

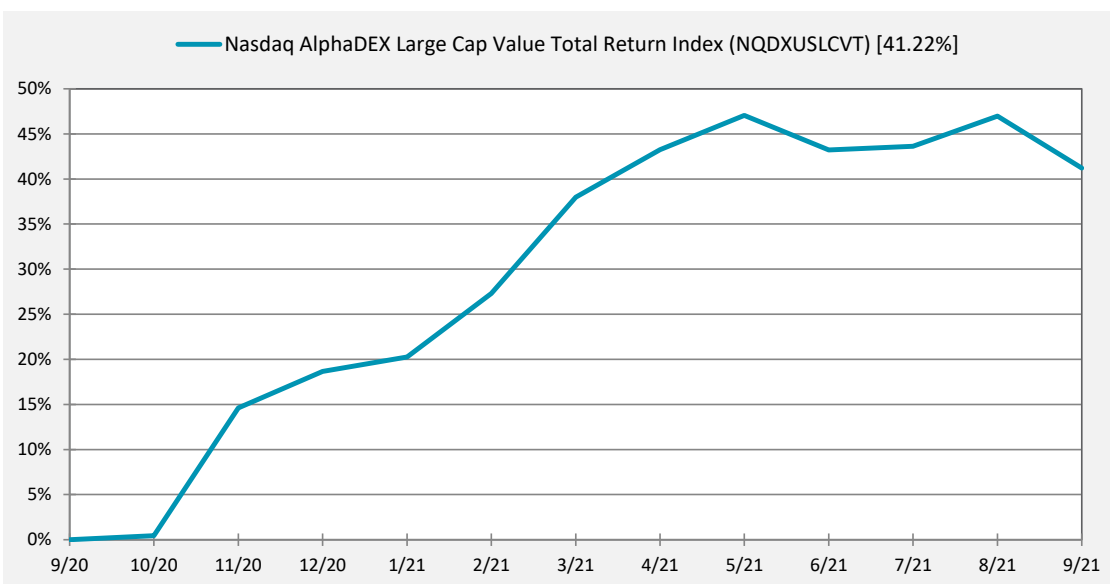


Nasdaq AlphaDEX Large Cap Value Index

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: 19.01%

INDEX TICKERS

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

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
HIG	HARTFORD FIN SVC	1.04%
DGX	QUEST DIAGNOSTC	1.01%
FOXA	FOX CORP CM A	1.00%
TSN	TYSON FOODS INC CL A	0.99%
COF	CAPITAL ONE FINANCIA	0.97%
ALLY	ALLY FINANCIAL	0.94%
CFG	CITIZENS FINL GROUP	0.94%
LH	LABORATORY CORP NEW	0.94%
PEG	PUB ENTRPR GP	0.94%
CVS	CVS HEALTHCP	0.94%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	6.36%	14
Telecommunications	3.45%	5
Health Care	9.02%	18
Financials	25.27%	38
Real Estate	3.09%	9
Consumer Discretionary	9.32%	16
Consumer Staples	8.56%	17
Industrials	13.63%	31
Basic Materials	4.13%	9
Energy	2.87%	7
Utilities	14.30%	23

All Information as of 09/30/2021.

PERFORMANCE(TR Version)

ANNUAL

1 Year	41.22%
2 Year	-6.81%
3 Year	-2.05%
4 Year	8.47%
5 Year	23.00%
6 Year	14.92%
7 Year	-7.32%
8 Year	21.21%
9 Year	28.22%
10 Year	23.33%

CUMULATIVE

1 Year	41.22%
2 Year	31.60%
3 Year	28.91%
4 Year	39.84%
5 Year	72.00%
6 Year	97.66%
7 Year	83.19%
8 Year	122.04%
9 Year	184.70%
10 Year	251.11%

CUMULATIVE ANNUALIZED

1 Year	41.22%
2 Year	14.72%
3 Year	8.83%
4 Year	8.74%
5 Year	11.46%
6 Year	12.03%
7 Year	9.03%
8 Year	10.49%
9 Year	12.33%
10 Year	13.38%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	16.94%
2 Year	43.37%
3 Year	16.83%
4 Year	11.47%
5 Year	9.16%
6 Year	17.55%
7 Year	15.46%
8 Year	9.51%
9 Year	12.71%
10 Year	20.94%

