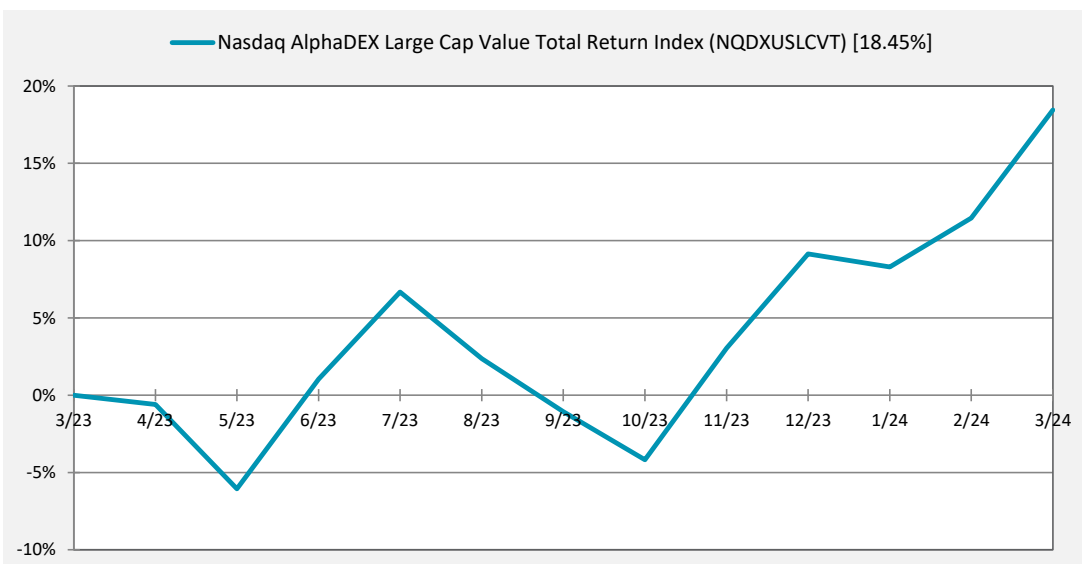


# Nasdaq AlphaDEX Large Cap Value Index

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/NQDXUSLCV>

## 1-YEAR PERFORMANCE



## QUICK FACTS

**Securities:** 187  
**Currency:** USD  
**History:** 03/30/2001  
**YTD Return:** 8.53%

## INDEX TICKERS

**Price Return:** NQDXUSLCV  
**Total Return:** NQDXUSLCVT  
**Net Total Return:** NQDXUSLCVN

## TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
MPC	MARATHON PETROLEUM	1.14%
VLO	VALERO ENERGY CP	1.10%
FANG	DIAMONDBACK ENERGY	1.07%
GM	GENERAL MOTORS CO	1.06%
STLD	STEEL DYNAMICS INC	1.05%
PSX	PHILLIPS 66	1.03%
CINF	CINCINNATI FINANCIAL	1.00%
RS	RELIANCE INC.	1.00%
BRK.B	BERKSHIRE HATH HLD B	0.99%
MRO	MARATHON OIL CORP	0.98%

All Information as of 03/28/2024.

## INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	4.74%	13
Telecommunications	2.79%	5
Health Care	7.17%	20
Financials	20.61%	32
Real Estate	1.75%	6
Consumer Discretionary	12.08%	24
Consumer Staples	7.74%	16
Industrials	12.39%	27
Basic Materials	8.07%	11
Energy	9.17%	10
Utilities	13.47%	23

## PERFORMANCE(TR Version)

### ANNUAL

1 Year	18.45%
2 Year	-3.06%
3 Year	13.43%
4 Year	77.09%
5 Year	-26.35%
6 Year	0.42%
7 Year	9.51%
8 Year	24.77%
9 Year	-3.96%
10 Year	9.46%

### CUMULATIVE

1 Year	18.45%
2 Year	14.83%
3 Year	30.25%
4 Year	130.67%
5 Year	69.89%
6 Year	70.60%
7 Year	86.83%
8 Year	133.10%
9 Year	123.87%
10 Year	145.05%

### CUMULATIVE ANNUALIZED

1 Year	18.45%
2 Year	7.16%
3 Year	9.21%
4 Year	23.24%
5 Year	11.18%
6 Year	9.31%
7 Year	9.34%
8 Year	11.16%
9 Year	9.37%
10 Year	9.38%

