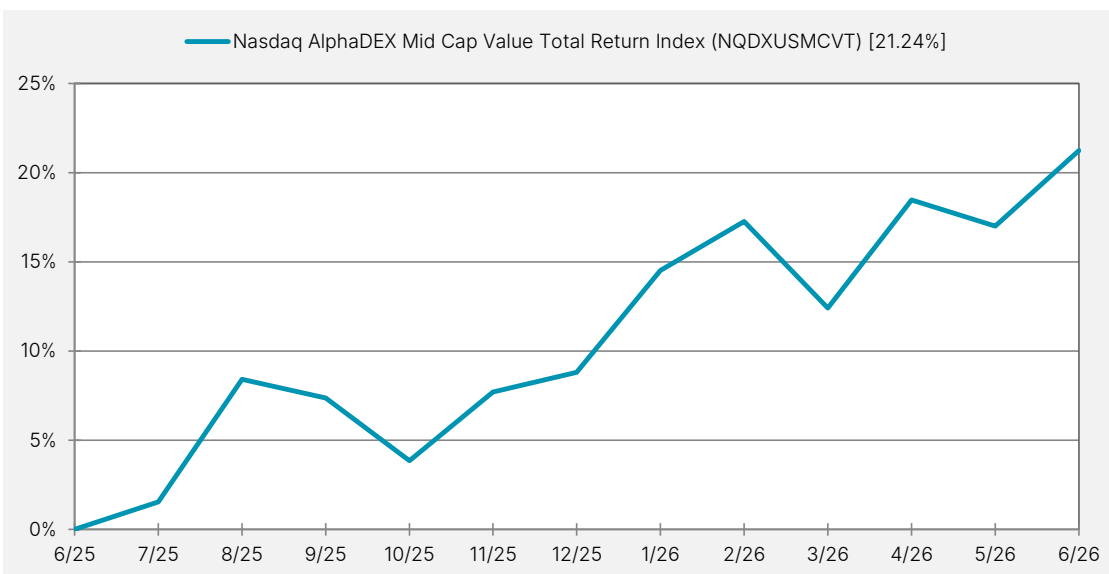


## Nasdaq AlphaDEX Mid Cap Value Index

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.nasdaq.com/Index/Overview/NQDXUSMCV>

### 1-YEAR PERFORMANCE



### QUICK FACTS

**Securities:** 225  
**Currency:** USD  
**History:** 03/30/2001  
**YTD Return:** 11.42%

### INDEX TICKERS

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

### TOP 10 COMPONENTS BY WEIGHT

| TICKER | NAME                 | WEIGHT |
|--------|----------------------|--------|
| VNO    | VORNADO REALTY TRUST | 1.04%  |
| MTH    | MERITAGE HOMES CORP  | 0.94%  |
| KRC    | KILROY REALTY CP     | 0.92%  |
| M      | MACY'S INC           | 0.90%  |
| SIRI   | SIRIUSXM HOLDINGS IN | 0.88%  |
| MHK    | MOHAWK INDS INC      | 0.85%  |
| TMHC   | TAYLOR MORRISON HOME | 0.85%  |
| TOL    | TOLL BROTHERS INC    | 0.83%  |
| SOLV   | SOLVENTUM CORPORATIO | 0.82%  |
| MATX   | MATSON INC.          | 0.81%  |

### INDUSTRY BREAKDOWN

| INDUSTRY               | WEIGHT | SECURITIES |
|------------------------|--------|------------|
| Technology             | 5.47%  | 13         |
| Telecommunications     | 0.36%  | 1          |
| Health Care            | 3.74%  | 11         |
| Financials             | 27.83% | 59         |
| Real Estate            | 8.30%  | 15         |
| Consumer Discretionary | 19.96% | 39         |
| Consumer Staples       | 4.56%  | 11         |
| Industrials            | 13.44% | 37         |
| Basic Materials        | 3.69%  | 9          |
| Energy                 | 7.95%  | 18         |
| Utilities              | 4.69%  | 12         |

All Information as of 06/30/2026.