CUMULATIVE

1 Year	16.94%
2 Year	32.93%
3 Year	28.60%
4 Year	25.43%
5 Year	23.12%
6 Year	22.27%
7 Year	21.40%
8 Year	20.27%
9 Year	19.57%
10 Year	19.70%

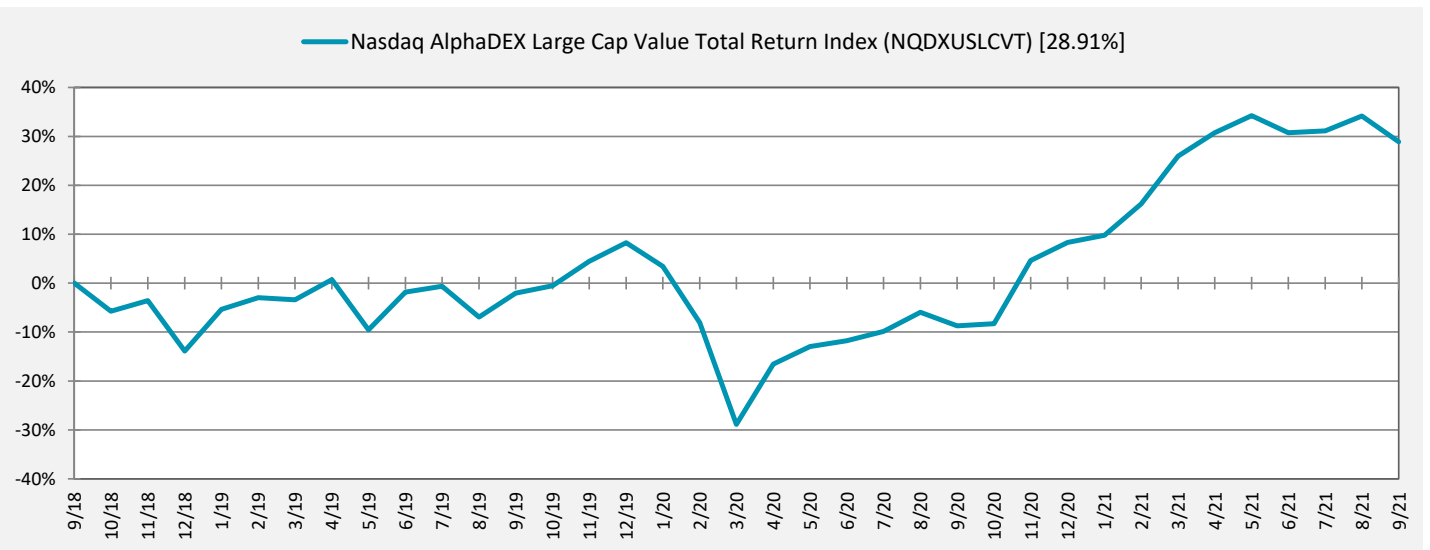
PERFORMANCE(TR Version)

