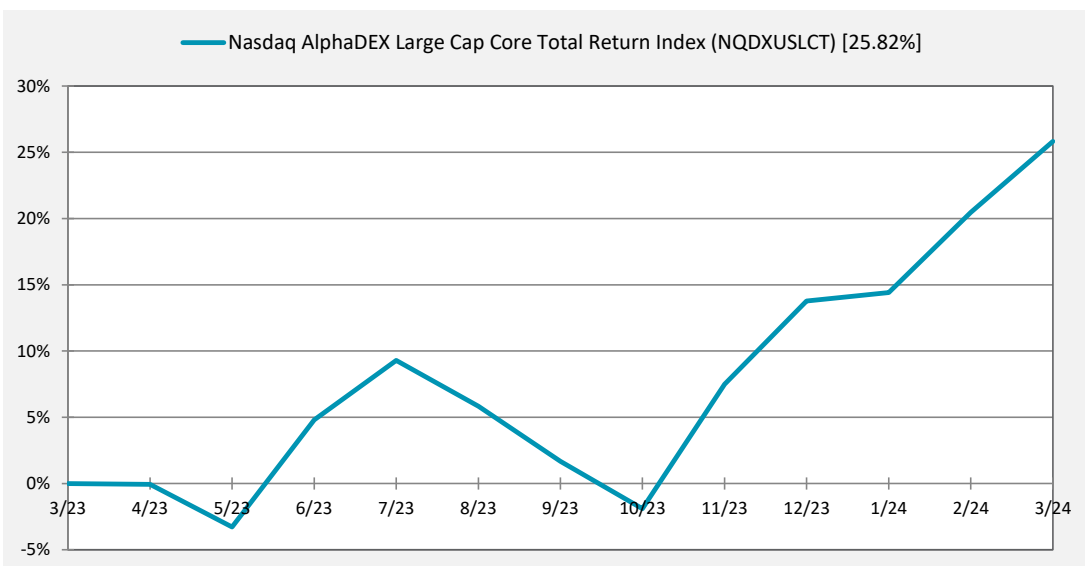


Nasdaq AlphaDEX Large Cap Core Index

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/NQDXUSLC>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 375
Currency: USD
History: 03/30/2001
YTD Return: 10.59%

INDEX TICKERS

Price Return: NQDXUSLC
Total Return: NQDXUSLCT
Net Total Return: NQDXUSLCN

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
SMCI	SUPER MICRO CMPTR CM	1.15%
NVDA	NVIDIA CORPORATION	0.59%
DECK	DECKERS OUTDOOR CP	0.57%
DASH	DOORDASH INC. CL A	0.56%
MPC	MARATHON PETROLEUM	0.55%
VLO	VALERO ENERGY CP	0.53%
DKNG	DRAFTKINGS INC. CL A	0.52%
FANG	DIAMONDBACK ENERGY	0.52%
PCAR	PACCAR INC.	0.51%
GM	GENERAL MOTORS CO	0.51%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	16.23%	56
Telecommunications	2.13%	7
Health Care	6.60%	37
Financials	14.64%	49
Real Estate	2.78%	18
Consumer Discretionary	16.74%	59
Consumer Staples	4.10%	18
Industrials	19.34%	74
Basic Materials	4.92%	15
Energy	5.05%	16
Utilities	7.48%	26

All Information as of 03/28/2024.

PERFORMANCE(TR Version)

ANNUAL

1 Year	25.82%
2 Year	-6.57%
3 Year	12.03%
4 Year	70.78%
5 Year	-18.14%
6 Year	3.89%
7 Year	15.10%
8 Year	18.61%
9 Year	-3.31%
10 Year	13.42%

CUMULATIVE

1 Year	25.82%
2 Year	17.55%
3 Year	31.70%
4 Year	124.92%
5 Year	84.13%
6 Year	91.30%
7 Year	120.19%
8 Year	161.16%
9 Year	152.52%
10 Year	186.41%

CUMULATIVE ANNUALIZED

1 Year	25.82%
2 Year	8.42%
3 Year	9.61%
4 Year	22.46%
5 Year	12.99%
6 Year	11.42%
7 Year	11.94%
8 Year	12.75%
9 Year	10.84%
10 Year	11.10%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	12.79%
2 Year	22.20%
3 Year	14.75%
4 Year	24.69%
5 Year	31.88%
6 Year	15.29%
7 Year	11.38%
8 Year	11.40%
9 Year	16.84%
10 Year	12.42%