PERFORMANCE(TR Version)

| ANNUAL  |         |
|---------|---------|
| 1 Year  | 21.24%  |
| 2 Year  | 3.85%   |
| 3 Year  | 14.54%  |
| 4 Year  | 15.55%  |
| 5 Year  | -6.42%  |
| 6 Year  | 64.83%  |
| 7 Year  | -17.65% |
| 8 Year  | -1.78%  |
| 9 Year  | 10.39%  |
| 10 Year | 21.51%  |

| CUMULATIVE |         |
|------------|---------|
| 1 Year     | 21.24%  |
| 2 Year     | 25.91%  |
| 3 Year     | 44.22%  |
| 4 Year     | 66.65%  |
| 5 Year     | 55.94%  |
| 6 Year     | 157.03% |
| 7 Year     | 111.67% |
| 8 Year     | 107.89% |
| 9 Year     | 129.48% |
| 10 Year    | 178.85% |

| CUMULATIVE ANNUALIZED |        |
|-----------------------|--------|
| 1 Year                | 21.24% |
| 2 Year                | 12.21% |
| 3 Year                | 12.98% |
| 4 Year                | 13.62% |
| 5 Year                | 9.29%  |
| 6 Year                | 17.04% |
| 7 Year                | 11.31% |
| 8 Year                | 9.58%  |
| 9 Year                | 9.67%  |
| 10 Year               | 10.80% |

ANNUALIZED VOLATILITY(TR Version)

| ANNUAL  |        |
|---------|--------|
| 1 Year  | 15.30% |
| 2 Year  | 23.36% |
| 3 Year  | 18.01% |
| 4 Year  | 24.96% |
| 5 Year  | 21.90% |
| 6 Year  | 24.48% |
| 7 Year  | 48.98% |
| 8 Year  | 16.77% |
| 9 Year  | 12.28% |
| 10 Year | 12.76% |

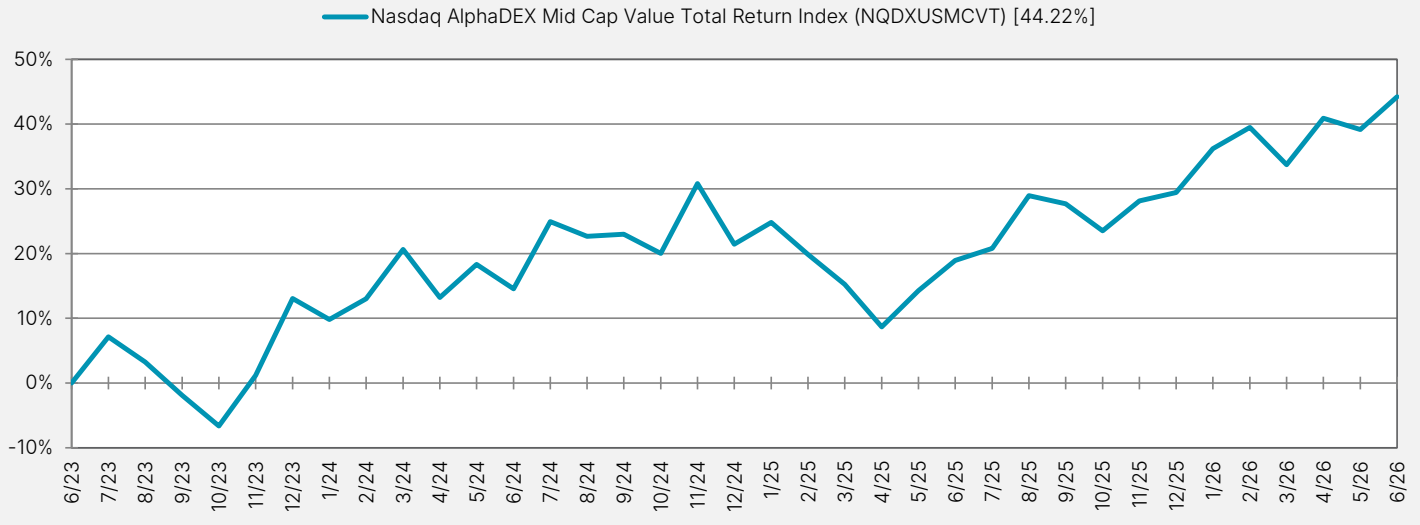
| CUMULATIVE |        |
|------------|--------|
| 1 Year     | 15.30% |
| 2 Year     | 19.72% |
| 3 Year     | 19.16% |
| 4 Year     | 20.75% |
| 5 Year     | 20.98% |
| 6 Year     | 21.62% |
| 7 Year     | 27.29% |
| 8 Year     | 26.21% |
| 9 Year     | 25.04% |
| 10 Year    | 24.09% |

