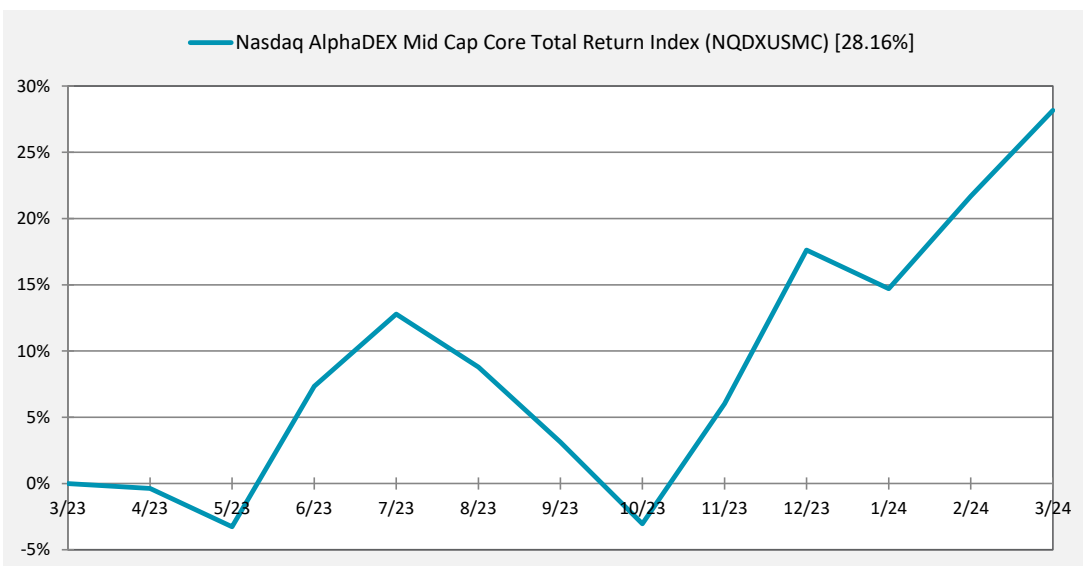


Nasdaq AlphaDEX Mid Cap Core Index

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/NQDXUSMC>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 450
Currency: USD
History: 03/30/2001
YTD Return: 8.97%

INDEX TICKERS

Price Return: NQDXUSMC
Total Return: NQDXUSMC
Net Total Return: NQDXUSMCN

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
VRT	VERTIV HOLDINGS LLC	0.58%
CVNA	CARVANA CO. CL A	0.57%
MSTR	MICROSTRATEGY CL A	0.55%
HOOD	ROBINHOOD MK CL A CS	0.54%
FIX	COMFORT SYS USA INC	0.53%
WING	WINGSTOP INC. CMN	0.49%
CNM	CORE & MAIN CL A	0.48%
IBP	INSTALLED BLDG PRODS	0.48%
APP	APPLOVIN CORP CLA CM	0.47%
ELF	E.L.F BEAUTY IINC.	0.46%

All Information as of 03/28/2024.

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	12.85%	57
Telecommunications	0.76%	4
Health Care	7.21%	43
Financials	15.75%	75
Real Estate	2.79%	19
Consumer Discretionary	20.49%	84
Consumer Staples	3.68%	16
Industrials	20.95%	97
Basic Materials	4.56%	18
Energy	7.28%	22
Utilities	3.67%	15

PERFORMANCE(TR Version)

ANNUAL

1 Year	28.16%
2 Year	-6.44%
3 Year	6.47%
4 Year	97.12%
5 Year	-26.28%
6 Year	4.01%
7 Year	13.57%
8 Year	19.74%
9 Year	-7.06%
10 Year	10.51%

CUMULATIVE

1 Year	28.16%
2 Year	19.91%
3 Year	27.67%
4 Year	151.66%
5 Year	85.54%
6 Year	92.99%
7 Year	119.17%
8 Year	162.43%
9 Year	143.90%
10 Year	169.53%

CUMULATIVE ANNUALIZED

1 Year	28.16%
2 Year	9.51%
3 Year	8.48%
4 Year	25.95%
5 Year	13.16%
6 Year	11.58%
7 Year	11.86%
8 Year	12.82%
9 Year	10.41%
10 Year	10.42%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	17.96%
2 Year	26.07%
3 Year	18.54%
4 Year	30.62%
5 Year	34.09%
6 Year	17.18%
7 Year	12.41%
8 Year	13.69%
9 Year	17.37%
10 Year	13.24%