## ANNUALIZED VOLATILITY(TR Version)

### ANNUAL

1 Year	13.45%
2 Year	22.71%
3 Year	14.05%
4 Year	32.18%
5 Year	34.36%
6 Year	13.61%
7 Year	10.82%
8 Year	13.59%
9 Year	17.64%
10 Year	11.80%

### CUMULATIVE

1 Year	13.45%
2 Year	18.67%
3 Year	17.25%
4 Year	22.00%
5 Year	24.99%
6 Year	23.48%
7 Year	22.13%
8 Year	21.24%
9 Year	20.86%
10 Year	20.12%

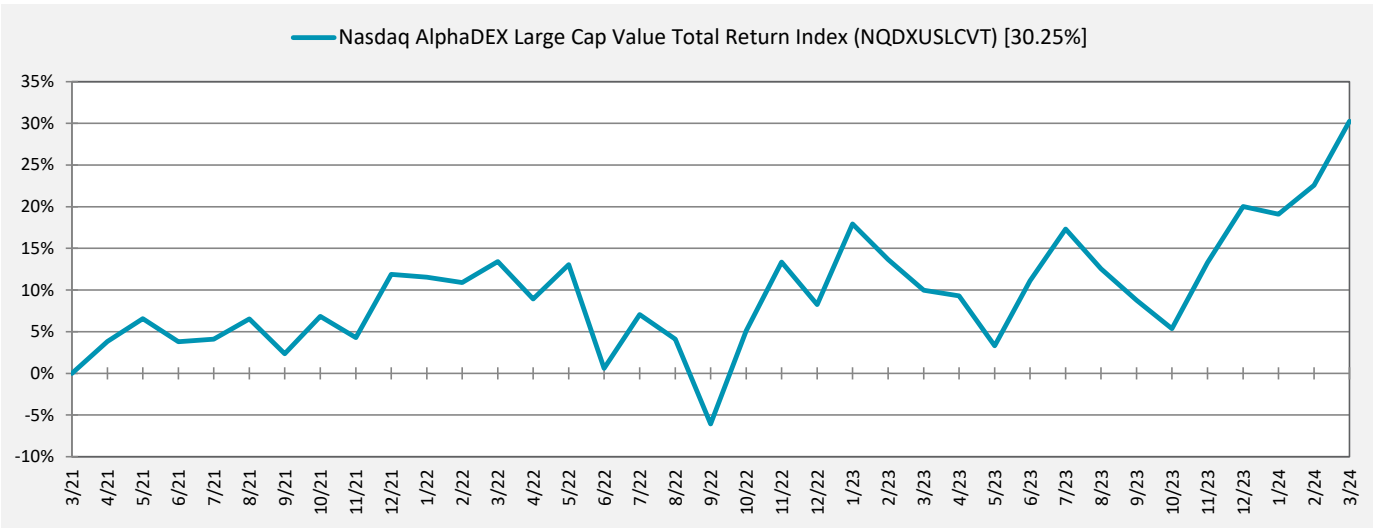
## PERFORMANCE(TR Version)

### CALENDER YEAR

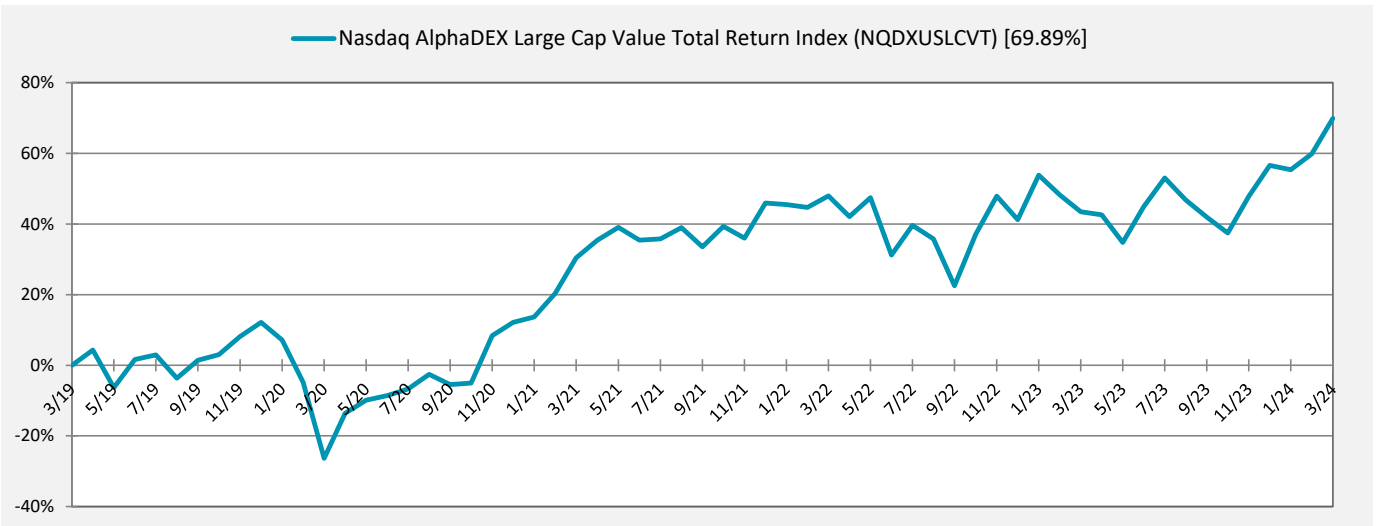
2024	8.53%
2023	10.86%
2022	-3.23%
2021	30.08%
2020	0.04%
2019	25.74%
2018	-13.08%
2017	19.29%
2016	22.92%
2015	-8.75%

