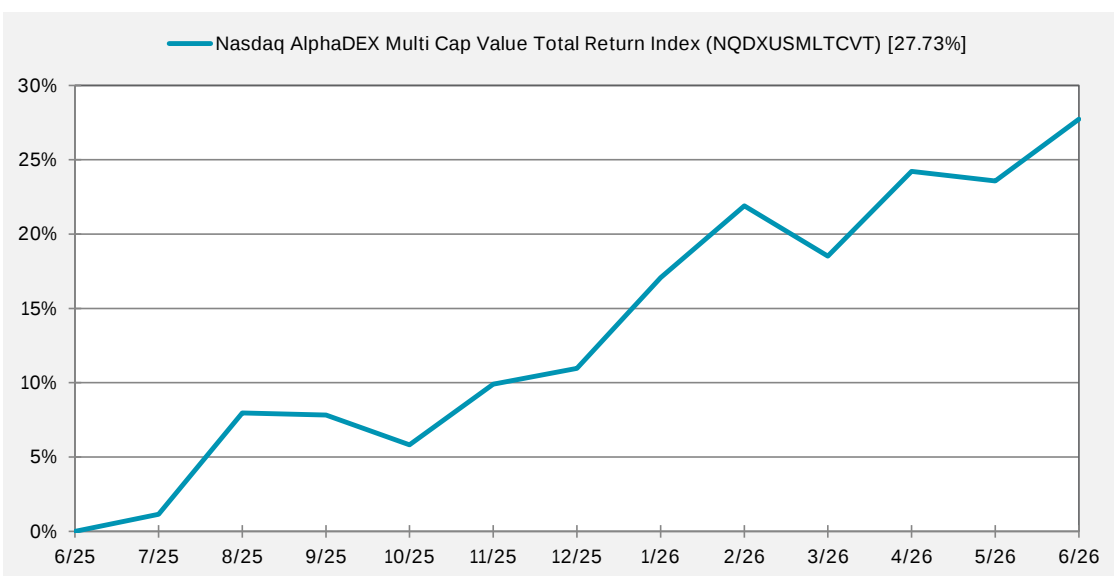


Nasdaq AlphaDEX Multi Cap Value Index

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.nasdaq.com/Index/Overview/NQDXUSMLTCV>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 674
Currency: USD
History: 03/30/2001
YTD Return: 15.10%

INDEX TICKERS

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

TOP 10 COMPONENTS BY WEIGHT

TICKER	NAME	WEIGHT
HUM	HUMANA INC	0.77%
UAL	UNITED AIRLNS HLD CM	0.62%
DAL	DELTA AIR LINES INC	0.59%
ELV	ELEVANCE HEALTH INC	0.55%
SMCI	SUPER MICRO CMPTR CM	0.54%
TROW	T ROWE PRICE GROUP	0.53%
DHI	D R HORTON INC	0.50%
PHM	PULTEGROUP INC.	0.49%
SW	SMURFIT WESTROCK PLC	0.49%
ALL	ALLSTATE CP	0.48%

INDUSTRY BREAKDOWN

INDUSTRY	WEIGHT	SECURITIES
Technology	5.66%	43
Telecommunications	1.79%	9
Health Care	7.10%	46
Financials	24.21%	162
Real Estate	7.33%	44
Consumer Discretionary	16.47%	108
Consumer Staples	5.06%	35
Industrials	14.40%	110
Basic Materials	2.62%	19
Energy	8.13%	55
Utilities	7.21%	43

PERFORMANCE(TR Version)

ANNUAL	
1 Year	27.73%
2 Year	5.93%
3 Year	14.28%
4 Year	11.28%
5 Year	-5.78%
6 Year	57.87%
7 Year	-12.26%
8 Year	-1.09%
9 Year	9.55%
10 Year	25.34%

CUMULATIVE	
1 Year	27.73%
2 Year	35.31%
3 Year	54.64%
4 Year	72.08%
5 Year	62.14%
6 Year	155.97%
7 Year	124.59%
8 Year	122.15%
9 Year	143.36%
10 Year	205.02%

CUMULATIVE ANNUALIZED	
1 Year	27.73%
2 Year	16.32%
3 Year	15.64%
4 Year	14.53%
5 Year	10.15%
6 Year	16.96%
7 Year	12.25%
8 Year	10.49%
9 Year	10.39%
10 Year	11.80%

ANNUALIZED VOLATILITY(TR Version)