CUMULATIVE

1 Year	17.96%
2 Year	22.40%
3 Year	21.17%
4 Year	23.94%
5 Year	26.31%
6 Year	25.02%
7 Year	23.64%
8 Year	22.63%
9 Year	22.09%
10 Year	21.35%

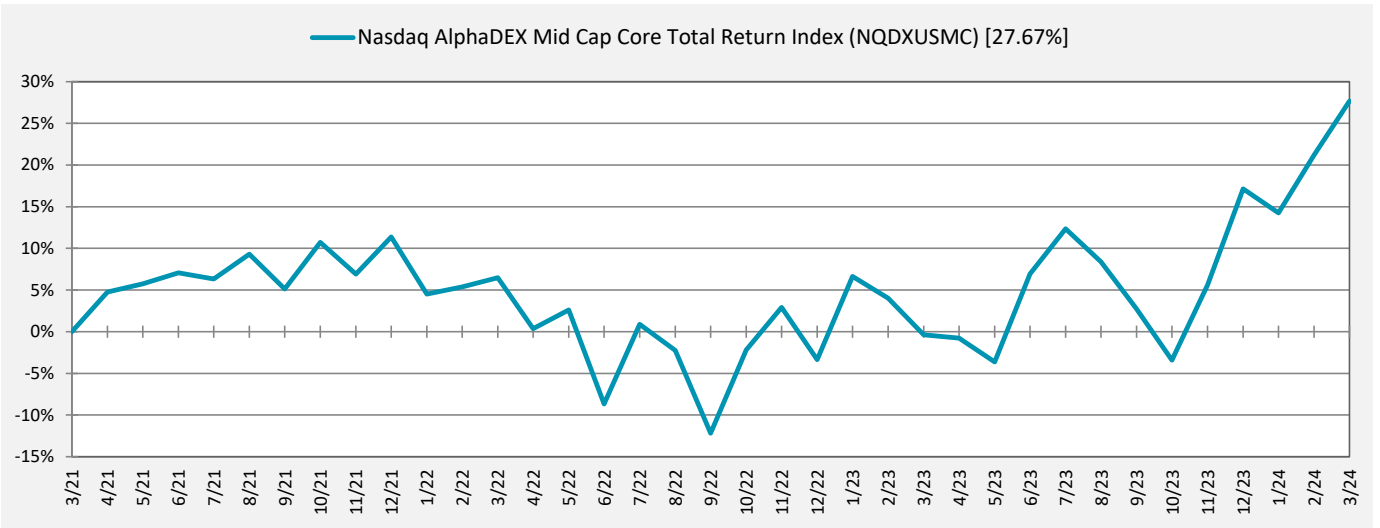
PERFORMANCE(TR Version)

CALENDER YEAR

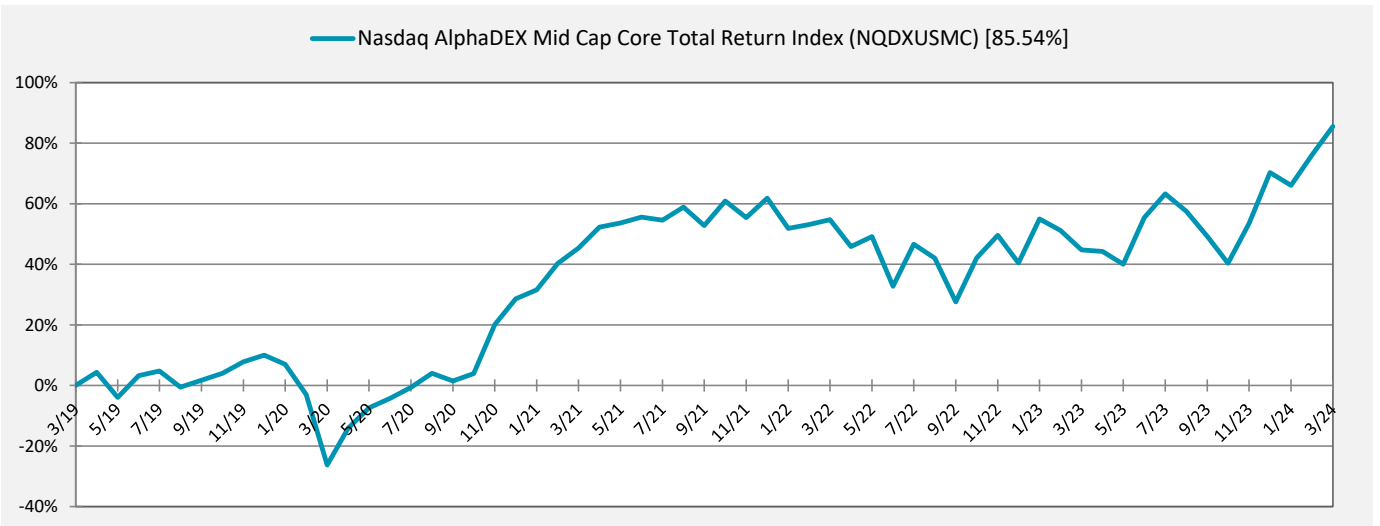
2024	8.97%
2023	21.22%
2022	-13.23%
2021	25.83%
2020	16.89%
2019	27.73%
2018	-10.60%
2017	18.39%
2016	17.94%
2015	-4.88%

