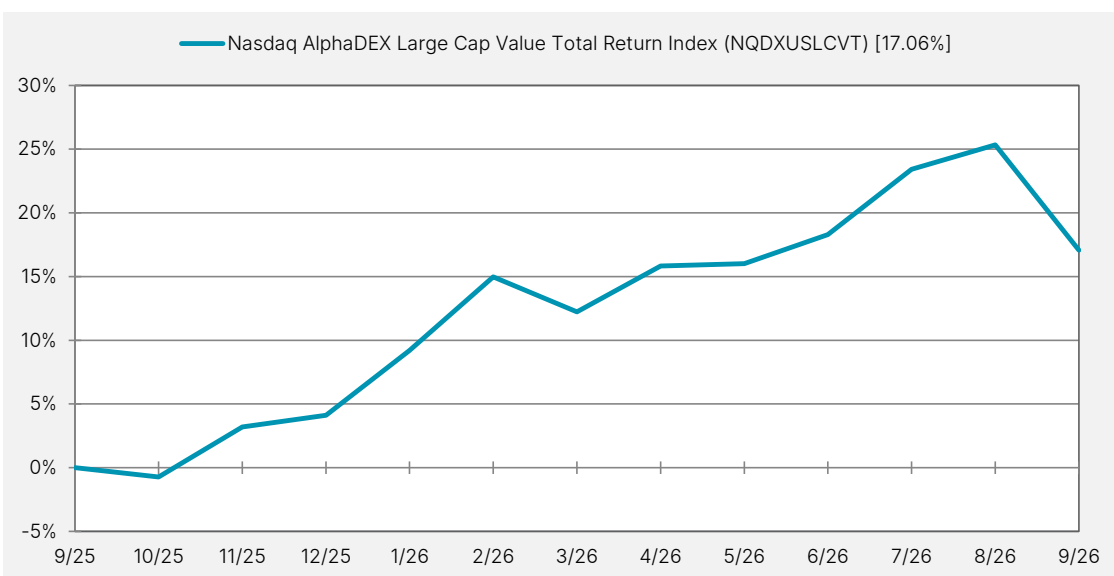


Nasdaq AlphaDEX Large Cap Value Index

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.nasdaq.com/Index/Overview/NQDXUSLCV>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 187
Currency: USD
History: 03/30/2001
YTD Return: 12.43%

INDEX TICKERS

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

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
CTSH	COGNIZANT TECH SOL	1.35%
ACN	ACCENTURE PLC	1.34%
SMCI	SUPER MICRO CMPTR CM	1.28%
PYPL	PAYPAL HOLDINGS	1.11%
PSX	PHILLIPS 66	1.10%
COP	CONOCOPHILLIPS	1.10%
VLO	VALERO ENERGY CP	1.09%
T	AT&T INC.	1.08%
GPN	GLOBAL PAYMENTS INC	1.03%
DIS	WALT DISNEY DISNEY C	0.99%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	6.02%	9
Telecommunications	4.29%	5
Health Care	8.74%	16
Financials	18.57%	32
Real Estate	3.59%	9
Consumer Discretionary	11.92%	24
Consumer Staples	5.34%	13
Industrials	14.56%	31
Basic Materials	2.22%	5
Energy	14.09%	18
Utilities	10.65%	25

All Information as of 09/30/2026.

PERFORMANCE(TR Version)

ANNUAL	
1 Year	17.06%
2 Year	8.12%
3 Year	25.50%
4 Year	15.82%
5 Year	-8.22%
6 Year	41.22%
7 Year	-6.81%
8 Year	-2.05%
9 Year	8.47%
10 Year	23.00%

CUMULATIVE	
1 Year	17.06%
2 Year	26.57%
3 Year	58.85%
4 Year	83.98%
5 Year	68.85%
6 Year	138.44%
7 Year	122.21%
8 Year	117.66%
9 Year	136.11%
10 Year	190.42%

CUMULATIVE ANNUALIZED	
1 Year	17.06%
2 Year	12.50%
3 Year	16.68%
4 Year	16.46%
5 Year	11.05%
6 Year	15.58%
7 Year	12.08%
8 Year	10.21%
9 Year	10.02%
10 Year	11.25%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL	
1 Year	11.46%
2 Year	17.92%
3 Year	12.82%
4 Year	18.47%
5 Year	19.41%
6 Year	16.94%
7 Year	43.37%
8 Year	16.83%
9 Year	11.47%
10 Year	9.16%

