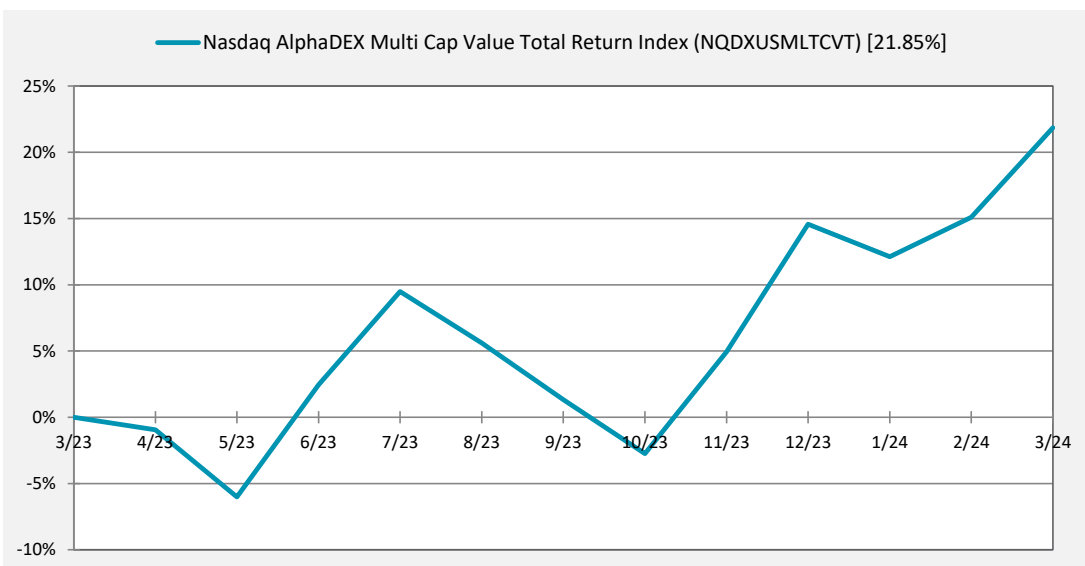


Nasdaq AlphaDEX Multi Cap Value Index

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/NQDXUSMLTCV>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 673
Currency: USD
History: 03/30/2001
YTD Return: 6.35%

INDEX TICKERS

Price Return: NQDXUSMLTCV
Total Return: NQDXUSMLTCVT
Net Total Return: NQDXUSMLTCVN

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
MPC	MARATHON PETROLEUM	0.58%
VLO	VALERO ENERGY CP	0.56%
FANG	DIAMONDBACK ENERGY	0.55%
GM	GENERAL MOTORS CO	0.54%
STLD	STEEL DYNAMICS INC	0.54%
PSX	PHILLIPS 66	0.52%
CINF	CINCINNATI FINANCIAL	0.51%
RS	RELIANCE INC.	0.51%
BRK.B	BERKSHIRE HATH HLD B	0.50%
MRO	MARATHON OIL CORP	0.50%

All Information as of 03/28/2024.

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	4.98%	43
Telecommunications	1.81%	9
Health Care	5.66%	47
Financials	22.74%	172
Real Estate	2.95%	32
Consumer Discretionary	16.66%	114
Consumer Staples	6.09%	39
Industrials	12.89%	98
Basic Materials	6.85%	37
Energy	10.29%	42
Utilities	9.06%	40

PERFORMANCE(TR Version)

ANNUAL

1 Year	21.85%
2 Year	-4.24%
3 Year	10.69%
4 Year	96.66%
5 Year	-31.41%
6 Year	1.05%
7 Year	7.74%
8 Year	23.70%
9 Year	1.38%
10 Year	14.39%

CUMULATIVE

1 Year	21.85%
2 Year	16.69%
3 Year	29.16%
4 Year	154.00%
5 Year	74.21%
6 Year	76.03%
7 Year	89.65%
8 Year	134.60%
9 Year	137.83%
10 Year	172.06%

CUMULATIVE ANNUALIZED

1 Year	21.85%
2 Year	8.02%
3 Year	8.90%
4 Year	26.24%
5 Year	11.74%
6 Year	9.88%
7 Year	9.57%
8 Year	11.25%
9 Year	10.11%
10 Year	10.53%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	16.58%
2 Year	24.50%
3 Year	15.94%
4 Year	37.04%
5 Year	35.46%
6 Year	14.49%
7 Year	11.51%
8 Year	14.57%
9 Year	18.23%
10 Year	14.84%

CUMULATIVE

1 Year	16.58%
2 Year	20.92%
3 Year	19.38%
4 Year	25.05%
5 Year	27.48%
6 Year	25.78%
7 Year	24.27%
8 Year	23.27%
9 Year	22.75%
10 Year	22.06%

