

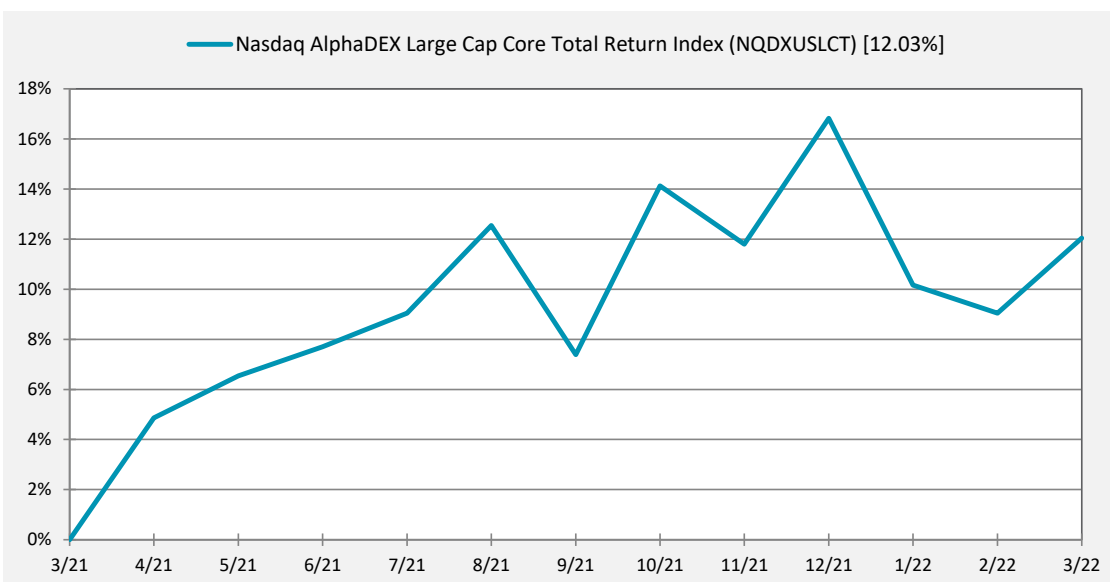


Nasdaq AlphaDEX Large Cap Core Index

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/NQDXUSLC>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 375
Currency: USD
History: 03/30/2001
YTD Return: -4.10%

INDEX TICKERS

Price Return: NQDXUSLC
Total Return: NQDXUSLCT
Net Total Return: NQDXUSLCN

TOP 10 SECURITIES BY WEIGHT

TICKER	SECURITY	WEIGHT
CVX	CHEVRON CORP	0.64%
COP	CONOCOPHILLIPS	0.64%
LNG	CHENIERE ENERGY INC	0.63%
EOG	EOG RESOURCES INC	0.62%
ADM	ARCHER DANIELS MDLND	0.62%
NUE	NUCOR CP	0.60%
PARA	PARAMOUNT GLOB CL B	0.58%
MKL	MARKEL CP HLDG CO	0.55%
CINF	CINCINNATI FINANCIAL	0.55%
FCX	FREEPORT MCMORAN	0.55%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	14.47%	53
Telecommunications	2.50%	7
Health Care	11.94%	49
Financials	16.70%	52
Real Estate	4.87%	25
Consumer Discretionary	11.47%	49
Consumer Staples	5.45%	20
Industrials	14.26%	65
Basic Materials	4.23%	12
Energy	6.80%	18
Utilities	7.32%	25

All Information as of 03/31/2022.

PERFORMANCE(TR Version)

ANNUAL

1 Year	12.03%
2 Year	70.78%
3 Year	-18.14%
4 Year	3.89%
5 Year	15.10%
6 Year	18.61%
7 Year	-3.31%
8 Year	13.42%
9 Year	25.08%
10 Year	13.52%

CUMULATIVE

1 Year	12.03%
2 Year	91.34%
3 Year	56.64%
4 Year	62.74%
5 Year	87.31%
6 Year	122.16%
7 Year	114.81%
8 Year	143.64%
9 Year	204.75%
10 Year	245.95%

CUMULATIVE ANNUALIZED

1 Year	12.03%
2 Year	38.32%
3 Year	16.14%
4 Year	12.95%
5 Year	13.37%
6 Year	14.23%
7 Year	11.54%
8 Year	11.77%
9 Year	13.18%
10 Year	13.21%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

1 Year	14.75%
2 Year	24.69%
3 Year	31.88%
4 Year	15.29%
5 Year	11.38%
6 Year	11.40%
7 Year	16.84%
8 Year	12.42%
9 Year	12.55%
10 Year	14.41%

