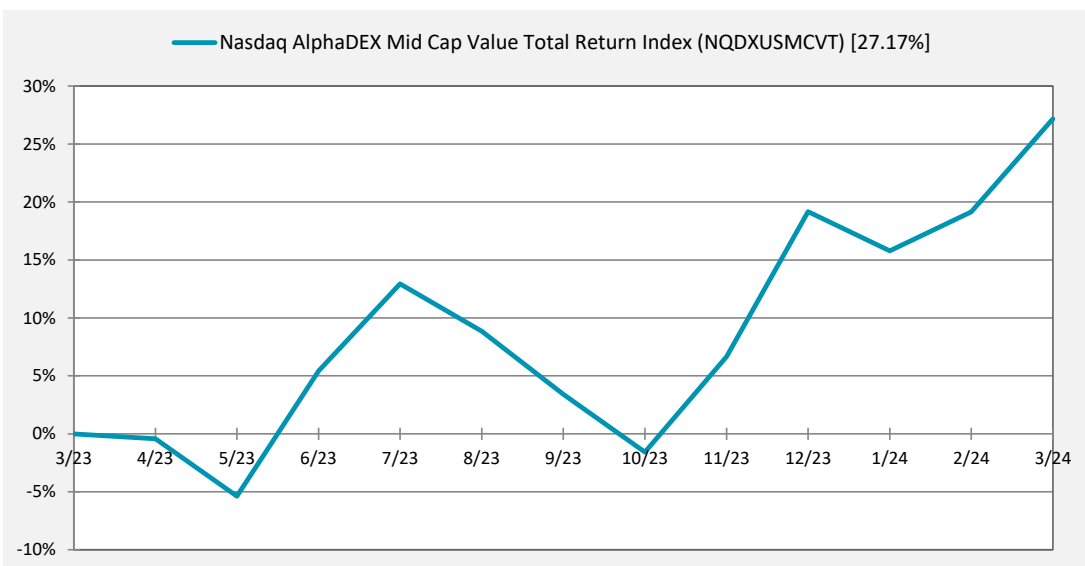


Nasdaq AlphaDEX Mid Cap Value Index

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/NQDXUSMCV>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 225
Currency: USD
History: 03/30/2001
YTD Return: 6.72%

INDEX TICKERS

Price Return: NQDXUSMCV
Total Return: NQDXUSMCVT
Net Total Return: NQDXUSMCVN

TOP 10 COMPONENTS BY WEIGHT

| TICKER | NAME | WEIGHT |
|--------|----------------------|--------|
| PBF | PBF ENERGY INC. | 0.91% |
| SM | SM ENERGY COMPANY | 0.90% |
| AR | ANTERO RESOURCES CP | 0.89% |
| TOL | TOLL BROTHERS INC | 0.88% |
| AL | AIR LEASING CORP | 0.85% |
| SANM | SANMINA CORP | 0.84% |
| UNM | UNUM GROUP | 0.83% |
| OVV | OVINTIV INC. | 0.82% |
| CVI | CVR ENERGY INC | 0.82% |
| CMC | COMMERCIAL METALS CO | 0.82% |

All Information as of 03/28/2024.

INDUSTRY BREAKDOWN

| INDUSTRY | WEIGHT | SECURITIES |
|------------------------|--------|------------|
| Technology | 6.02% | 16 |
| Telecommunications | 0.90% | 3 |
| Health Care | 4.85% | 16 |
| Financials | 23.01% | 56 |
| Real Estate | 2.52% | 8 |
| Consumer Discretionary | 23.21% | 47 |
| Consumer Staples | 2.67% | 7 |
| Industrials | 12.69% | 32 |
| Basic Materials | 6.49% | 13 |
| Energy | 12.26% | 16 |
| Utilities | 5.39% | 11 |

PERFORMANCE(TR Version)