PERFORMANCE(TR Version)

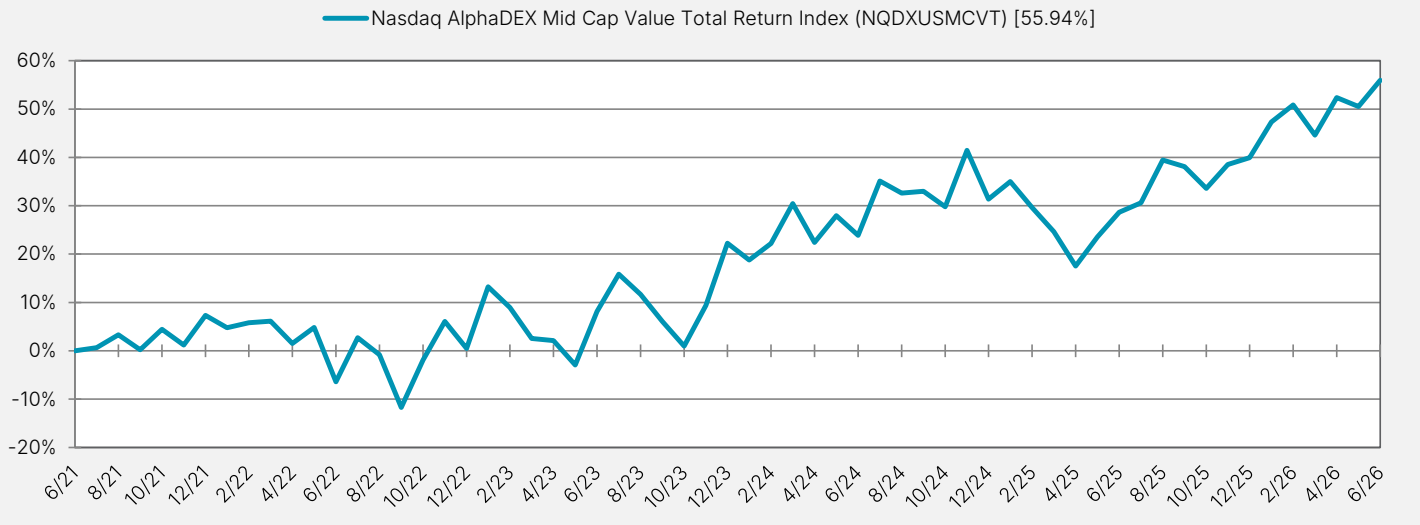
| CALENDER YEAR |         |
|---------------|---------|
| 2026          | 11.42%  |
| 2025          | 6.56%   |
| 2024          | 7.45%   |
| 2023          | 21.64%  |
| 2022          | -6.35%  |
| 2021          | 34.58%  |
| 2020          | 1.70%   |
| 2019          | 21.66%  |
| 2018          | -13.90% |
| 2017          | 12.31%  |

All Information as of 06/30/2026.