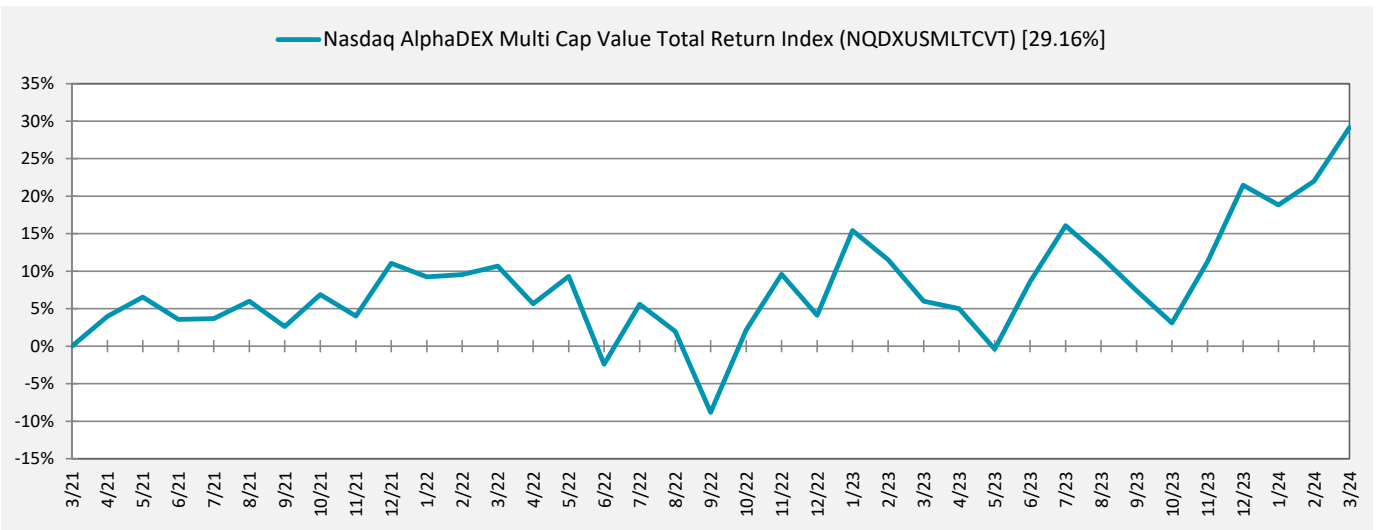
PERFORMANCE(TR Version)

CALENDER YEAR

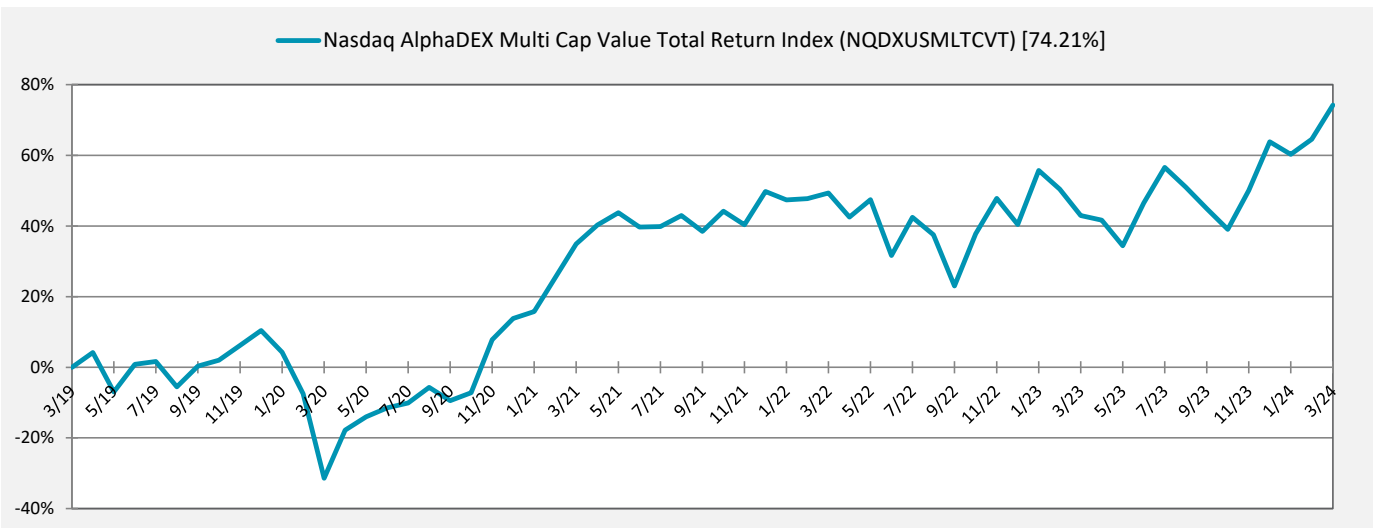
2024	6.35%
2023	16.65%
2022	-6.23%
2021	31.62%
2020	3.07%
2019	24.51%
2018	-13.40%
2017	14.90%
2016	26.67%
2015	2.47%

All Information as of 03/28/2024.

