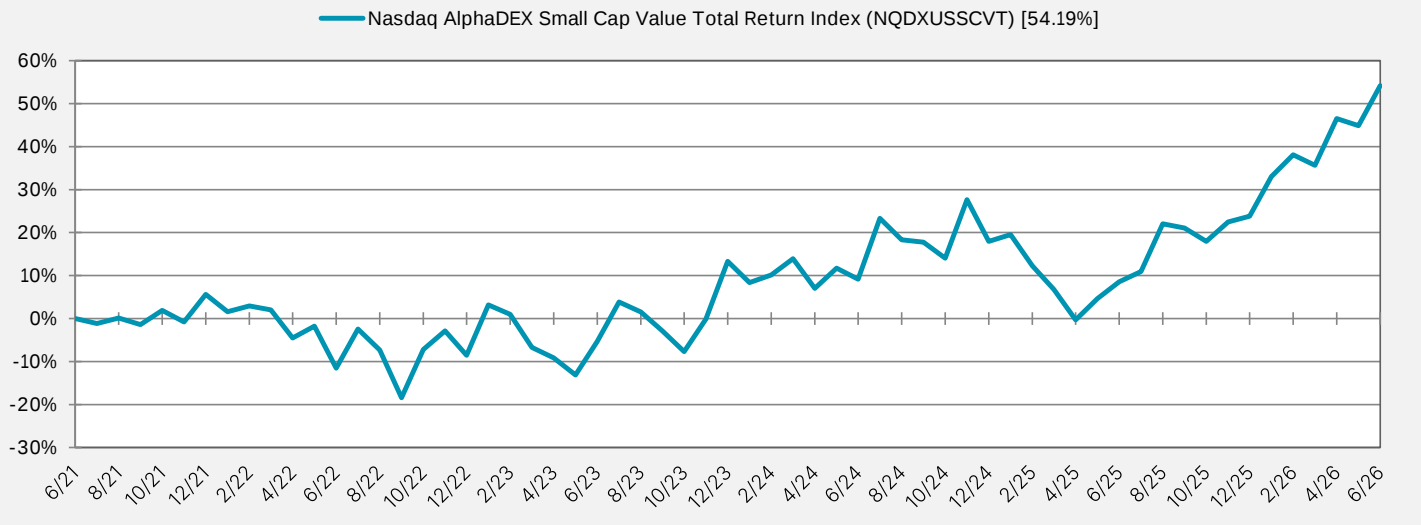
CALENDER YEAR	
2026	24.55%
2025	4.96%
2024	4.07%
2023	23.96%
2022	-13.41%
2021	30.53%
2020	10.92%
2019	25.85%
2018	-13.98%
2017	7.98%

All Information as of 06/30/2026.

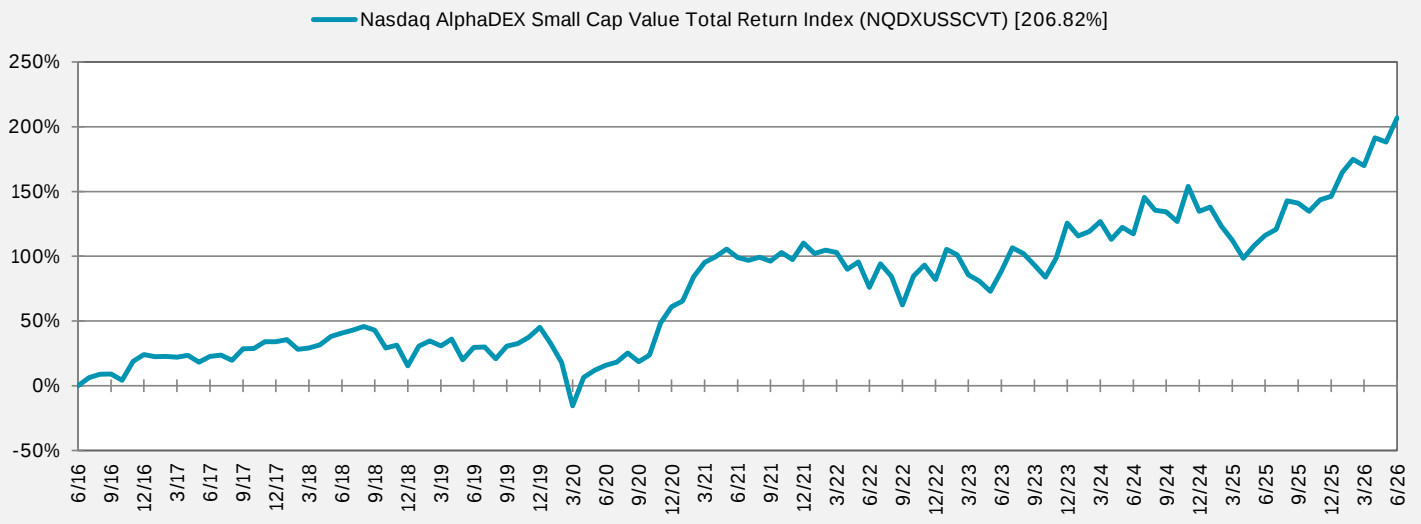
3- YEAR PERFORMANCE



5- YEAR PERFORMANCE



10- YEAR PERFORMANCE



All Information as of 06/30/2026.