ANNUAL

| | |
|---------|---------|
| 1 Year | 27.17% |
| 2 Year | -3.33% |
| 3 Year | 10.65% |
| 4 Year | 108.03% |
| 5 Year | -36.98% |
| 6 Year | 1.57% |
| 7 Year | 6.01% |
| 8 Year | 21.24% |
| 9 Year | -6.68% |
| 10 Year | 7.73% |

CUMULATIVE

| | |
|---------|---------|
| 1 Year | 27.17% |
| 2 Year | 22.93% |
| 3 Year | 36.03% |
| 4 Year | 182.98% |
| 5 Year | 78.32% |
| 6 Year | 81.12% |
| 7 Year | 92.01% |
| 8 Year | 132.78% |
| 9 Year | 117.23% |
| 10 Year | 134.03% |

CUMULATIVE ANNUALIZED

| | |
|---------|--------|
| 1 Year | 27.17% |
| 2 Year | 10.88% |
| 3 Year | 10.80% |
| 4 Year | 29.70% |
| 5 Year | 12.26% |
| 6 Year | 10.41% |
| 7 Year | 9.77% |
| 8 Year | 11.14% |
| 9 Year | 9.00% |
| 10 Year | 8.87% |

ANNUALIZED VOLATILITY(TR Version)

ANNUAL

| | |
|---------|--------|
| 1 Year | 19.80% |
| 2 Year | 26.72% |
| 3 Year | 18.20% |
| 4 Year | 40.38% |
| 5 Year | 36.91% |
| 6 Year | 15.36% |
| 7 Year | 12.12% |
| 8 Year | 15.36% |
| 9 Year | 18.36% |
| 10 Year | 12.71% |

CUMULATIVE

| | |
|---------|--------|
| 1 Year | 19.80% |
| 2 Year | 23.52% |
| 3 Year | 21.87% |
| 4 Year | 27.74% |
| 5 Year | 29.84% |
| 6 Year | 27.96% |
| 7 Year | 26.29% |
| 8 Year | 25.18% |
| 9 Year | 24.50% |
| 10 Year | 23.55% |

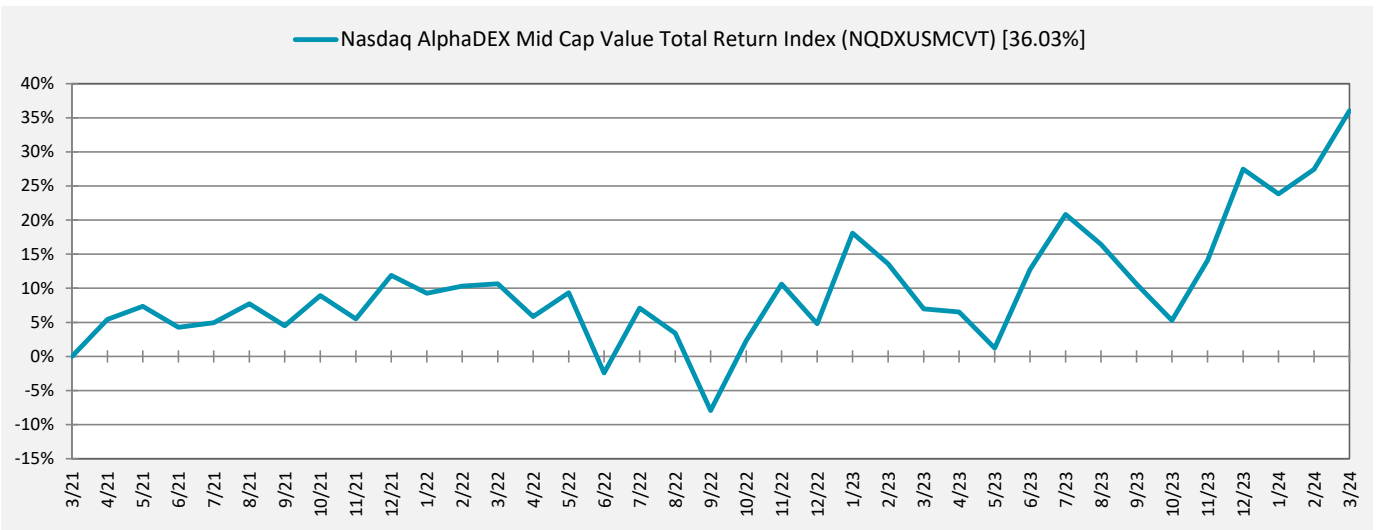
PERFORMANCE(TR Version)