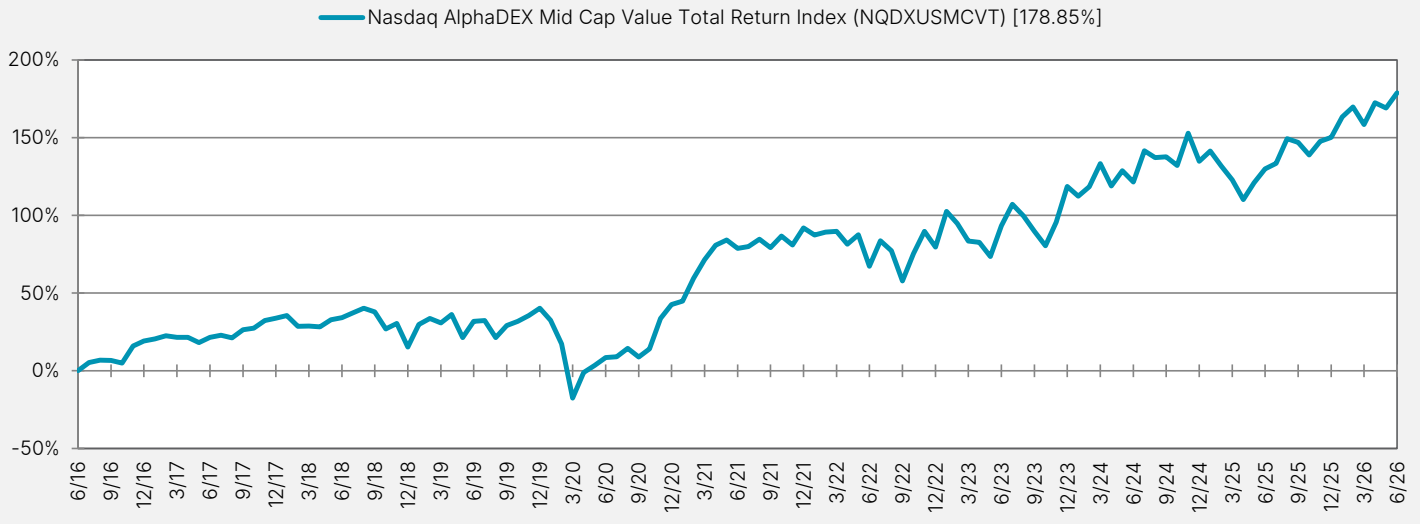
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 06/30/2026.

## MONTHLY PERFORMANCE(TR Version)

|          |        |
|----------|--------|
| Jun 2026 | 3.62%  |
| May 2026 | -1.24% |
| Apr 2026 | 5.39%  |
| Mar 2026 | -4.14% |
| Feb 2026 | 2.40%  |
| Jan 2026 | 5.25%  |
| Dec 2025 | 1.03%  |
| Nov 2025 | 3.72%  |
| Oct 2025 | -3.28% |
| Sep 2025 | -0.96% |
| Aug 2025 | 6.77%  |
| Jul 2025 | 1.54%  |
| Jun 2025 | 4.11%  |
| May 2025 | 5.11%  |
| Apr 2025 | -5.69% |
| Mar 2025 | -3.84% |
| Feb 2025 | -3.98% |
| Jan 2025 | 2.77%  |
| Dec 2024 | -7.14% |
| Nov 2024 | 8.99%  |
| Oct 2024 | -2.40% |
| Sep 2024 | 0.26%  |
| Aug 2024 | -1.83% |
| Jul 2024 | 9.07%  |
| Jun 2024 | -3.19% |
| May 2024 | 4.49%  |
| Apr 2024 | -6.14% |
| Mar 2024 | 6.74%  |
| Feb 2024 | 2.91%  |
| Jan 2024 | -2.85% |
| Dec 2023 | 11.73% |
| Nov 2023 | 8.36%  |
| Oct 2023 | -4.82% |
| Sep 2023 | -4.99% |
| Aug 2023 | -3.63% |
| Jul 2023 | 7.14%  |
| Jun 2023 | 11.41% |
| May 2023 | -4.97% |
| Apr 2023 | -0.43% |
| Mar 2023 | -5.84% |

