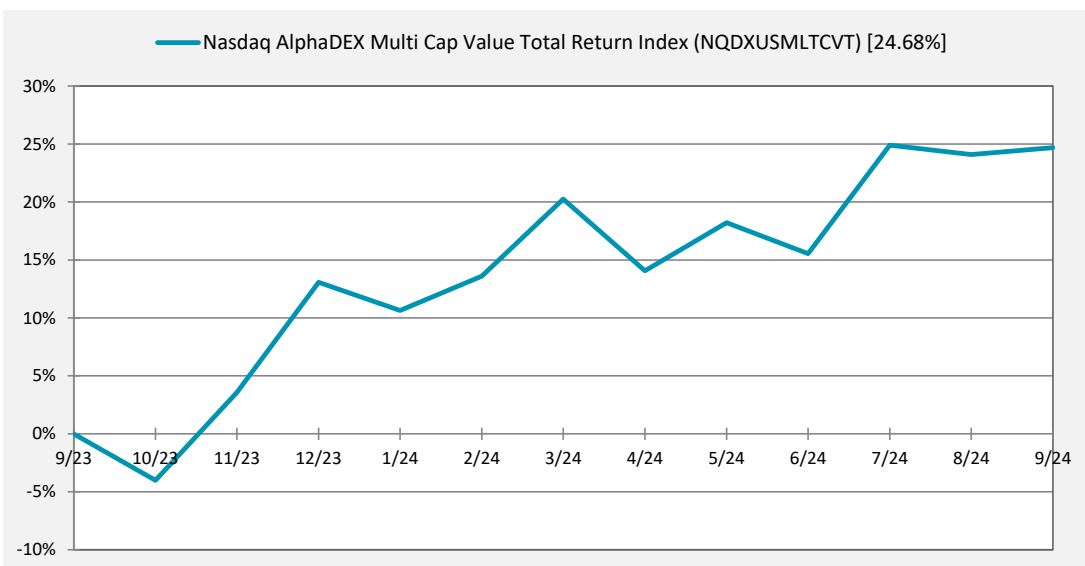


Nasdaq AlphaDEX Multi Cap Value Index

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: 675
Currency: USD
History: 03/30/2001
YTD Return: 10.26%

INDEX TICKERS

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

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
DHI	D R HORTON INC	0.57%
LEN	LENNAR CP CL A	0.53%
FOXA	FOX CORP CM A	0.52%
ETR	ENERGY CP	0.52%
UAL	UNITED AIRLNS HLD CM	0.49%
EXC	EXELON CORP CMN STK	0.49%
CF	CF IND HLDGS INC	0.49%
CINF	CINCINNATI FINANCIAL	0.48%
T	AT&T INC.	0.48%
BRK.B	BERKSHIRE HATH HLD B	0.48%

All Information as of 09/30/2024.

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	4.64%	37
Telecommunications	2.72%	14
Health Care	4.86%	40
Financials	22.72%	165
Real Estate	3.31%	32
Consumer Discretionary	17.55%	117
Consumer Staples	6.35%	39
Industrials	12.50%	102
Basic Materials	5.06%	30
Energy	10.53%	53
Utilities	9.51%	45

PERFORMANCE(TR Version)

ANNUAL

1 Year	24.68%
2 Year	17.79%
3 Year	-11.15%
4 Year	52.89%
5 Year	-9.73%
6 Year	-4.70%
7 Year	9.32%
8 Year	20.68%
9 Year	17.85%
10 Year	4.92%

CUMULATIVE

1 Year	24.68%
2 Year	46.86%
3 Year	30.48%
4 Year	99.49%
5 Year	80.09%
6 Year	71.62%
7 Year	87.62%
8 Year	126.42%
9 Year	166.83%
10 Year	179.95%

CUMULATIVE ANNUALIZED

1 Year	24.68%
2 Year	21.19%
3 Year	9.27%
4 Year	18.85%
5 Year	12.49%
6 Year	9.42%
7 Year	9.41%
8 Year	10.76%
9 Year	11.52%
10 Year	10.84%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	16.09%
2 Year	20.63%
3 Year	21.16%
4 Year	20.07%
5 Year	46.69%
6 Year	18.35%
7 Year	11.69%
8 Year	10.62%
9 Year	17.94%
10 Year	16.58%