CALENDER YEAR

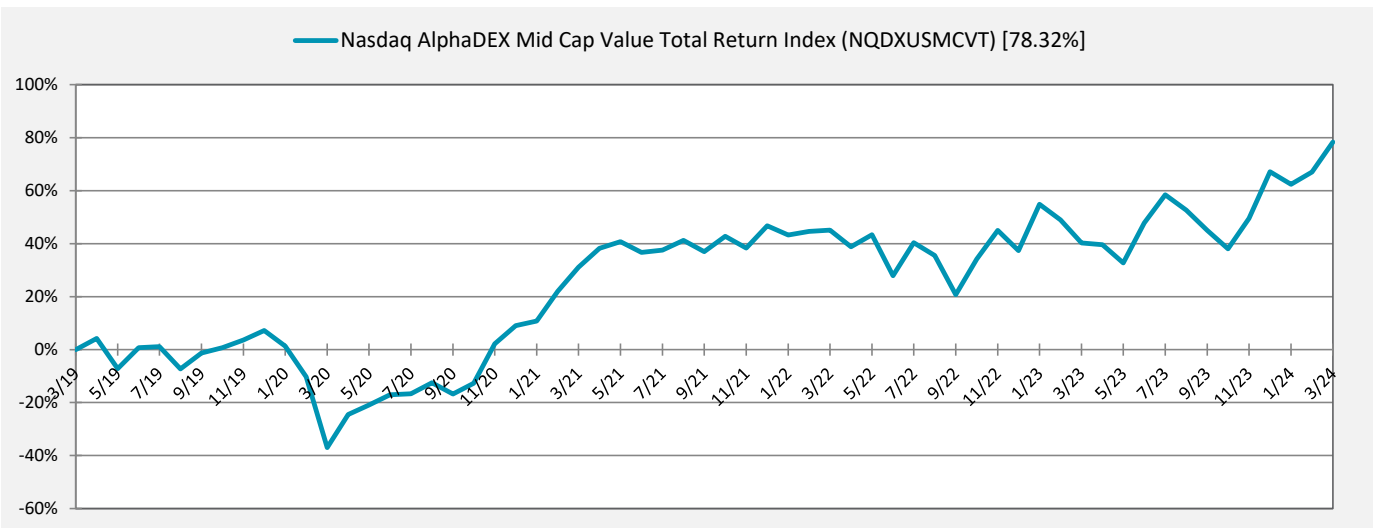
| | |
|------|---------|
| 2024 | 6.72% |
| 2023 | 21.64% |
| 2022 | -6.35% |
| 2021 | 34.58% |
| 2020 | 1.70% |
| 2019 | 21.66% |
| 2018 | -13.90% |
| 2017 | 12.31% |
| 2016 | 26.99% |
| 2015 | -10.83% |

All Information as of 03/28/2024.