CUMULATIVE

1 Year	12.79%
2 Year	18.14%
3 Year	17.06%
4 Year	19.29%
5 Year	22.40%
6 Year	21.38%
7 Year	20.26%
8 Year	19.37%
9 Year	19.10%
10 Year	18.52%

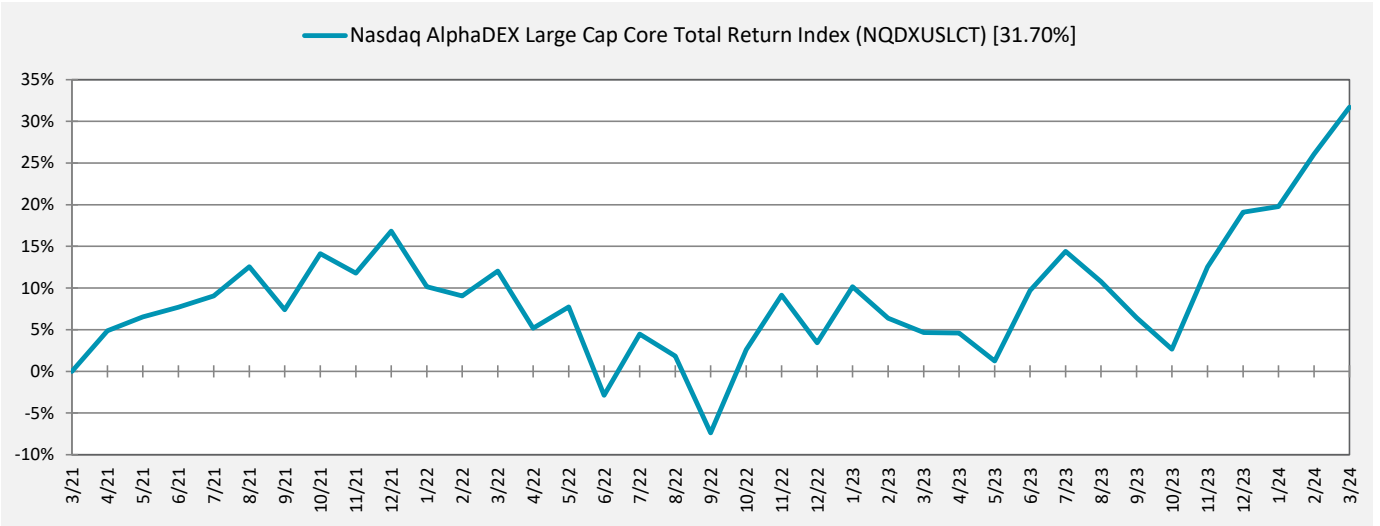
PERFORMANCE(TR Version)

CALENDER YEAR

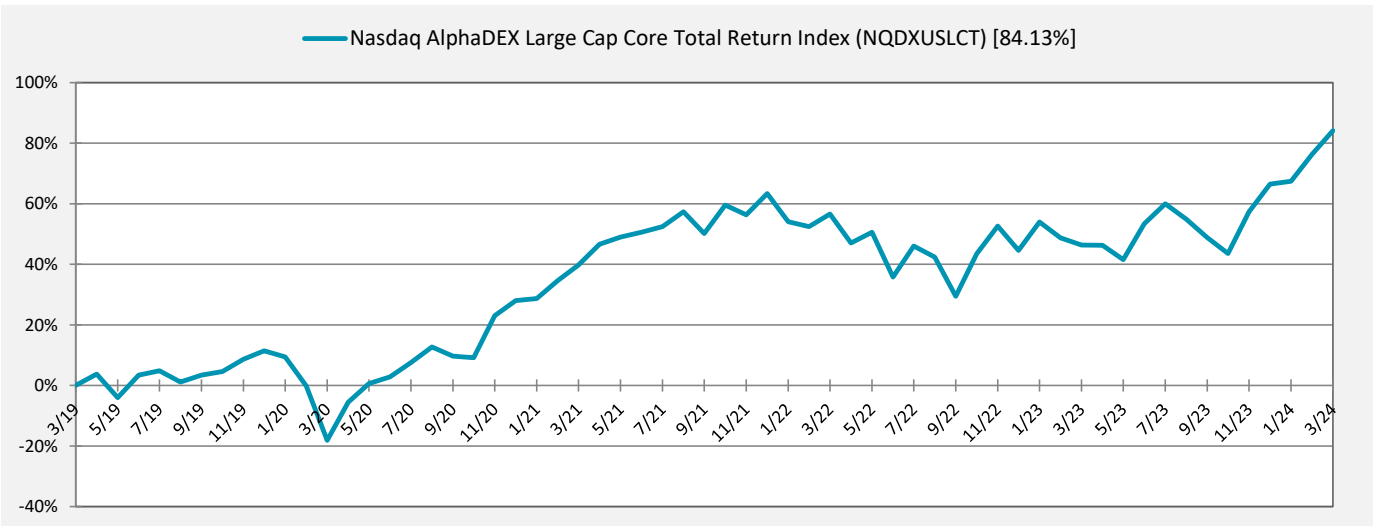
2024	10.59%
2023	15.12%
2022	-11.45%
2021	27.56%
2020	14.87%
2019	27.89%
2018	-9.32%
2017	22.34%
2016	13.58%
2015	-2.96%

