

# MarketGrader United Kingdom 100 Index

The MarketGrader United Kingdom 100 Index seeks to follow the most fundamentally sound companies with the best growth prospects in the United Kingdom. Since its constituents are equally weighted the index gives each company an equal opportunity to contribute to the performance of the portfolio regardless of market size, sector or business model. It was designed to offer investors who follow market cap weighted benchmarks an alternative way to capture the growth in one of the developed worlds largest economies and one of its broadest and deepest financial markets.

## Index Rules

### Underlying Universe

Companies domiciled in the United Kingdom, listed in U.K. and U.S. exchanges.

### Objective

Designed to serve as the basis of investment funds providing access to investors to some of the most promising stocks in the United Kingdom.

### Weighting

The index is equally weighted.

### Rebalance Frequency

Semi-annually on the third Friday of March and September.

### Selection Criteria

Stocks are selected based on their overall MarketGrader fundamental score on a scale of one hundred (100). Score is calculated based on 24 fundamental factors across Growth, Value, Profitability and Cash Flow.

### Market Cap Requirements

All selections must have a minimum total market cap of \$100 million. At least 25% of all index components (25 companies) must have a market cap of at least USD \$3 billion.

### Liquidity Requirements

A minimum 3-month daily traded value of USD \$2 million.

### Diversification

No more than 20% of the index (20 companies) may belong to the same economic sector.

### Licensing opportunities

licensing@marketgrader.com

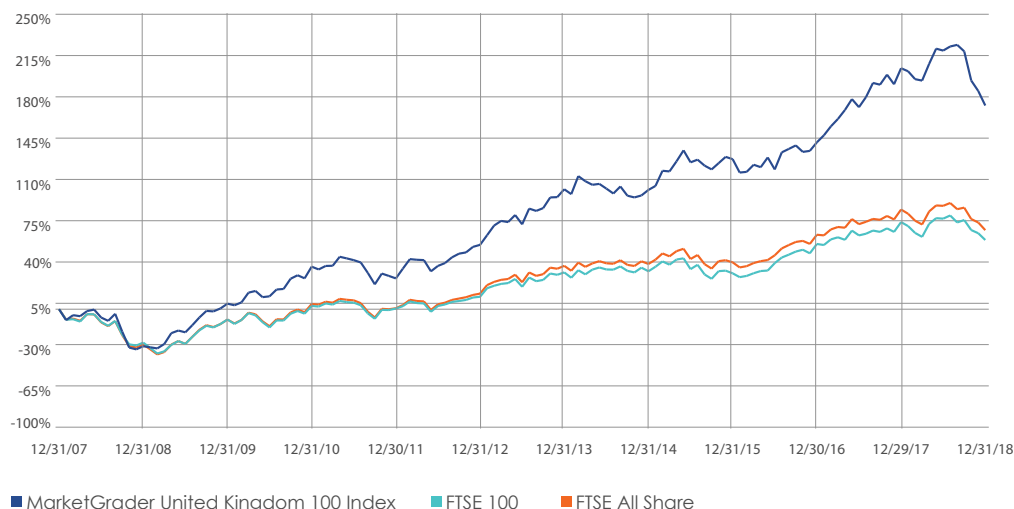
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## Performance

### Cumulative Total Return, Jan. 2008 - Sep. 2017\*

All data as of Sep 29, 2017



### Calendar Year Returns

	MG UK 100	FTSE 100	FTSE All Share
2018	-11.80%	-8.73%	-9.47%
2017	26.90%	11.95%	13.10%
2016	4.51%	19.07%	16.75%
2015	13.46%	-1.32%	0.98%
2014	-0.65%	0.74%	1.18%
2013	30.39%	18.66%	20.81%
2012	23.05%	9.97%	12.30%
2011	-7.44%	-2.18%	-3.46%
2010	30.88%	12.62%	14.52%
2009	54.48%	27.33%	30.12%
2008	-33.91%	-28.33%	-29.93%

\*YTD values as of 12/31/2018  
Sources: FactSet, MarketGrader.com

### Annualized Returns

	MG UK 100	FTSE 100	FTSE All-Sh.
3-Years	6.30%	6.80%	6.10%
5 -Years	6.20%	3.90%	4.10%
Since 12/31/07	9.50%	4.30%	4.80%

### Cumulative Returns

	MG UK 100	FTSE 100	FTSE All-Sh.
3-Years	20.00%	21.70%	19.50%
5 -Years	35.20%	20.90%	22.10%
Since 12/31/07	172.70%	58.70%	67.00%

### Volatility

	MG UK 100	FTSE 100	FTSE All-Sh.
3-Years	11.02%	9.61%	9.12%
5 -Years	10.83%	10.17%	9.58%
Since 12/31/07	14.95%	13.78%	13.73%

### Sharpe Ratio

	MG UK 100	FTSE 100	FTSE All-Sh.
3-Years	0.57	0.71	0.67
5 -Years	0.57	0.38	0.43
Since 12/31/07	0.64	0.31	0.35

Frequency: Monthly.  
Sources: FactSet, MarketGrader.com

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\*The MarketGrader United Kingdom 100 Index was first published on March 20, 2015. Backtested performance information is purely hypothetical and is solely for informational purposes. Backtested performance does not represent actual performance, and should not be interpreted as an indication of actual performance. Past performance is not indicative of future results. "FTSE®" is a trademark of London Stock Exchange Group companies and is used by FTSE under licence. MarketGrader.com © 2019.