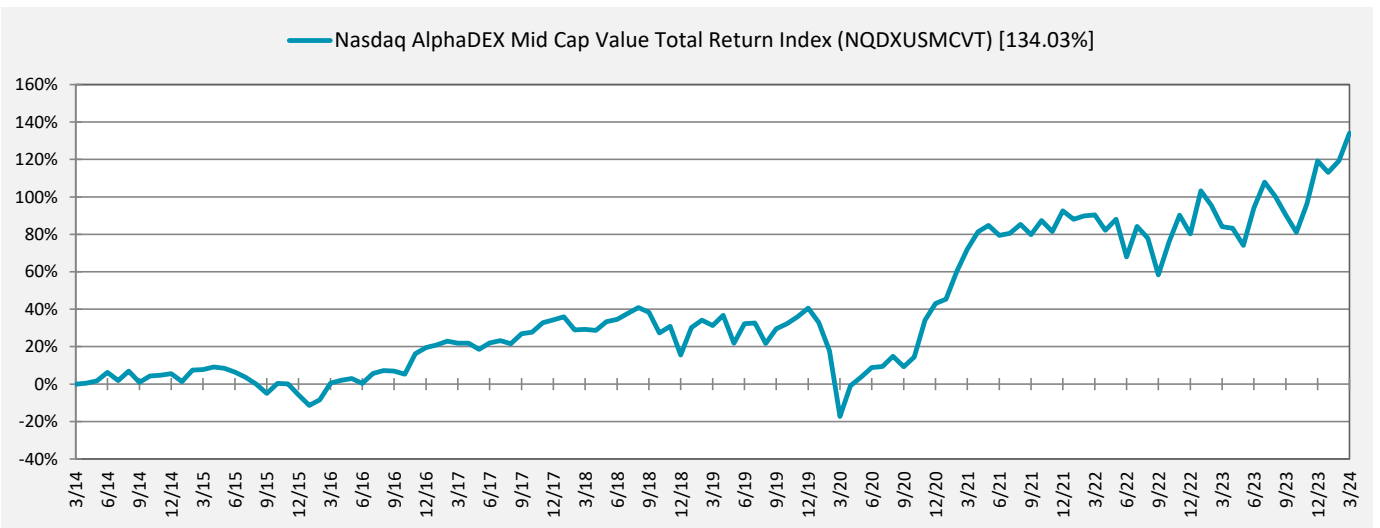
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 03/28/2024.

MONTHLY PERFORMANCE(TR Version)

| | | | | | |
|----------|---------|----------|---------|----------|--------|
| Mar 2024 | 6.74% | Nov 2020 | 17.10% | Jul 2017 | 1.11% |
| Feb 2024 | 2.91% | Oct 2020 | 4.78% | Jun 2017 | 2.80% |
| Jan 2024 | -2.85% | Sep 2020 | -4.87% | May 2017 | -2.68% |
| Dec 2023 | 11.73% | Aug 2020 | 5.03% | Apr 2017 | -0.03% |
| Nov 2023 | 8.36% | Jul 2020 | 0.49% | Mar 2017 | -0.90% |
| Oct 2023 | -4.82% | Jun 2020 | 4.89% | Feb 2017 | 1.69% |
| Sep 2023 | -4.99% | May 2020 | 4.67% | Jan 2017 | 1.15% |
| Aug 2023 | -3.63% | Apr 2020 | 19.89% | Dec 2016 | 2.84% |
| Jul 2023 | 7.14% | Mar 2020 | -29.73% | Nov 2016 | 10.35% |
| Jun 2023 | 11.41% | Feb 2020 | -11.49% | Oct 2016 | -1.48% |
| May 2023 | -4.97% | Jan 2020 | -5.45% | Sep 2016 | -0.22% |
| Apr 2023 | -0.43% | Dec 2019 | 3.45% | Aug 2016 | 1.38% |
| Mar 2023 | -5.84% | Nov 2019 | 2.84% | Jul 2016 | 5.36% |
| Feb 2023 | -3.81% | Oct 2019 | 2.05% | Jun 2016 | -2.56% |
| Jan 2023 | 12.70% | Sep 2019 | 6.43% | May 2016 | 0.93% |
| Dec 2022 | -5.26% | Aug 2019 | -8.28% | Apr 2016 | 1.48% |
| Nov 2022 | 8.11% | Jul 2019 | 0.40% | Mar 2016 | 9.72% |
| Oct 2022 | 11.13% | Jun 2019 | 8.52% | Feb 2016 | 3.35% |
| Sep 2022 | -10.96% | May 2019 | -10.92% | Jan 2016 | -5.84% |
| Aug 2022 | -3.45% | Apr 2019 | 4.19% | Dec 2015 | -5.89% |
| Jul 2022 | 9.75% | Mar 2019 | -2.13% | Nov 2015 | -0.36% |
| Jun 2022 | -10.74% | Feb 2019 | 2.98% | Oct 2015 | 5.69% |
| May 2022 | 3.29% | Jan 2019 | 12.63% | Sep 2015 | -5.03% |
| Apr 2022 | -4.34% | Dec 2018 | -11.70% | Aug 2015 | -3.49% |
| Mar 2022 | 0.29% | Nov 2018 | 2.88% | Jul 2015 | -2.60% |
| Feb 2022 | 0.96% | Oct 2018 | -8.05% | Jun 2015 | -1.93% |
| Jan 2022 | -2.33% | Sep 2018 | -1.71% | May 2015 | -0.57% |
| Dec 2021 | 6.04% | Aug 2018 | 2.30% | Apr 2015 | 1.29% |
| Nov 2021 | -3.12% | Jul 2018 | 2.28% | Mar 2015 | 0.17% |
| Oct 2021 | 4.23% | Jun 2018 | 0.95% | Feb 2015 | 6.09% |
| Sep 2021 | -2.98% | May 2018 | 3.57% | Jan 2015 | -3.98% |
| Aug 2021 | 2.63% | Apr 2018 | -0.38% | Dec 2014 | 0.80% |
| Jul 2021 | 0.65% | Mar 2018 | 0.19% | Nov 2014 | 0.34% |
| Jun 2021 | -2.87% | Feb 2018 | -5.12% | Oct 2014 | 3.47% |
| May 2021 | 1.85% | Jan 2018 | 1.22% | Sep 2014 | -5.67% |
| Apr 2021 | 5.41% | Dec 2017 | 1.13% | Aug 2014 | 4.96% |
| Mar 2021 | 7.45% | Nov 2017 | 3.92% | Jul 2014 | -4.09% |
| Feb 2021 | 10.16% | Oct 2017 | 0.73% | Jun 2014 | 4.48% |
| Jan 2021 | 1.62% | Sep 2017 | 4.31% | May 2014 | 1.12% |
| Dec 2020 | 6.67% | Aug 2017 | -1.35% | Apr 2014 | 0.56% |