CUMULATIVE

1 Year	16.09%
2 Year	18.48%
3 Year	19.42%
4 Year	19.60%
5 Year	27.28%
6 Year	26.00%
7 Year	24.48%
8 Year	23.20%
9 Year	22.67%
10 Year	22.11%

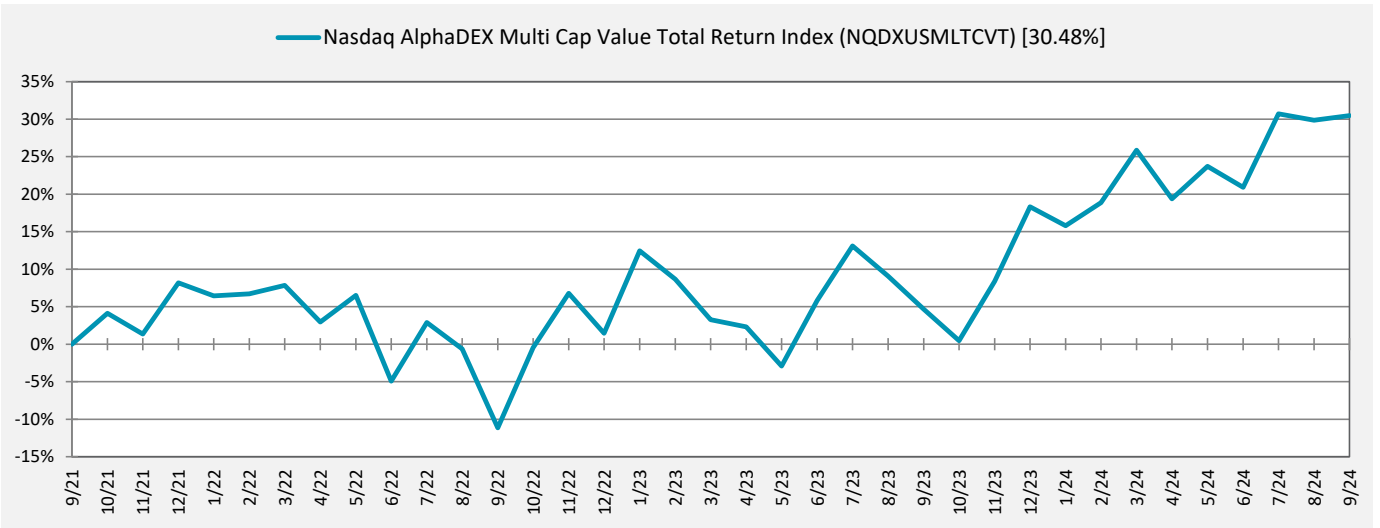
PERFORMANCE(TR Version)

CALENDER YEAR

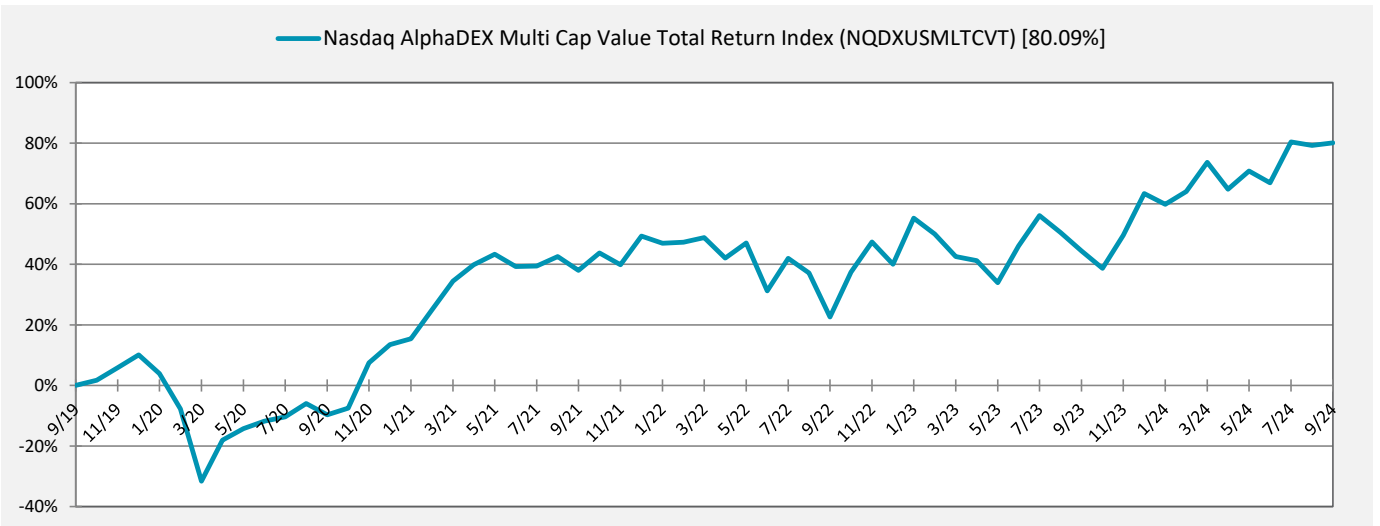
2024	10.26%
2023	16.65%
2022	-6.23%
2021	31.62%
2020	3.07%
2019	24.51%
2018	-13.40%
2017	14.90%
2016	26.67%
2015	2.47%