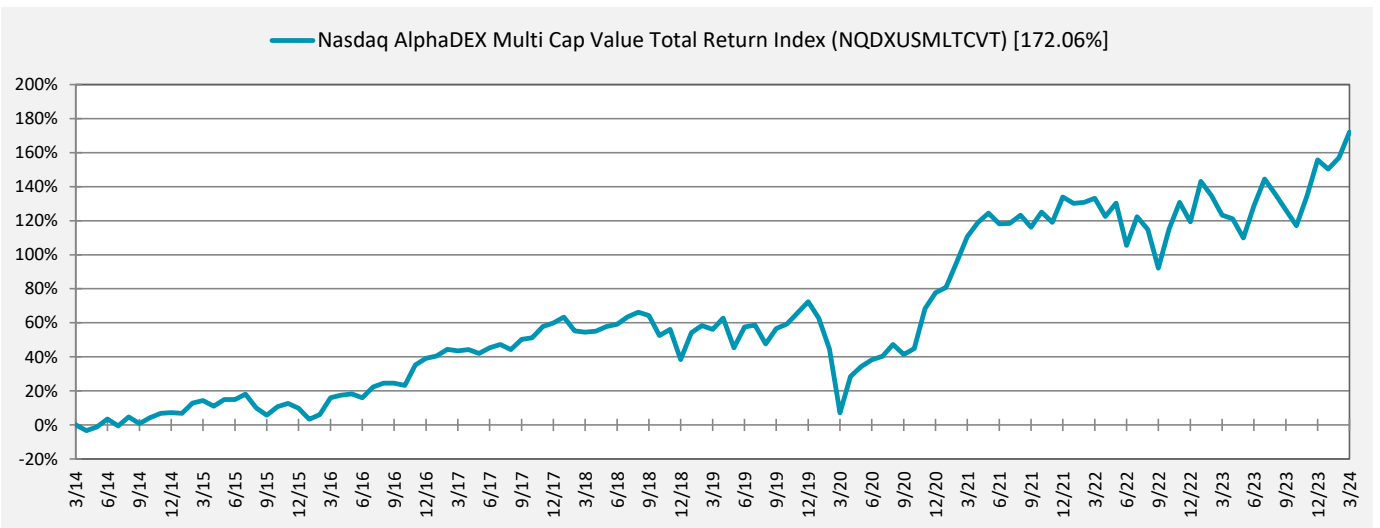
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 03/28/2024.

MONTHLY PERFORMANCE(TR Version)

Mar 2024	5.87%	Nov 2020	16.24%	Jul 2017	1.29%
Feb 2024	2.66%	Oct 2020	2.45%	Jun 2017	2.39%
Jan 2024	-2.15%	Sep 2020	-3.99%	May 2017	-1.64%
Dec 2023	9.17%	Aug 2020	4.89%	Apr 2017	0.61%
Nov 2023	7.91%	Jul 2020	1.59%	Mar 2017	-0.67%
Oct 2023	-4.01%	Jun 2020	2.90%	Feb 2017	2.81%
Sep 2023	-4.05%	May 2020	4.60%	Jan 2017	0.95%
Aug 2023	-3.55%	Apr 2020	19.87%	Dec 2016	2.88%
Jul 2023	6.87%	Mar 2020	-25.87%	Nov 2016	9.75%
Jun 2023	9.01%	Feb 2020	-11.25%	Oct 2016	-1.07%
May 2023	-5.11%	Jan 2020	-5.57%	Sep 2016	0.00%
Apr 2023	-0.95%	Dec 2019	3.99%	Aug 2016	1.83%
Mar 2023	-4.95%	Nov 2019	4.08%	Jul 2016	5.50%
Feb 2023	-3.37%	Oct 2019	1.71%	Jun 2016	-1.88%
Jan 2023	10.85%	Sep 2019	6.16%	May 2016	0.66%
Dec 2022	-5.00%	Aug 2019	-7.07%	Apr 2016	1.25%
Nov 2022	7.27%	Jul 2019	0.80%	Mar 2016	9.36%
Oct 2022	12.04%	Jun 2019	8.40%	Feb 2016	2.60%
Sep 2022	-10.58%	May 2019	-10.71%	Jan 2016	-5.92%
Aug 2022	-3.43%	Apr 2019	4.19%	Dec 2015	-2.48%
Jul 2022	8.20%	Mar 2019	-1.45%	Nov 2015	1.70%
Jun 2022	-10.73%	Feb 2019	2.80%	Oct 2015	4.78%
May 2022	3.47%	Jan 2019	11.33%	Sep 2015	-3.87%
Apr 2022	-4.55%	Dec 2018	-11.30%	Aug 2015	-6.86%
Mar 2022	1.05%	Nov 2018	2.38%	Jul 2015	2.78%
Feb 2022	0.26%	Oct 2018	-7.22%	Jun 2015	-0.06%
Jan 2022	-1.60%	Sep 2018	-1.16%	May 2015	3.53%
Dec 2021	6.74%	Aug 2018	1.65%	Apr 2015	-2.94%
Nov 2021	-2.66%	Jul 2018	2.73%	Mar 2015	1.34%
Oct 2021	4.13%	Jun 2018	0.89%	Feb 2015	5.69%
Sep 2021	-3.17%	May 2018	1.77%	Jan 2015	-0.39%
Aug 2021	2.22%	Apr 2018	0.35%	Dec 2014	0.38%
Jul 2021	0.11%	Mar 2018	-0.43%	Nov 2014	2.43%
Jun 2021	-2.80%	Feb 2018	-5.04%	Oct 2014	3.50%
May 2021	2.47%	Jan 2018	2.22%	Sep 2014	-3.75%
Apr 2021	3.98%	Dec 2017	1.31%	Aug 2014	5.22%
Mar 2021	7.62%	Nov 2017	4.36%	Jul 2014	-3.81%
Feb 2021	8.25%	Oct 2017	0.59%	Jun 2014	4.70%
Jan 2021	1.74%	Sep 2017	4.20%	May 2014	2.22%
Dec 2020	5.53%	Aug 2017	-2.00%	Apr 2014	-3.36%