CUMULATIVE

1 Year	14.75%
2 Year	20.35%
3 Year	24.82%
4 Year	22.82%
5 Year	21.05%
6 Year	19.76%
7 Year	19.36%
8 Year	18.61%
9 Year	18.02%
10 Year	17.70%

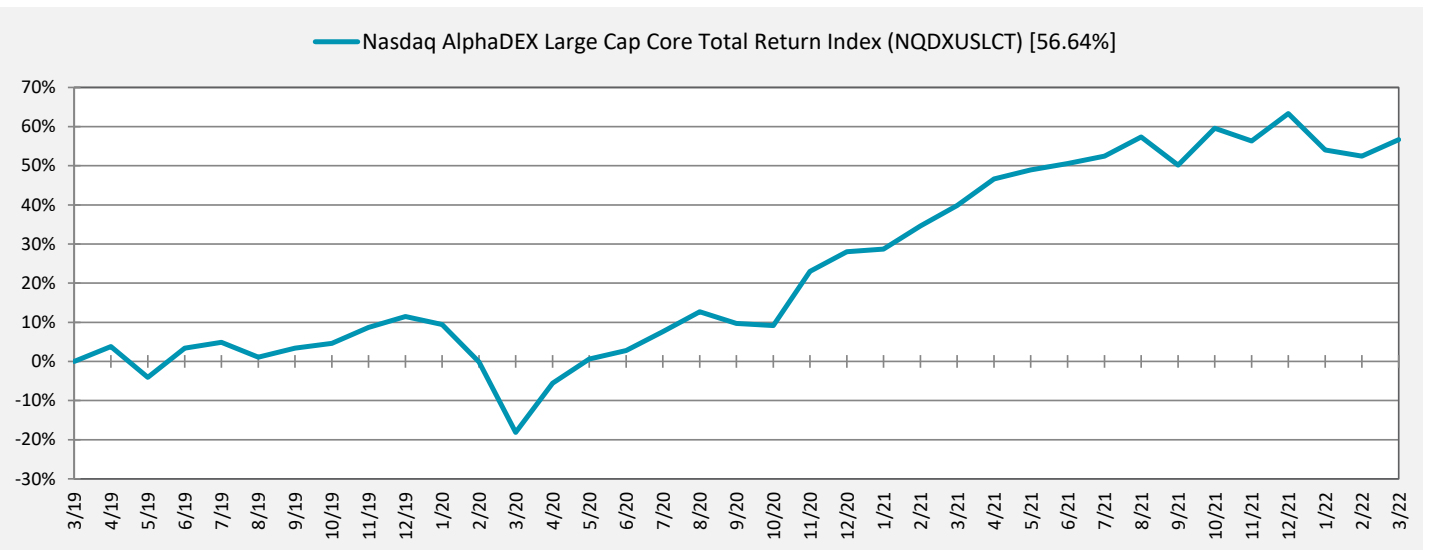
PERFORMANCE(TR Version)

CALENDER YEAR

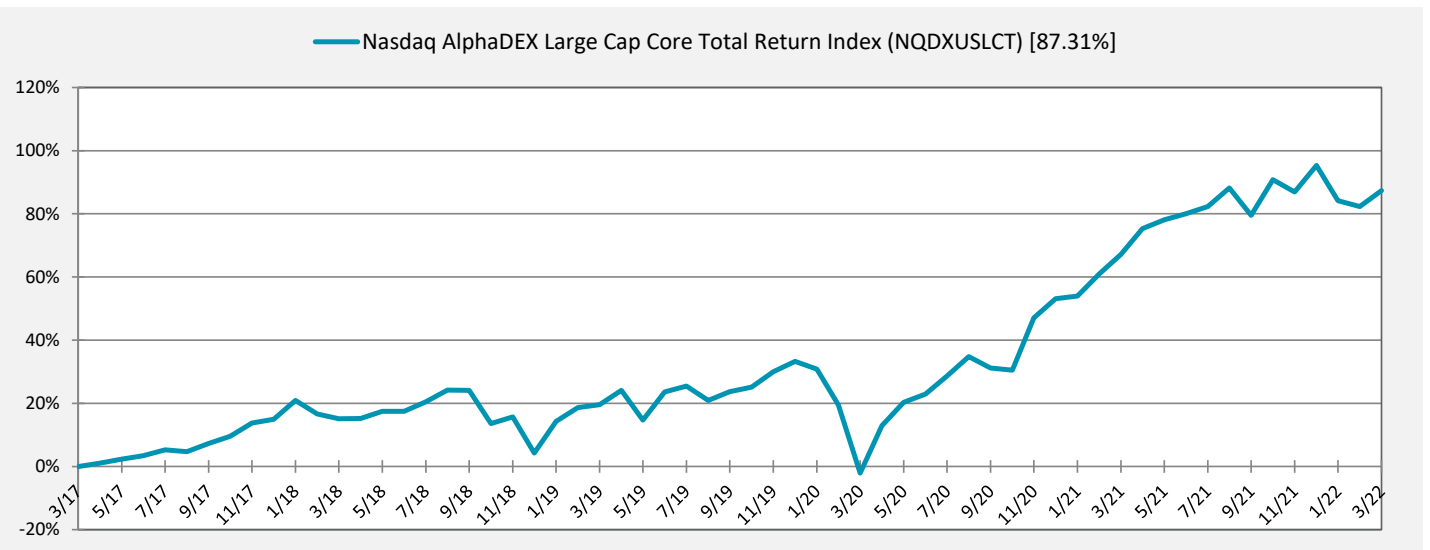
2022	-4.10%
2021	27.56%
2020	14.87%
2019	27.89%
2018	-9.32%
2017	22.34%
2016	13.58%
2015	-2.96%
2014	14.61%
2013	35.80%