All Information as of 03/28/2024.

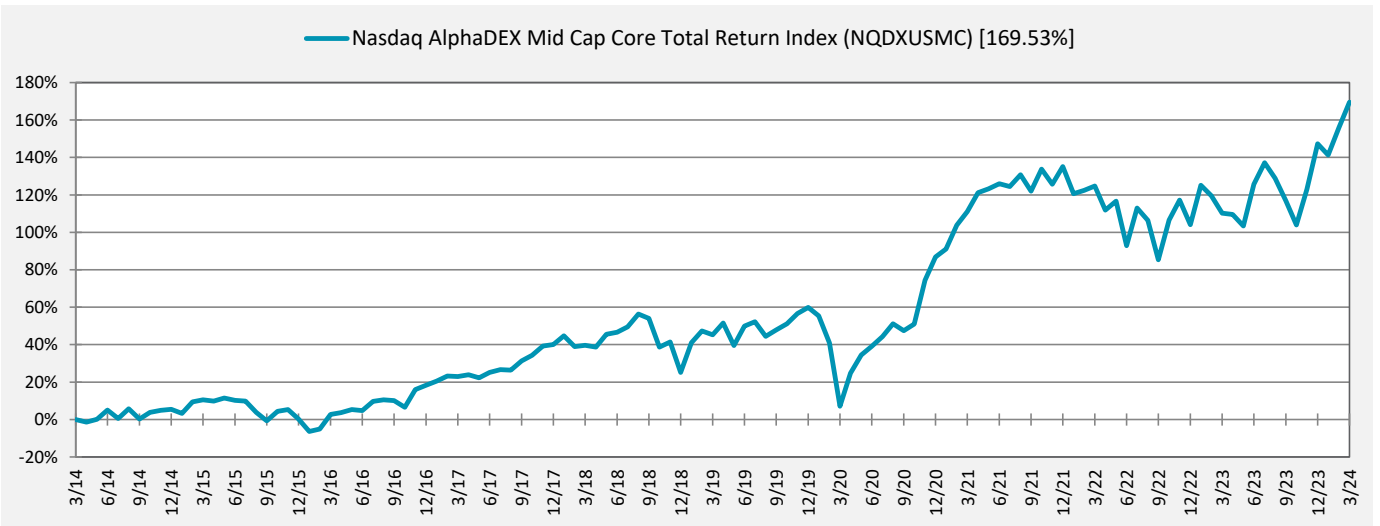
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 03/28/2024.

MONTHLY PERFORMANCE(TR Version)