CALENDER YEAR

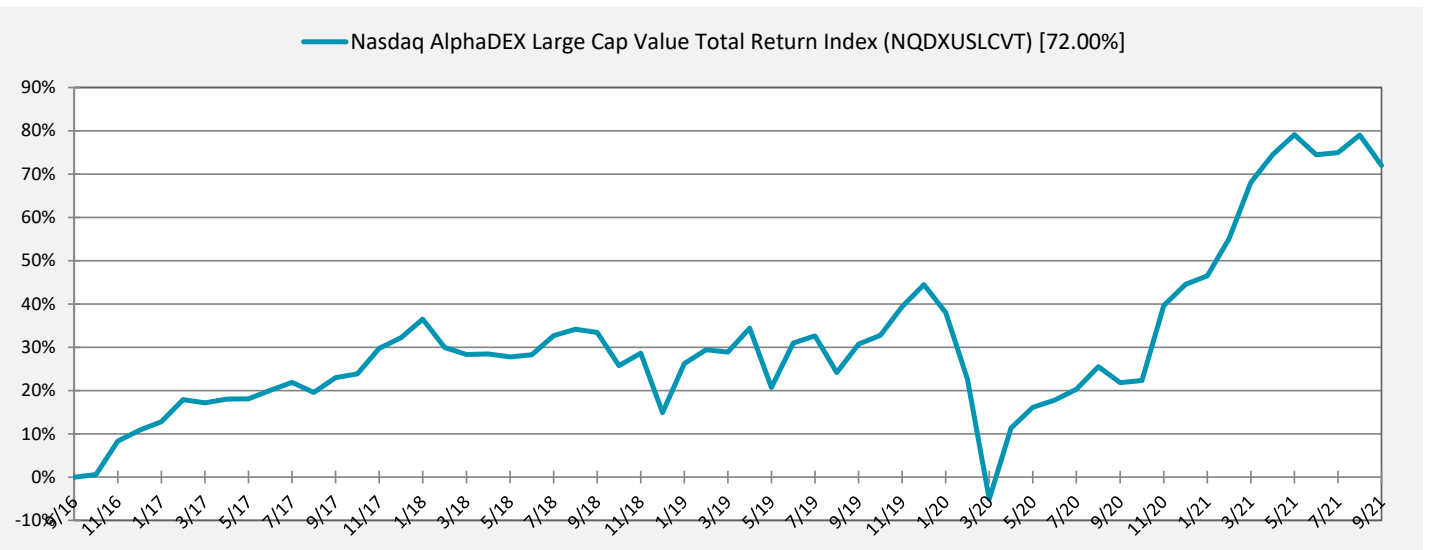
2021	19.01%
2020	0.04%
2019	25.74%
2018	-13.08%
2017	19.29%
2016	22.92%
2015	-8.75%
2014	16.21%
2013	36.29%
2012	15.42%

All Information as of 09/30/2021.

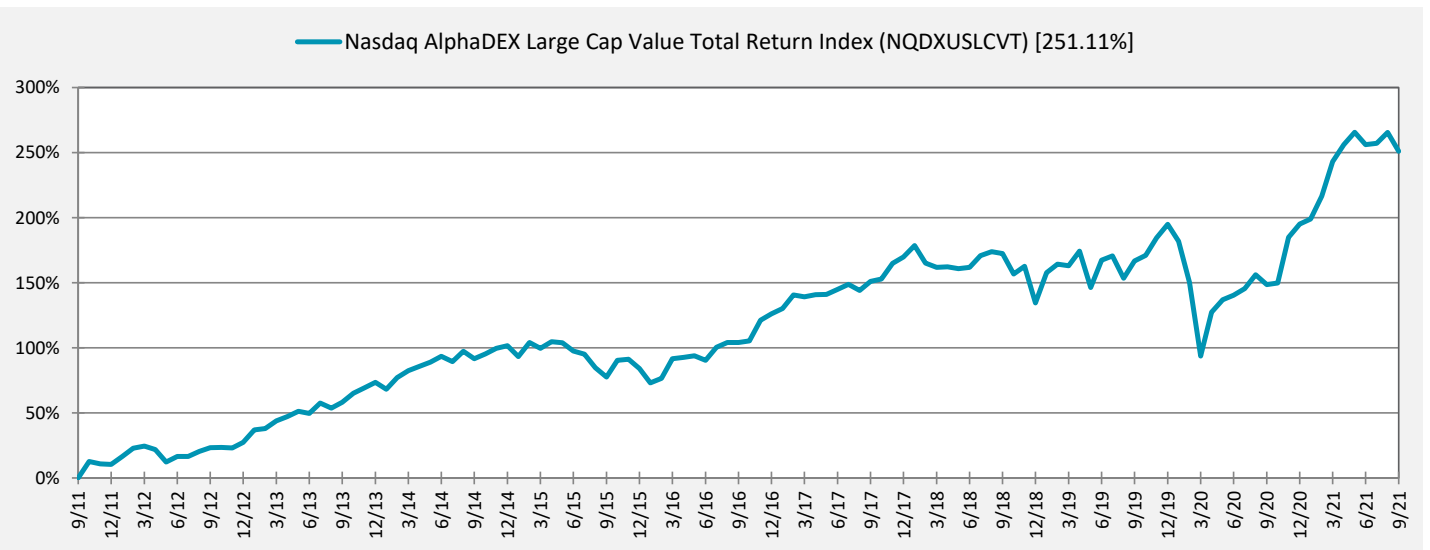
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 09/30/2021.