All Information as of 03/28/2024.

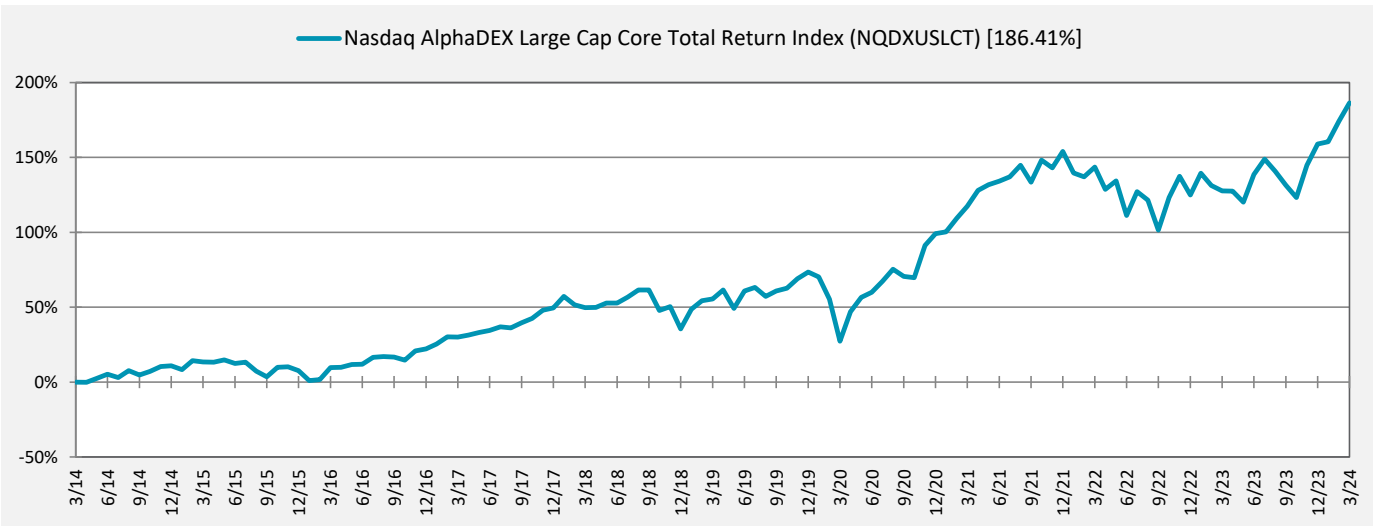
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 03/28/2024.

MONTHLY PERFORMANCE(TR Version)