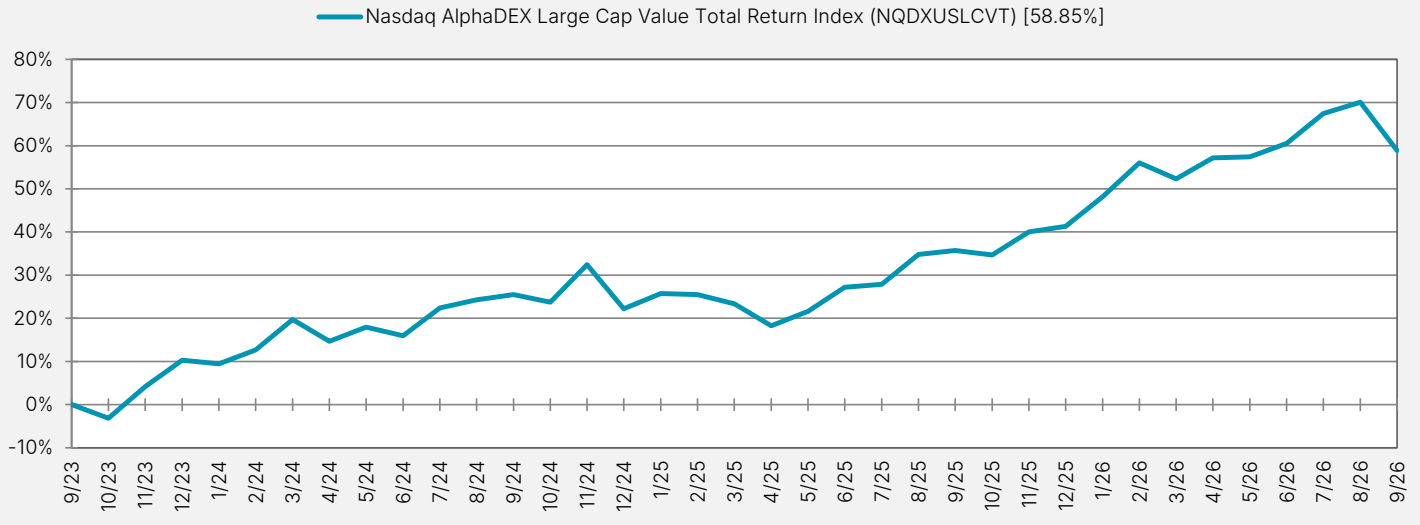
CUMULATIVE	
1 Year	11.46%
2 Year	15.02%
3 Year	14.32%
4 Year	15.45%
5 Year	16.33%
6 Year	16.43%
7 Year	22.38%
8 Year	21.76%
9 Year	20.87%
10 Year	20.01%

PERFORMANCE(TR Version)

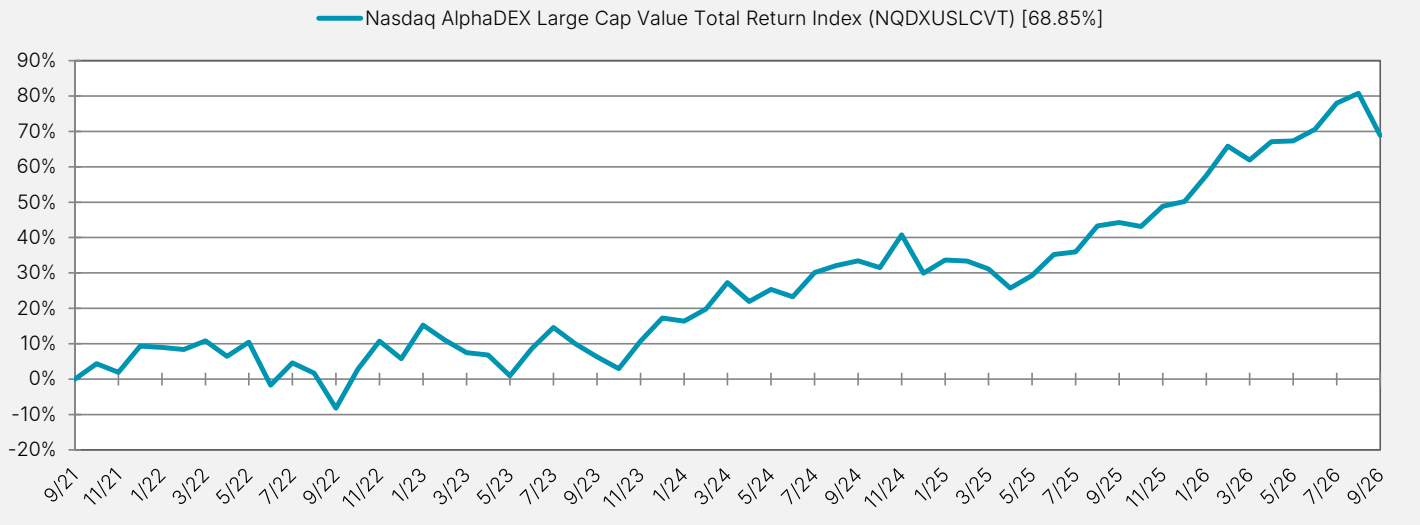
CALENDER YEAR	
2026	12.43%
2025	15.58%
2024	10.80%
2023	10.86%
2022	-3.23%
2021	30.08%
2020	0.04%
2019	25.74%
2018	-13.08%
2017	19.29%

All Information as of 09/30/2026.