All Information as of 09/30/2024.

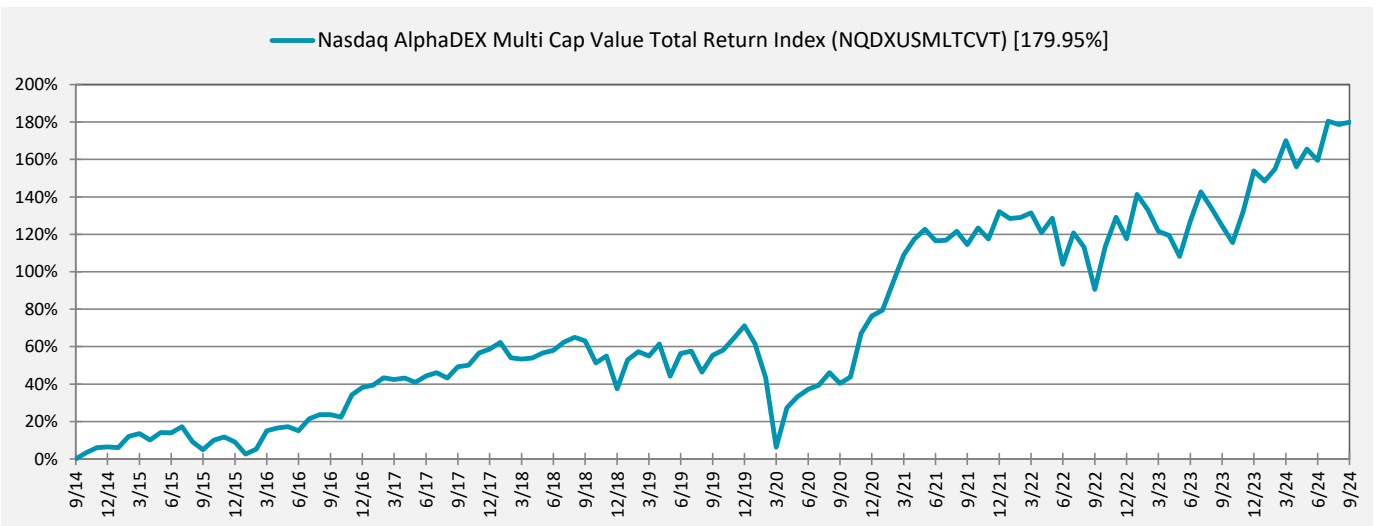
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 09/30/2024.

MONTHLY PERFORMANCE(TR Version)

Sep 2024	0.47%	May 2021	2.47%	Jan 2018	2.22%
Aug 2024	-0.64%	Apr 2021	3.98%	Dec 2017	1.31%
Jul 2024	8.09%	Mar 2021	7.62%	Nov 2017	4.36%
Jun 2024	-2.26%	Feb 2021	8.25%	Oct 2017	0.59%
May 2024	3.64%	Jan 2021	1.74%	Sep 2017	4.20%
Apr 2024	-5.14%	Dec 2020	5.53%	Aug 2017	-2.00%
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%

All Information as of 09/30/2024.

QUARTERLY PERFORMANCE(TR Version)

Q3 2024	7.90%
Q2 2024	-3.91%
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%

All Information as of 09/30/2024.

All Information as of 09/30/2024.

Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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