All Information as of 03/28/2024.

QUARTERLY PERFORMANCE(TR Version)

| | |
|---------|---------|
| Q1 2024 | 6.72% |
| Q4 2023 | 15.24% |
| Q3 2023 | -1.91% |
| Q2 2023 | 5.42% |
| Q1 2023 | 2.08% |
| Q4 2022 | 13.82% |
| Q3 2022 | -5.65% |
| Q2 2022 | -11.81% |
| Q1 2022 | -1.11% |
| Q4 2021 | 7.07% |
| Q3 2021 | 0.21% |
| Q2 2021 | 4.28% |
| Q1 2021 | 20.28% |
| Q4 2020 | 30.88% |
| Q3 2020 | 0.40% |
| Q2 2020 | 31.62% |
| Q1 2020 | -41.20% |
| Q4 2019 | 8.57% |
| Q3 2019 | -1.99% |
| Q2 2019 | 0.72% |
| Q1 2019 | 13.52% |
| Q4 2018 | -16.47% |
| Q3 2018 | 2.85% |
| Q2 2018 | 4.16% |
| Q1 2018 | -3.77% |
| Q4 2017 | 5.85% |
| Q3 2017 | 4.05% |
| Q2 2017 | 0.03% |
| Q1 2017 | 1.94% |
| Q4 2016 | 11.80% |
| Q3 2016 | 6.58% |
| Q2 2016 | -0.20% |
| Q1 2016 | 6.78% |
| Q4 2015 | -0.89% |
| Q3 2015 | -10.73% |
| Q2 2015 | -1.23% |
| Q1 2015 | 2.04% |
| Q4 2014 | 4.65% |
| Q3 2014 | -5.04% |
| Q2 2014 | 6.24% |

All Information as of 03/28/2024.

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Sources: Nasdaq Global Indexes Research. Bloomberg. FactSet.

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