ANNUAL	
1 Year	13.90%
2 Year	20.75%
3 Year	15.04%
4 Year	22.69%
5 Year	19.42%
6 Year	22.24%
7 Year	46.18%
8 Year	15.68%
9 Year	11.89%
10 Year	11.86%

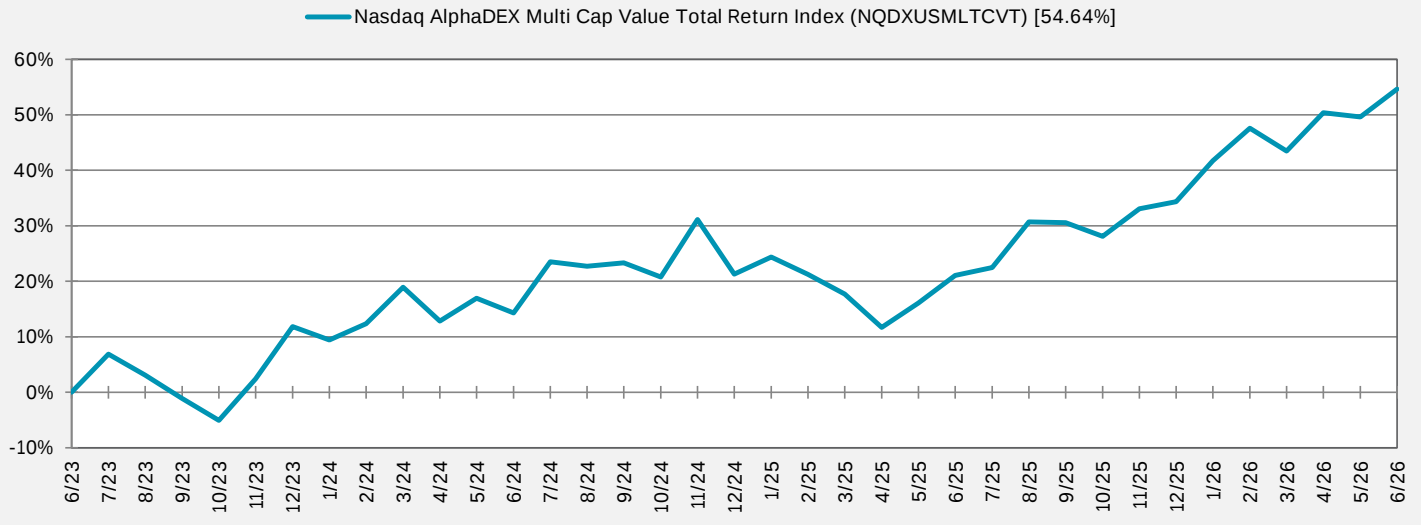
CUMULATIVE	
1 Year	13.90%
2 Year	17.64%
3 Year	16.81%
4 Year	18.45%
5 Year	18.65%
6 Year	19.31%
7 Year	25.00%
8 Year	24.04%
9 Year	23.01%
10 Year	22.14%

PERFORMANCE(TR Version)

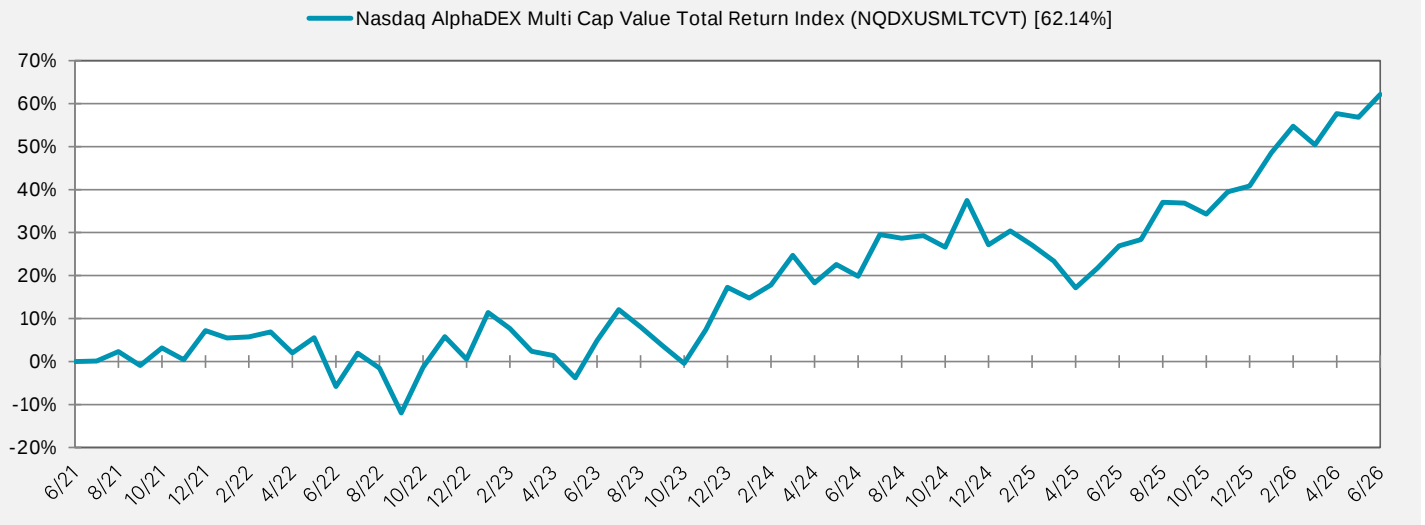
CALENDER YEAR	
2026	15.10%
2025	10.76%
2024	8.46%
2023	16.65%
2022	-6.23%
2021	31.62%
2020	3.07%
2019	24.51%
2018	-13.40%
2017	14.90%