Mar 2024	4.45%	Nov 2020	12.70%	Jul 2017	1.79%
Feb 2024	5.27%	Oct 2020	-0.51%	Jun 2017	1.05%
Jan 2024	0.57%	Sep 2020	-2.65%	May 2017	1.28%
Dec 2023	5.83%	Aug 2020	4.75%	Apr 2017	1.05%
Nov 2023	9.59%	Jul 2020	4.65%	Mar 2017	-0.11%
Oct 2023	-3.53%	Jun 2020	2.17%	Feb 2017	3.89%
Sep 2023	-3.93%	May 2020	6.55%	Jan 2017	2.56%
Aug 2023	-3.16%	Apr 2020	15.35%	Dec 2016	1.15%
Jul 2023	4.28%	Mar 2020	-18.04%	Nov 2016	5.44%
Jun 2023	8.37%	Feb 2020	-8.71%	Oct 2016	-1.76%
May 2023	-3.22%	Jan 2020	-1.84%	Sep 2016	-0.31%
Apr 2023	-0.07%	Dec 2019	2.55%	Aug 2016	0.35%
Mar 2023	-1.59%	Nov 2019	3.90%	Jul 2016	4.25%
Feb 2023	-3.44%	Oct 2019	1.16%	Jun 2016	0.14%
Jan 2023	6.48%	Sep 2019	2.27%	May 2016	1.65%
Dec 2022	-5.22%	Aug 2019	-3.59%	Apr 2016	0.17%
Nov 2022	6.36%	Jul 2019	1.44%	Mar 2016	7.86%
Oct 2022	10.79%	Jun 2019	7.77%	Feb 2016	0.77%
Sep 2022	-9.04%	May 2019	-7.56%	Jan 2016	-6.23%
Aug 2022	-2.53%	Apr 2019	3.78%	Dec 2015	-2.37%
Jul 2022	7.57%	Mar 2019	0.83%	Nov 2015	0.27%
Jun 2022	-9.85%	Feb 2019	3.76%	Oct 2015	6.22%
May 2022	2.41%	Jan 2019	9.67%	Sep 2015	-3.50%
Apr 2022	-6.11%	Dec 2018	-9.88%	Aug 2015	-5.40%
Mar 2022	2.74%	Nov 2018	1.79%	Jul 2015	0.83%
Feb 2022	-1.02%	Oct 2018	-8.47%	Jun 2015	-2.10%
Jan 2022	-5.70%	Sep 2018	-0.03%	May 2015	1.30%
Dec 2021	4.49%	Aug 2018	3.05%	Apr 2015	-0.05%
Nov 2021	-2.04%	Jul 2018	2.61%	Mar 2015	-0.70%
Oct 2021	6.27%	Jun 2018	-0.06%	Feb 2015	5.48%
Sep 2021	-4.58%	May 2018	1.98%	Jan 2015	-2.33%
Aug 2021	3.21%	Apr 2018	0.10%	Dec 2014	0.44%
Jul 2021	1.25%	Mar 2018	-1.28%	Nov 2014	3.05%
Jun 2021	1.09%	Feb 2018	-3.58%	Oct 2014	2.34%
May 2021	1.60%	Jan 2018	5.21%	Sep 2014	-2.76%
Apr 2021	4.86%	Dec 2017	1.04%	Aug 2014	4.55%
Mar 2021	3.87%	Nov 2017	3.82%	Jul 2014	-2.16%
Feb 2021	4.56%	Oct 2017	2.09%	Jun 2014	2.72%
Jan 2021	0.54%	Sep 2017	2.52%	May 2014	2.59%
Dec 2020	4.09%	Aug 2017	-0.57%	Apr 2014	-0.15%

All Information as of 03/28/2024.

QUARTERLY PERFORMANCE(TR Version)

Q1 2024	10.59%
Q4 2023	11.89%
Q3 2023	-2.99%
Q2 2023	4.81%
Q1 2023	1.19%
Q4 2022	11.69%
Q3 2022	-4.64%
Q2 2022	-13.31%
Q1 2022	-4.10%
Q4 2021	8.78%
Q3 2021	-0.29%
Q2 2021	7.70%
Q1 2021	9.20%
Q4 2020	16.71%
Q3 2020	6.71%
Q2 2020	25.57%
Q1 2020	-26.56%
Q4 2019	7.79%
Q3 2019	0.02%
Q2 2019	3.38%
Q1 2019	14.74%
Q4 2018	-16.04%
Q3 2018	5.71%
Q2 2018	2.02%
Q1 2018	0.14%
Q4 2017	7.10%
Q3 2017	3.77%
Q2 2017	3.42%
Q1 2017	6.44%
Q4 2016	4.77%
Q3 2016	4.30%
Q2 2016	1.97%
Q1 2016	1.93%
Q4 2015	3.98%
Q3 2015	-7.96%
Q2 2015	-0.88%
Q1 2015	2.30%
Q4 2014	5.93%
Q3 2014	-0.53%
Q2 2014	5.23%

All Information as of 03/28/2024.

All Information as of 03/28/2024.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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