All Information as of 03/31/2022.

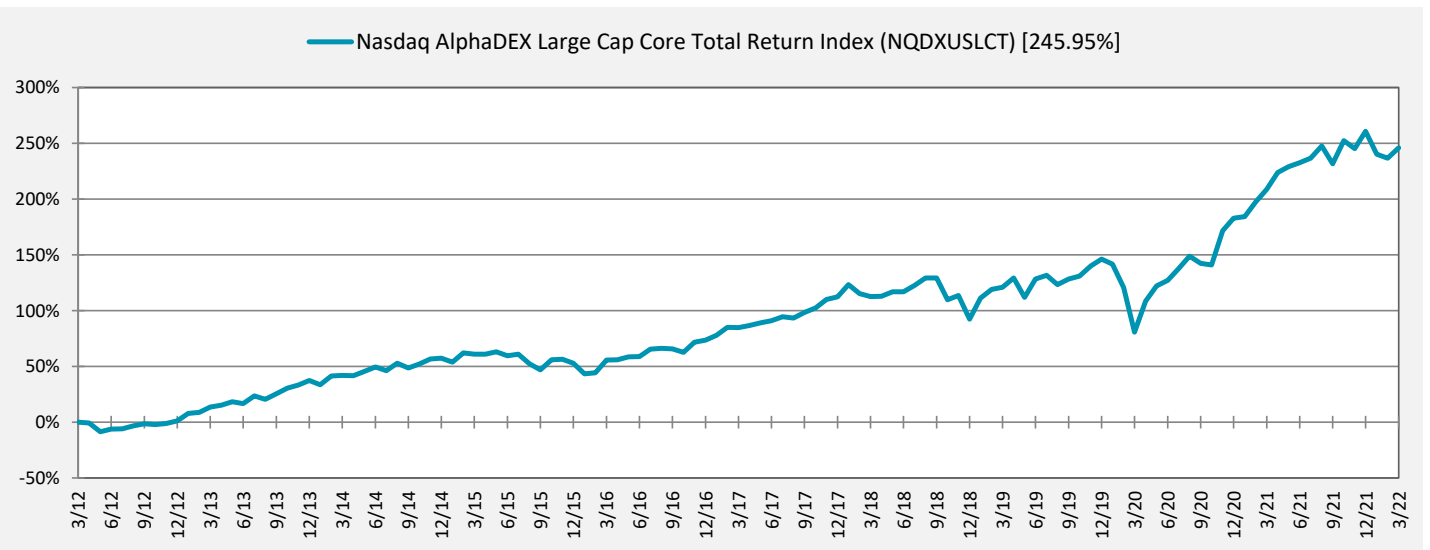
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 03/31/2022.