All Information as of 06/30/2026.

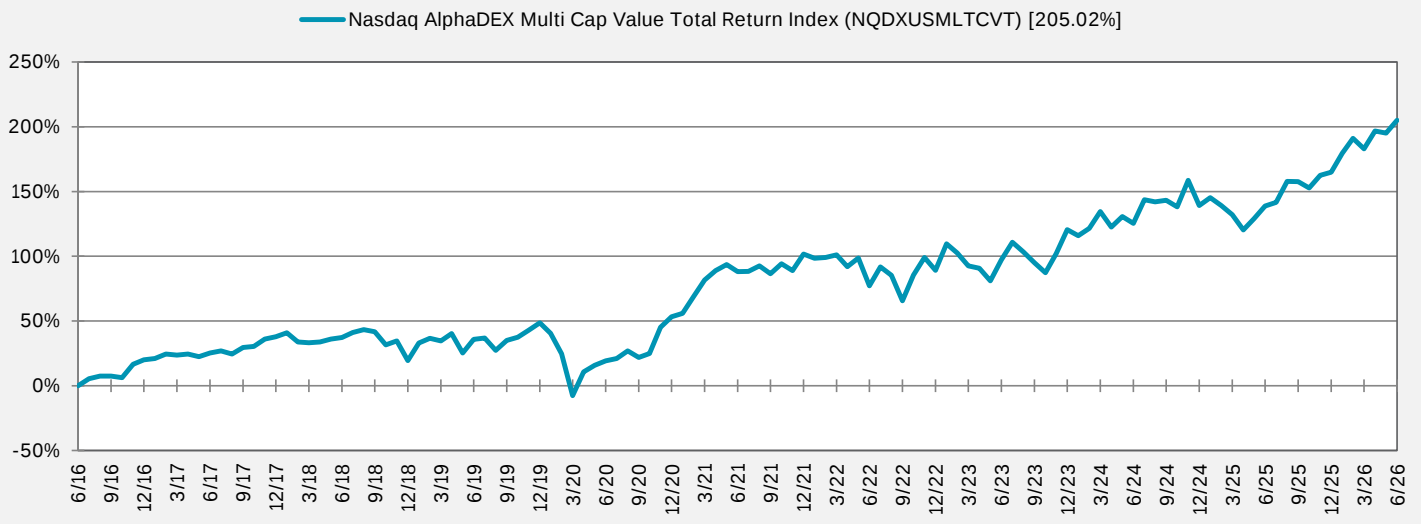
3- YEAR PERFORMANCE



5- YEAR PERFORMANCE



10- YEAR PERFORMANCE



All Information as of 06/30/2026.

MONTHLY PERFORMANCE(TR Version)

Jun 2026	3.37%
May 2026	-0.52%
Apr 2026	4.82%
Mar 2026	-2.78%
Feb 2026	4.12%
Jan 2026	5.50%
Dec 2025	0.98%
Nov 2025	3.85%
Oct 2025	-1.87%
Sep 2025	-0.13%
Aug 2025	6.75%
Jul 2025	1.15%
Jun 2025	4.28%
May 2025	3.93%
Apr 2025	-5.08%
Mar 2025	-2.93%
Feb 2025	-2.51%
Jan 2025	2.54%
Dec 2024	-7.50%
Nov 2024	8.59%
Oct 2024	-2.07%
Sep 2024	0.47%
Aug 2024	-0.64%
Jul 2024	8.09%
Jun 2024	-2.26%
May 2024	3.64%
Apr 2024	-5.14%
Mar 2024	5.87%
Feb 2024	2.66%
Jan 2024	-2.15%
Dec 2023	9.17%
Nov 2023	7.91%
Oct 2023	-4.01%
Sep 2023	-4.05%
Aug 2023	-3.55%
Jul 2023	6.87%
Jun 2023	9.01%
May 2023	-5.11%
Apr 2023	-0.95%
Mar 2023	-4.95%