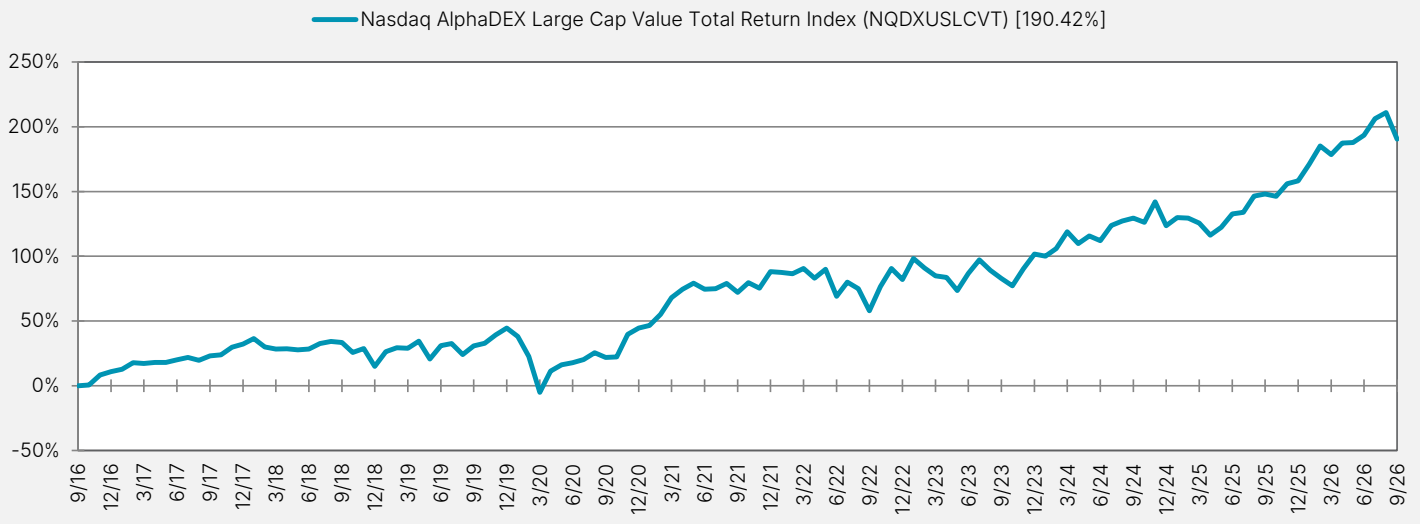
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 09/30/2026.

MONTHLY PERFORMANCE(TR Version)

Sep 2026	-6.60%
Aug 2026	1.56%
Jul 2026	4.33%
Jun 2026	1.95%
May 2026	0.17%
Apr 2026	3.20%
Mar 2026	-2.38%
Feb 2026	5.29%
Jan 2026	4.88%
Dec 2025	0.90%
Nov 2025	3.95%
Oct 2025	-0.73%
Sep 2025	0.67%
Aug 2025	5.40%
Jul 2025	0.52%
Jun 2025	4.60%
May 2025	2.83%
Apr 2025	-4.12%
Mar 2025	-1.68%
Feb 2025	-0.22%
Jan 2025	2.88%
Dec 2024	-7.68%
Nov 2024	7.03%
Oct 2024	-1.42%
Sep 2024	0.96%
Aug 2024	1.54%
Jul 2024	5.55%
Jun 2024	-1.68%
May 2024	2.84%
Apr 2024	-4.20%
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%

All Information as of 09/30/2026.

QUARTERLY PERFORMANCE(TR Version)

Q3 2026	-1.03%
Q2 2026	5.39%
Q1 2026	7.80%
Q4 2025	4.12%
Q3 2025	6.66%
Q2 2025	3.13%
Q1 2025	0.93%
Q4 2024	-2.60%
Q3 2024	8.22%
Q2 2024	-3.14%
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%

All Information as of 09/30/2026.

All Information as of 09/30/2026.

Sources: Nasdaq Index Research. Bloomberg. FactSet.

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