All Information as of 03/28/2024.

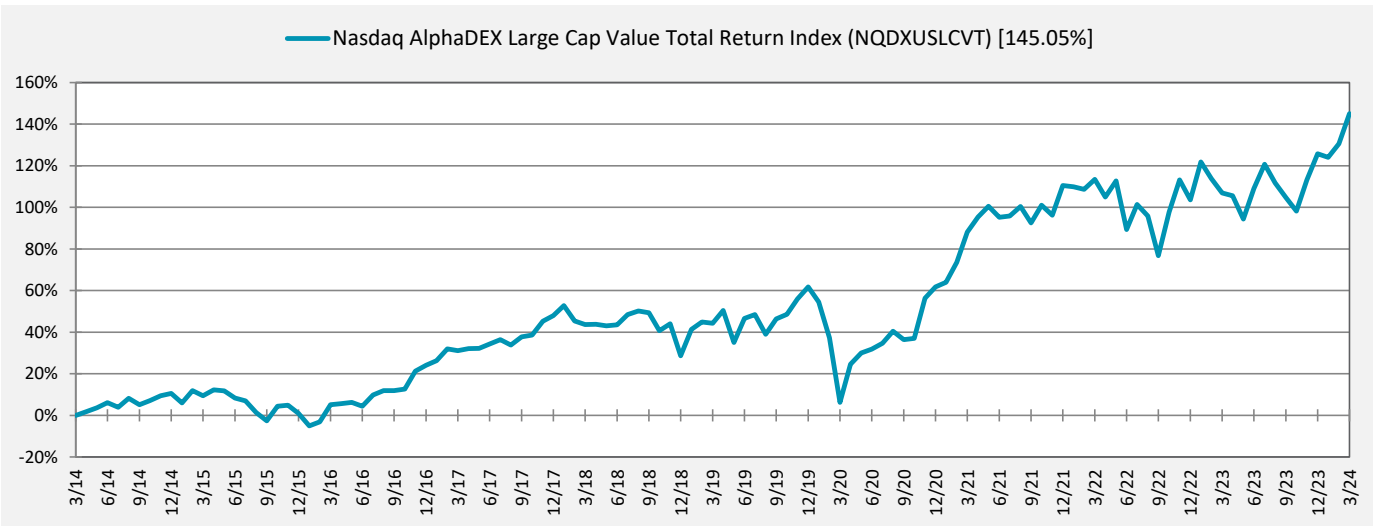
### 3-YEAR PERFORMANCE



### 5-YEAR PERFORMANCE



### 10-YEAR PERFORMANCE



All Information as of 03/28/2024.

## MONTHLY PERFORMANCE(TR Version)

Mar 2024	6.27%
Feb 2024	2.92%
Jan 2024	-0.78%
Dec 2023	5.92%
Nov 2023	7.54%
Oct 2023	-3.16%
Sep 2023	-3.34%
Aug 2023	-4.05%
Jul 2023	5.59%
Jun 2023	7.55%
May 2023	-5.49%
Apr 2023	-0.60%
Mar 2023	-3.26%
Feb 2023	-3.62%
Jan 2023	8.94%
Dec 2022	-4.49%
Nov 2022	7.84%
Oct 2022	11.90%
Sep 2022	-9.77%
Aug 2022	-2.77%
Jul 2022	6.42%
Jun 2022	-11.01%
May 2022	3.80%
Apr 2022	-3.98%
Mar 2022	2.27%
Feb 2022	-0.57%
Jan 2022	-0.29%
Dec 2021	7.27%
Nov 2021	-2.39%
Oct 2021	4.39%
Sep 2021	-3.92%
Aug 2021	2.34%
Jul 2021	0.28%
Jun 2021	-2.60%
May 2021	2.66%
Apr 2021	3.82%
Mar 2021	8.38%
Feb 2021	5.87%
Jan 2021	1.34%
Dec 2020	3.52%