MONTHLY PERFORMANCE(TR Version)

Sep 2021	-3.92%	May 2018	-0.55%	Jan 2015	-4.19%
Aug 2021	2.34%	Apr 2018	0.12%	Dec 2014	1.06%
Jul 2021	0.28%	Mar 2018	-1.24%	Nov 2014	2.16%
Jun 2021	-2.60%	Feb 2018	-4.82%	Oct 2014	1.91%
May 2021	2.66%	Jan 2018	3.27%	Sep 2014	-2.84%
Apr 2021	3.82%	Dec 2017	1.89%	Aug 2014	4.15%
Mar 2021	8.38%	Nov 2017	4.74%	Jul 2014	-2.14%
Feb 2021	5.87%	Oct 2017	0.69%	Jun 2014	2.37%
Jan 2021	1.34%	Sep 2017	2.87%	May 2014	1.85%
Dec 2020	3.52%	Aug 2017	-1.90%	Apr 2014	1.80%
Nov 2020	14.12%	Jul 2017	1.57%	Mar 2014	2.88%
Oct 2020	0.44%	Jun 2017	1.64%	Feb 2014	5.37%
Sep 2020	-2.95%	May 2017	0.06%	Jan 2014	-3.07%
Aug 2020	4.37%	Apr 2017	0.71%	Dec 2013	2.59%
Jul 2020	2.13%	Mar 2017	-0.61%	Nov 2013	2.44%
Jun 2020	1.42%	Feb 2017	4.50%	Oct 2013	4.43%
May 2020	4.28%	Jan 2017	1.80%	Sep 2013	2.95%
Apr 2020	17.32%	Dec 2016	2.27%	Aug 2013	-2.56%
Mar 2020	-22.61%	Nov 2016	7.72%	Jul 2013	5.43%
Feb 2020	-11.17%	Oct 2016	0.58%	Jun 2013	-1.09%
Jan 2020	-4.45%	Sep 2016	0.02%	May 2013	2.70%
Dec 2019	3.67%	Aug 2016	1.87%	Apr 2013	2.35%
Nov 2019	4.99%	Jul 2016	5.25%	Mar 2013	4.16%
Oct 2019	1.56%	Jun 2016	-1.77%	Feb 2013	0.83%
Sep 2019	5.26%	May 2016	0.61%	Jan 2013	7.53%
Aug 2019	-6.37%	Apr 2016	0.47%	Dec 2012	3.43%
Jul 2019	1.25%	Mar 2016	8.56%	Nov 2012	-0.30%
Jun 2019	8.52%	Feb 2016	1.99%	Oct 2012	0.12%
May 2019	-10.21%	Jan 2016	-5.92%	Sep 2012	2.51%
Apr 2019	4.31%	Dec 2015	-3.73%	Aug 2012	3.26%
Mar 2019	-0.46%	Nov 2015	0.37%	Jul 2012	0.04%
Feb 2019	2.52%	Oct 2015	7.21%	Jun 2012	3.77%
Jan 2019	9.89%	Sep 2015	-3.85%	May 2012	-7.91%
Dec 2018	-10.69%	Aug 2015	-5.33%	Apr 2012	-2.12%
Nov 2018	2.32%	Jul 2015	-1.25%	Mar 2012	1.30%
Oct 2018	-5.76%	Jun 2015	-3.07%	Feb 2012	5.42%
Sep 2018	-0.54%	May 2015	-0.43%	Jan 2012	5.70%
Aug 2018	1.13%	Apr 2015	2.59%	Dec 2011	-0.51%
Jul 2018	3.44%	Mar 2015	-2.20%	Nov 2011	-1.59%
Jun 2018	0.39%	Feb 2015	5.64%	Oct 2011	12.67%

QUARTERLY PERFORMANCE(TR Version)

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%
Q1 2014	5.07%
Q4 2013	9.75%
Q3 2013	5.77%
Q2 2013	3.98%
Q1 2013	12.92%
Q4 2012	3.25%
Q3 2012	5.89%
Q2 2012	-6.47%
Q1 2012	12.88%
Q4 2011	10.32%

All Information as of 09/30/2021.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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