MONTHLY PERFORMANCE(TR Version)

Jun 2026	6.44%
May 2026	-1.12%
Apr 2026	8.01%
Mar 2026	-1.78%
Feb 2026	3.80%
Jan 2026	7.46%
Dec 2025	1.09%
Nov 2025	3.81%
Oct 2025	-2.56%
Sep 2025	-0.81%
Aug 2025	10.03%
Jul 2025	2.18%
Jun 2025	3.72%
May 2025	4.97%
Apr 2025	-6.63%
Mar 2025	-4.87%
Feb 2025	-6.10%
Jan 2025	1.35%
Dec 2024	-7.60%
Nov 2024	11.96%
Oct 2024	-3.19%
Sep 2024	-0.45%
Aug 2024	-4.05%
Jul 2024	12.96%
Jun 2024	-2.32%
May 2024	4.42%
Apr 2024	-6.08%
Mar 2024	3.47%
Feb 2024	1.60%
Jan 2024	-4.37%
Dec 2023	13.49%
Nov 2023	8.15%
Oct 2023	-4.92%
Sep 2023	-4.35%
Aug 2023	-2.22%
Jul 2023	9.66%
Jun 2023	9.01%
May 2023	-4.37%
Apr 2023	-2.59%
Mar 2023	-7.67%

Feb 2023	-2.12%
Jan 2023	12.87%
Dec 2022	-5.85%
Nov 2022	4.66%
Oct 2022	13.74%
Sep 2022	-12.00%
Aug 2022	-4.97%
Jul 2022	10.29%
Jun 2022	-9.99%
May 2022	2.92%
Apr 2022	-6.39%
Mar 2022	-0.90%
Feb 2022	1.33%
Jan 2022	-3.80%
Dec 2021	6.44%
Nov 2021	-2.66%
Oct 2021	3.35%
Sep 2021	-1.52%
Aug 2021	1.28%
Jul 2021	-1.13%
Jun 2021	-3.18%
May 2021	2.97%
Apr 2021	2.23%
Mar 2021	6.11%
Feb 2021	11.29%
Jan 2021	2.71%
Dec 2020	8.47%
Nov 2020	20.08%
Oct 2020	4.13%
Sep 2020	-5.27%
Aug 2020	6.03%
Jul 2020	2.01%
Jun 2020	3.50%
May 2020	5.23%
Apr 2020	25.89%
Mar 2020	-28.41%
Feb 2020	-11.11%
Jan 2020	-8.52%
Dec 2019	5.62%
Nov 2019	3.67%

Oct 2019	1.54%
Sep 2019	8.01%
Aug 2019	-7.01%
Jul 2019	0.26%
Jun 2019	7.91%
May 2019	-11.64%
Apr 2019	3.89%
Mar 2019	-2.79%
Feb 2019	3.18%
Jan 2019	13.14%
Dec 2018	-12.28%
Nov 2018	1.76%
Oct 2018	-9.65%
Sep 2018	-1.86%
Aug 2018	1.98%
Jul 2018	1.54%
Jun 2018	1.96%
May 2018	4.82%
Apr 2018	1.99%
Mar 2018	0.72%
Feb 2018	-5.46%
Jan 2018	1.11%
Dec 2017	0.09%
Nov 2017	4.08%
Oct 2017	0.15%
Sep 2017	7.44%
Aug 2017	-3.24%
Jul 2017	0.83%
Jun 2017	3.72%
May 2017	-4.33%
Apr 2017	1.25%
Mar 2017	-0.49%
Feb 2017	0.19%
Jan 2017	-1.43%
Dec 2016	4.44%
Nov 2016	14.12%
Oct 2016	-4.55%
Sep 2016	0.24%
Aug 2016	2.40%
Jul 2016	6.31%

All Information as of 06/30/2026.

QUARTERLY PERFORMANCE(TR Version)

Q2 2026	13.68%
Q1 2026	9.56%
Q4 2025	2.26%
Q3 2025	11.52%
Q2 2025	1.66%
Q1 2025	-9.47%
Q4 2024	0.15%
Q3 2024	7.90%
Q2 2024	-4.20%
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%

All Information as of 06/30/2026.

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

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