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Index composition data as of Jan 11, 2019

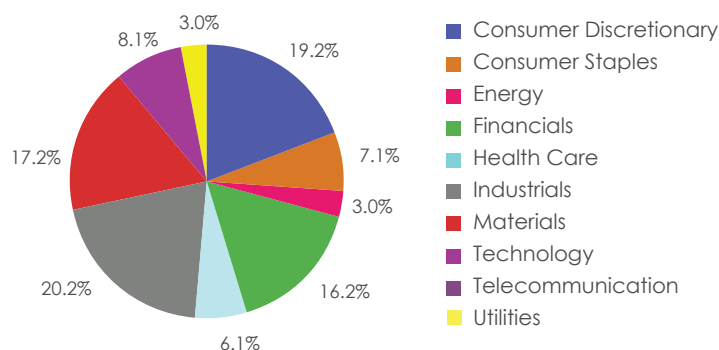
## Index Bio

Average Market Cap	GBP \$5,751.34
Median Market Cap	GBP \$2,197.96
Average 3 Mo. Dollar Volume	GBP \$19,584,361.98
Average 3 Mo. Trading Volume	1,834,470.00
Last Rebalance Date	9/24/18
Companies Replaced	43
Biggest Sector Increase	Energy
Biggest Sector Decrease	Consumer Staples

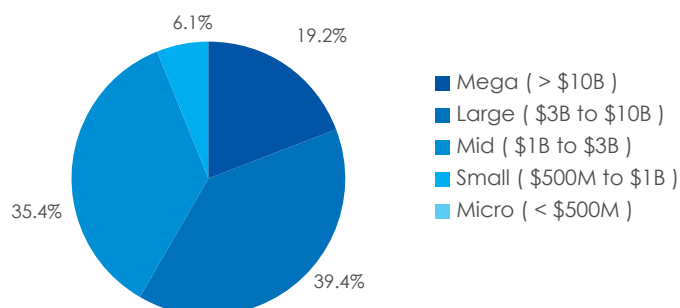
## Fundamental Attributes

	Median
Trailing P/E Ratio	12.9
Forward P/E Ratio	12.8
Earnings Yield	6.9%
Price/Tangible Book Ratio	4.5
Revenue Change - 3 Years	39.8%
Operating Income Change - 3 Years	64.0%
Earnings per Share (EPS) 3-Year Growth	21.8%
Operating Margin	20.9%
Total Debt to Capital	23.1%
Return on Equity	25.5%
Dividend Yield	3.3%

## Sector Breakdown



## Market Cap Breakdown



## Top 20 Stocks by Fundamentals

Ticker	Name	Grade
PLUS.GB	Plus500 Ltd.	● 90.95
GAW.GB	Games Workshop Group PLC	● 82.96
JD.GB	JD Sports Fashion Plc	● 81.45
IGG.GB	IG Group Holdings plc	● 80.38
AHT.GB	Ashtead Group plc	● 79.54
RDW.GB	Redrow plc	● 79.05
BTI	British American Tobacco PLC	● 78.63
BWY.GB	Bellway p.l.c.	● 77.95
KAZ.GB	KAZ Minerals PLC	● 77.94
FEVR.GB	Fevertree Drinks PLC	● 77.66
PSN.GB	Persimmon Plc	● 76.92
CCFS.GB	Charter Court Financial Services	● 76.89
GENL.GB	Genel Energy PLC	● 76.10
LYB	LyondellBasell Industries NV	● 74.37
FORT.GB	Forterra Plc	● 73.16
JHG	Janus Henderson Group PLC	● 73.09
WIZZ.GB	Wizz Air Holdings Plc	● 72.99
DTG.GB	Dart Group PLC	● 72.74
SPX.GB	Spirax-Sarco Engineering PLC	● 72.54
PAGE.GB	PageGroup PLC	● 71.99

## Most Selections Since Inception

Ticker	Name	Times
CRDA.GB	Croda International Plc	23
RMV.GB	Rightmove plc	22
SPX.GB	Spirax-Sarco Engineering PLC	21
SVT.GB	Severn Trent Plc	20
DOM.GB	Domino's Pizza Group plc	20
BRBY.GB	Burberry Group plc	18
HWDN.GB	Howden Joinery Group PLC	18
IGG.GB	IG Group Holdings plc	18
PTEC.GB	Playtech plc	18
SHP.GB	Shire PLC	18
VCT.GB	Victrex plc	18
ADM.GB	Admiral Group plc	17
CEY.GB	Centamin plc	16
PNN.GB	Pennon Group Plc	16
RB.GB	Reckitt Benckiser Group plc	16
AHT.GB	Ashtead Group plc	15
BOY.GB	Bodycote plc	15
FRES.GB	Fresnillo PLC	15
ECM.GB	Electrocomponents plc	14
ABC.GB	ABCAM PLC	14