All Information as of 03/28/2024.

QUARTERLY PERFORMANCE(TR Version)

Q1 2024	6.35%
Q4 2023	13.07%
Q3 2023	-1.09%
Q2 2023	2.45%
Q1 2023	1.81%
Q4 2022	14.18%
Q3 2022	-6.56%
Q2 2022	-11.83%
Q1 2022	-0.31%
Q4 2021	8.19%
Q3 2021	-0.91%
Q2 2021	3.57%
Q1 2021	18.53%
Q4 2020	25.68%
Q3 2020	2.32%
Q2 2020	29.02%
Q1 2020	-37.88%
Q4 2019	10.08%
Q3 2019	-0.56%
Q2 2019	0.85%
Q1 2019	12.78%
Q4 2018	-15.75%
Q3 2018	3.22%
Q2 2018	3.03%
Q1 2018	-3.34%
Q4 2017	6.35%
Q3 2017	3.43%
Q2 2017	1.33%
Q1 2017	3.09%
Q4 2016	11.70%
Q3 2016	7.42%
Q2 2016	0.00%
Q1 2016	5.56%
Q4 2015	3.92%
Q3 2015	-7.98%
Q2 2015	0.43%
Q1 2015	6.69%
Q4 2014	6.41%
Q3 2014	-2.59%
Q2 2014	3.43%

All Information as of 03/28/2024.

All Information as of 03/28/2024.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

DISCLAIMER

Nasdaq® is a registered trademark of Nasdaq, Inc. The information contained above is provided for informational and educational purposes only, and nothing contained herein should be construed as investment advice, either on behalf of a particular security or an overall investment strategy. Neither Nasdaq, Inc. nor any of its affiliates makes any recommendation to buy or sell any security or any representation about the financial condition of any company. Statements regarding Nasdaq-listed companies or Nasdaq proprietary indexes are not guarantees of future performance. Actual results may differ materially from those expressed or implied. Past performance is not indicative of future results. Investors should undertake their own due diligence and carefully evaluate assets before investing. **ADVICE FROM A FINANCIAL PROFESSIONAL IS STRONGLY ADVISED.**

WWW.NASDAQOMX.COM/INDEXES |  [@NASDAQIndexes](https://twitter.com/NASDAQIndexes)

NASDAQ INDEX SERVICES TEAM

Toll Free Number | Calling in the U.S. +1 844 717 0708

International Callers | Non-us Callers +1 301 978 8311

IndexServices@nasdaq.com

CORPORATE HEADQUARTERS | ONE LIBERTY PLAZA 165 BROADWAY NEW YORK, NY 10006

WORLDWIDE OFFICES ARMENIA • AUSTRALIA • BELGIUM • CANADA • CHINA • DENMARK • ESTONIA • FINLAND • FRANCE • GERMANY • HONG KONG
S.A.R. CHINA • ICELAND • INDIA • ITALY • JAPAN • LATVIA • LITHUANIA • NORWAY • NETHERLANDS • PHILIPPINES • SINGAPORE •
SPAIN • STOCKHOLM • UNITED ARAB EMIRATES • UNITED KINGDOM



© 2024. Nasdaq, Inc. All Rights Reserved.