Mar 2024	5.33%	Nov 2020	15.56%	Jul 2017	1.22%
Feb 2024	6.08%	Oct 2020	2.41%	Jun 2017	2.31%
Jan 2024	-2.47%	Sep 2020	-2.43%	May 2017	-1.29%
Dec 2023	10.94%	Aug 2020	4.74%	Apr 2017	0.76%
Nov 2023	9.33%	Jul 2020	3.73%	Mar 2017	-0.25%
Oct 2023	-5.97%	Jun 2020	3.41%	Feb 2017	2.34%
Sep 2023	-5.22%	May 2020	7.77%	Jan 2017	1.88%
Aug 2023	-3.55%	Apr 2020	16.52%	Dec 2016	1.94%
Jul 2023	5.08%	Mar 2020	-23.99%	Nov 2016	8.82%
Jun 2023	10.97%	Feb 2020	-9.33%	Oct 2016	-3.15%
May 2023	-2.91%	Jan 2020	-2.79%	Sep 2016	-0.39%
Apr 2023	-0.37%	Dec 2019	2.04%	Aug 2016	0.70%
Mar 2023	-4.24%	Nov 2019	3.69%	Jul 2016	4.67%
Feb 2023	-2.45%	Oct 2019	2.22%	Jun 2016	-0.51%
Jan 2023	10.33%	Sep 2019	2.35%	May 2016	1.67%
Dec 2022	-6.08%	Aug 2019	-5.13%	Apr 2016	0.90%
Nov 2022	5.21%	Jul 2019	1.52%	Mar 2016	8.27%
Oct 2022	11.38%	Jun 2019	7.51%	Feb 2016	1.32%
Sep 2022	-10.17%	May 2019	-7.95%	Jan 2016	-6.61%
Aug 2022	-3.09%	Apr 2019	4.32%	Dec 2015	-4.76%
Jul 2022	10.45%	Mar 2019	-1.37%	Nov 2015	0.89%
Jun 2022	-11.00%	Feb 2019	4.48%	Oct 2015	5.11%
May 2022	2.25%	Jan 2019	12.64%	Sep 2015	-4.40%
Apr 2022	-5.74%	Dec 2018	-11.52%	Aug 2015	-5.48%
Mar 2022	1.05%	Nov 2018	2.03%	Jul 2015	-0.40%
Feb 2022	0.82%	Oct 2018	-10.01%	Jun 2015	-1.01%
Jan 2022	-6.17%	Sep 2018	-1.45%	May 2015	1.49%
Dec 2021	4.17%	Aug 2018	4.57%	Apr 2015	-0.64%
Nov 2021	-3.44%	Jul 2018	1.94%	Mar 2015	1.05%
Oct 2021	5.31%	Jun 2018	0.79%	Feb 2015	5.96%
Sep 2021	-3.82%	May 2018	4.92%	Jan 2015	-2.09%
Aug 2021	2.79%	Apr 2018	-0.70%	Dec 2014	0.45%
Jul 2021	-0.67%	Mar 2018	0.50%	Nov 2014	1.09%
Jun 2021	1.24%	Feb 2018	-3.95%	Oct 2014	3.57%
May 2021	0.93%	Jan 2018	3.34%	Sep 2014	-5.20%
Apr 2021	4.77%	Dec 2017	0.50%	Aug 2014	5.18%
Mar 2021	3.60%	Nov 2017	3.69%	Jul 2014	-4.37%
Feb 2021	6.65%	Oct 2017	2.36%	Jun 2014	4.95%
Jan 2021	2.25%	Sep 2017	3.85%	May 2014	1.53%
Dec 2020	7.11%	Aug 2017	-0.22%	Apr 2014	-1.36%

All Information as of 03/28/2024.

QUARTERLY PERFORMANCE(TR Version)

Q1 2024	8.97%
Q4 2023	14.05%
Q3 2023	-3.94%
Q2 2023	7.35%
Q1 2023	3.07%
Q4 2022	10.05%
Q3 2022	-3.84%
Q2 2022	-14.22%
Q1 2022	-4.41%
Q4 2021	5.94%
Q3 2021	-1.79%
Q2 2021	7.05%
Q1 2021	12.98%
Q4 2020	26.76%
Q3 2020	6.00%
Q2 2020	29.86%
Q1 2020	-33.01%
Q4 2019	8.15%
Q3 2019	-1.43%
Q2 2019	3.23%
Q1 2019	16.07%
Q4 2018	-18.77%
Q3 2018	5.05%
Q2 2018	5.01%
Q1 2018	-0.24%
Q4 2017	6.66%
Q3 2017	4.89%
Q2 2017	1.75%
Q1 2017	4.00%
Q4 2016	7.44%
Q3 2016	4.99%
Q2 2016	2.07%
Q1 2016	2.44%
Q4 2015	0.99%
Q3 2015	-10.00%
Q2 2015	-0.18%
Q1 2015	4.84%
Q4 2014	5.17%
Q3 2014	-4.64%
Q2 2014	5.10%

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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