|          |         |
|----------|---------|
| Feb 2023 | -3.81%  |
| Jan 2023 | 12.70%  |
| Dec 2022 | -5.26%  |
| Nov 2022 | 8.11%   |
| Oct 2022 | 11.13%  |
| Sep 2022 | -10.96% |
| Aug 2022 | -3.45%  |
| Jul 2022 | 9.75%   |
| Jun 2022 | -10.74% |
| May 2022 | 3.29%   |
| Apr 2022 | -4.34%  |
| Mar 2022 | 0.29%   |
| Feb 2022 | 0.96%   |
| Jan 2022 | -2.33%  |
| Dec 2021 | 6.04%   |
| Nov 2021 | -3.12%  |
| Oct 2021 | 4.23%   |
| Sep 2021 | -2.98%  |
| Aug 2021 | 2.63%   |
| Jul 2021 | 0.65%   |
| Jun 2021 | -2.87%  |
| May 2021 | 1.85%   |
| Apr 2021 | 5.41%   |
| Mar 2021 | 7.45%   |
| Feb 2021 | 10.16%  |
| Jan 2021 | 1.62%   |
| Dec 2020 | 6.67%   |
| Nov 2020 | 17.10%  |
| Oct 2020 | 4.78%   |
| Sep 2020 | -4.87%  |
| Aug 2020 | 5.03%   |
| Jul 2020 | 0.49%   |
| Jun 2020 | 4.89%   |
| May 2020 | 4.67%   |
| Apr 2020 | 19.89%  |
| Mar 2020 | -29.73% |
| Feb 2020 | -11.49% |
| Jan 2020 | -5.45%  |
| Dec 2019 | 3.45%   |
| Nov 2019 | 2.84%   |

|          |         |
|----------|---------|
| Oct 2019 | 2.05%   |
| Sep 2019 | 6.43%   |
| Aug 2019 | -8.28%  |
| Jul 2019 | 0.40%   |
| Jun 2019 | 8.52%   |
| May 2019 | -10.92% |
| Apr 2019 | 4.19%   |
| Mar 2019 | -2.13%  |
| Feb 2019 | 2.98%   |
| Jan 2019 | 12.63%  |
| Dec 2018 | -11.70% |
| Nov 2018 | 2.88%   |
| Oct 2018 | -8.05%  |
| Sep 2018 | -1.71%  |
| Aug 2018 | 2.30%   |
| Jul 2018 | 2.28%   |
| Jun 2018 | 0.95%   |
| May 2018 | 3.57%   |
| Apr 2018 | -0.38%  |
| Mar 2018 | 0.19%   |
| Feb 2018 | -5.12%  |
| Jan 2018 | 1.22%   |
| Dec 2017 | 1.13%   |
| Nov 2017 | 3.92%   |
| Oct 2017 | 0.73%   |
| Sep 2017 | 4.31%   |
| Aug 2017 | -1.35%  |
| Jul 2017 | 1.11%   |
| Jun 2017 | 2.80%   |
| May 2017 | -2.68%  |
| Apr 2017 | -0.03%  |
| Mar 2017 | -0.90%  |
| Feb 2017 | 1.69%   |
| Jan 2017 | 1.15%   |
| Dec 2016 | 2.84%   |
| Nov 2016 | 10.35%  |
| Oct 2016 | -1.48%  |
| Sep 2016 | -0.22%  |
| Aug 2016 | 1.38%   |
| Jul 2016 | 5.36%   |

All Information as of 06/30/2026.

## QUARTERLY PERFORMANCE(TR Version)

|         |         |
|---------|---------|
| Q2 2026 | 7.86%   |
| Q1 2026 | 3.31%   |
| Q4 2025 | 1.35%   |
| Q3 2025 | 7.36%   |
| Q2 2025 | 3.20%   |
| Q1 2025 | -5.11%  |
| Q4 2024 | -1.22%  |
| Q3 2024 | 7.36%   |
| Q2 2024 | -5.05%  |
| 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%   |

All Information as of 06/30/2026.

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Sources: Nasdaq Index Research. Bloomberg. FactSet.

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