Feb 2023	-3.37%
Jan 2023	10.85%
Dec 2022	-5.00%
Nov 2022	7.27%
Oct 2022	12.04%
Sep 2022	-10.58%
Aug 2022	-3.43%
Jul 2022	8.20%
Jun 2022	-10.73%
May 2022	3.47%
Apr 2022	-4.55%
Mar 2022	1.05%
Feb 2022	0.26%
Jan 2022	-1.60%
Dec 2021	6.74%
Nov 2021	-2.66%
Oct 2021	4.13%
Sep 2021	-3.17%
Aug 2021	2.22%
Jul 2021	0.11%
Jun 2021	-2.80%
May 2021	2.47%
Apr 2021	3.98%
Mar 2021	7.62%
Feb 2021	8.25%
Jan 2021	1.74%
Dec 2020	5.53%
Nov 2020	16.24%
Oct 2020	2.45%
Sep 2020	-3.99%
Aug 2020	4.89%
Jul 2020	1.59%
Jun 2020	2.90%
May 2020	4.60%
Apr 2020	19.87%
Mar 2020	-25.87%
Feb 2020	-11.25%
Jan 2020	-5.57%
Dec 2019	3.99%
Nov 2019	4.08%

Oct 2019	1.71%
Sep 2019	6.16%
Aug 2019	-7.07%
Jul 2019	0.80%
Jun 2019	8.40%
May 2019	-10.71%
Apr 2019	4.19%
Mar 2019	-1.45%
Feb 2019	2.80%
Jan 2019	11.33%
Dec 2018	-11.30%
Nov 2018	2.38%
Oct 2018	-7.22%
Sep 2018	-1.16%
Aug 2018	1.65%
Jul 2018	2.73%
Jun 2018	0.89%
May 2018	1.77%
Apr 2018	0.35%
Mar 2018	-0.43%
Feb 2018	-5.04%
Jan 2018	2.22%
Dec 2017	1.31%
Nov 2017	4.36%
Oct 2017	0.59%
Sep 2017	4.20%
Aug 2017	-2.00%
Jul 2017	1.29%
Jun 2017	2.39%
May 2017	-1.64%
Apr 2017	0.61%
Mar 2017	-0.67%
Feb 2017	2.81%
Jan 2017	0.95%
Dec 2016	2.88%
Nov 2016	9.75%
Oct 2016	-1.07%
Sep 2016	0.00%
Aug 2016	1.83%
Jul 2016	5.50%

All Information as of 06/30/2026.

QUARTERLY PERFORMANCE(TR Version)

Q2 2026	7.78%
Q1 2026	6.79%
Q4 2025	2.91%
Q3 2025	7.84%
Q2 2025	2.87%
Q1 2025	-2.97%
Q4 2024	-1.64%
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%

All Information as of 06/30/2026.

All Information as of 06/30/2026.
Sources: Nasdaq Index Research. Bloomberg. FactSet.

DISCLAIMER
Nasdaq® is a registered trademark of Nasdaq, Inc. The information contained above is provided for informational and educational purposes only, and nothing contained herein should be construed as investment advice, either on behalf of a particular security or an overall investment strategy. Neither Nasdaq, Inc. nor any of its affiliates makes any recommendation to buy or sell any security or any representation about the financial condition of any company. Statements regarding Nasdaq-listed companies or Nasdaq proprietary indexes are not guarantees of future performance. Actual results may differ materially from those expressed or implied. Past performance is not indicative of future results. Investors should undertake their own due diligence and carefully evaluate companies before investing. ADVICE FROM A SECURITIES PROFESSIONAL IS STRONGLY ADVISED.

[HTTPS://INDEXES.NASDAQ.COM/](https://indexes.nasdaq.com/)

NASDAQ INDEX SERVICES TEAM
Toll Free Number | Calling in the U.S. +1 844 717 0708
International Callers | Non-us Callers +1 301 978 8311
IndexServices@nasdaq.com

CORPORATE HEADQUARTERS | 151 W 42ND ST NEW YORK, NY 10036



© 2026. Nasdaq, Inc. All Rights Reserved.