Nov 2020	14.12%
Oct 2020	0.44%
Sep 2020	-2.95%
Aug 2020	4.37%
Jul 2020	2.13%
Jun 2020	1.42%
May 2020	4.28%
Apr 2020	17.32%
Mar 2020	-22.61%
Feb 2020	-11.17%
Jan 2020	-4.45%
Dec 2019	3.67%
Nov 2019	4.99%
Oct 2019	1.56%
Sep 2019	5.26%
Aug 2019	-6.37%
Jul 2019	1.25%
Jun 2019	8.52%
May 2019	-10.21%
Apr 2019	4.31%
Mar 2019	-0.46%
Feb 2019	2.52%
Jan 2019	9.89%
Dec 2018	-10.69%
Nov 2018	2.32%
Oct 2018	-5.76%
Sep 2018	-0.54%
Aug 2018	1.13%
Jul 2018	3.44%
Jun 2018	0.39%
May 2018	-0.55%
Apr 2018	0.12%
Mar 2018	-1.24%
Feb 2018	-4.82%
Jan 2018	3.27%
Dec 2017	1.89%
Nov 2017	4.74%
Oct 2017	0.69%
Sep 2017	2.87%
Aug 2017	-1.90%

Jul 2017	1.57%
Jun 2017	1.64%
May 2017	0.06%
Apr 2017	0.71%
Mar 2017	-0.61%
Feb 2017	4.50%
Jan 2017	1.80%
Dec 2016	2.27%
Nov 2016	7.72%
Oct 2016	0.58%
Sep 2016	0.02%
Aug 2016	1.87%
Jul 2016	5.25%
Jun 2016	-1.77%
May 2016	0.61%
Apr 2016	0.47%
Mar 2016	8.56%
Feb 2016	1.99%
Jan 2016	-5.92%
Dec 2015	-3.73%
Nov 2015	0.37%
Oct 2015	7.21%
Sep 2015	-3.85%
Aug 2015	-5.33%
Jul 2015	-1.25%
Jun 2015	-3.07%
May 2015	-0.43%
Apr 2015	2.59%
Mar 2015	-2.20%
Feb 2015	5.64%
Jan 2015	-4.19%
Dec 2014	1.06%
Nov 2014	2.16%
Oct 2014	1.91%
Sep 2014	-2.84%
Aug 2014	4.15%
Jul 2014	-2.14%
Jun 2014	2.37%
May 2014	1.85%
Apr 2014	1.80%

All Information as of 03/28/2024.

## QUARTERLY PERFORMANCE(TR Version)

Q1 2024	8.53%
Q4 2023	10.32%
Q3 2023	-2.08%
Q2 2023	1.04%
Q1 2023	1.58%
Q4 2022	15.25%
Q3 2022	-6.63%
Q2 2022	-11.31%
Q1 2022	1.40%
Q4 2021	9.30%
Q3 2021	-1.40%
Q2 2021	3.80%
Q1 2021	16.28%
Q4 2020	18.66%
Q3 2020	3.44%
Q2 2020	24.07%
Q1 2020	-34.31%
Q4 2019	10.54%
Q3 2019	-0.21%
Q2 2019	1.64%
Q1 2019	12.14%
Q4 2018	-13.89%
Q3 2018	4.03%
Q2 2018	-0.04%
Q1 2018	-2.93%
Q4 2017	7.46%
Q3 2017	2.49%
Q2 2017	2.43%
Q1 2017	5.74%
Q4 2016	10.81%
Q3 2016	7.24%
Q2 2016	-0.70%
Q1 2016	4.17%
Q4 2015	3.60%
Q3 2015	-10.12%
Q2 2015	-0.99%
Q1 2015	-1.02%
Q4 2014	5.22%
Q3 2014	-0.98%
Q2 2014	6.15%

All Information as of 03/28/2024.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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