MONTHLY PERFORMANCE(TR Version)

Mar 2022	2.74%	Nov 2018	1.79%	Jul 2015	0.83%
Feb 2022	-1.02%	Oct 2018	-8.47%	Jun 2015	-2.10%
Jan 2022	-5.70%	Sep 2018	-0.03%	May 2015	1.30%
Dec 2021	4.49%	Aug 2018	3.05%	Apr 2015	-0.05%
Nov 2021	-2.04%	Jul 2018	2.61%	Mar 2015	-0.70%
Oct 2021	6.27%	Jun 2018	-0.06%	Feb 2015	5.48%
Sep 2021	-4.58%	May 2018	1.98%	Jan 2015	-2.33%
Aug 2021	3.21%	Apr 2018	0.10%	Dec 2014	0.44%
Jul 2021	1.25%	Mar 2018	-1.28%	Nov 2014	3.05%
Jun 2021	1.09%	Feb 2018	-3.58%	Oct 2014	2.34%
May 2021	1.60%	Jan 2018	5.21%	Sep 2014	-2.76%
Apr 2021	4.86%	Dec 2017	1.04%	Aug 2014	4.55%
Mar 2021	3.87%	Nov 2017	3.82%	Jul 2014	-2.16%
Feb 2021	4.56%	Oct 2017	2.09%	Jun 2014	2.72%
Jan 2021	0.54%	Sep 2017	2.52%	May 2014	2.59%
Dec 2020	4.09%	Aug 2017	-0.57%	Apr 2014	-0.15%
Nov 2020	12.70%	Jul 2017	1.79%	Mar 2014	0.47%
Oct 2020	-0.51%	Jun 2017	1.05%	Feb 2014	5.87%
Sep 2020	-2.65%	May 2017	1.28%	Jan 2014	-2.81%
Aug 2020	4.75%	Apr 2017	1.05%	Dec 2013	3.03%
Jul 2020	4.65%	Mar 2017	-0.11%	Nov 2013	2.25%
Jun 2020	2.17%	Feb 2017	3.89%	Oct 2013	3.88%
May 2020	6.55%	Jan 2017	2.56%	Sep 2013	4.12%
Apr 2020	15.35%	Dec 2016	1.15%	Aug 2013	-2.39%
Mar 2020	-18.04%	Nov 2016	5.44%	Jul 2013	5.84%
Feb 2020	-8.71%	Oct 2016	-1.76%	Jun 2013	-1.42%
Jan 2020	-1.84%	Sep 2016	-0.31%	May 2013	2.65%
Dec 2019	2.55%	Aug 2016	0.35%	Apr 2013	1.57%
Nov 2019	3.90%	Jul 2016	4.25%	Mar 2013	4.25%
Oct 2019	1.16%	Jun 2016	0.14%	Feb 2013	0.96%
Sep 2019	2.27%	May 2016	1.65%	Jan 2013	6.63%
Aug 2019	-3.59%	Apr 2016	0.17%	Dec 2012	2.50%
Jul 2019	1.44%	Mar 2016	7.86%	Nov 2012	0.74%
Jun 2019	7.77%	Feb 2016	0.77%	Oct 2012	-0.66%
May 2019	-7.56%	Jan 2016	-6.23%	Sep 2012	2.01%
Apr 2019	3.78%	Dec 2015	-2.37%	Aug 2012	2.89%
Mar 2019	0.83%	Nov 2015	0.27%	Jul 2012	0.20%
Feb 2019	3.76%	Oct 2015	6.22%	Jun 2012	2.55%
Jan 2019	9.67%	Sep 2015	-3.50%	May 2012	-7.85%
Dec 2018	-9.88%	Aug 2015	-5.40%	Apr 2012	-0.78%

QUARTERLY PERFORMANCE(TR Version)

Q1 2022	-4.10%
Q4 2021	8.78%
Q3 2021	-0.29%
Q2 2021	7.70%
Q1 2021	9.20%
Q4 2020	16.71%
Q3 2020	6.71%
Q2 2020	25.57%
Q1 2020	-26.56%
Q4 2019	7.79%
Q3 2019	0.02%
Q2 2019	3.38%
Q1 2019	14.74%
Q4 2018	-16.04%
Q3 2018	5.71%
Q2 2018	2.02%
Q1 2018	0.14%
Q4 2017	7.10%
Q3 2017	3.77%
Q2 2017	3.42%
Q1 2017	6.44%
Q4 2016	4.77%
Q3 2016	4.30%
Q2 2016	1.97%
Q1 2016	1.93%
Q4 2015	3.98%
Q3 2015	-7.96%
Q2 2015	-0.88%
Q1 2015	2.30%
Q4 2014	5.93%
Q3 2014	-0.53%
Q2 2014	5.23%
Q1 2014	3.37%
Q4 2013	9.44%
Q3 2013	7.57%
Q2 2013	2.79%
Q1 2013	12.23%
Q4 2012	2.57%
Q3 2012	5.17%
Q2 2012	-6.23%

All Information as of 03/31/2022.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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