Fact Sheet

The MarketGrader US Mid Cap Select 50 Index

Powered by MarketGrader

The MarketGrader U.S. Mid Cap Select 50 Index identifies 50 mid-sized companies with the most attractive combination of sustainable growth and strong financial quality, as defined by MarketGrader's multi-factor rating system. Each company is evaluated across growth, value, profitability, and cash flow metrics—producing a fundamentals-first alternative to conventional size-based benchmarks.

Index Rules

Underlying Universe
The constituents of its parent index, the MarketGrader US Mid Cap Core Index.

Objective
Designed to harness the returns from the mid cap segment of the U.S. equity market, while adding alpha over time by selecting the segment's highest quality companies based on MarketGrader's methodology.

Weighting
Index constituent weights are based on each company's free float market capitalization.

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

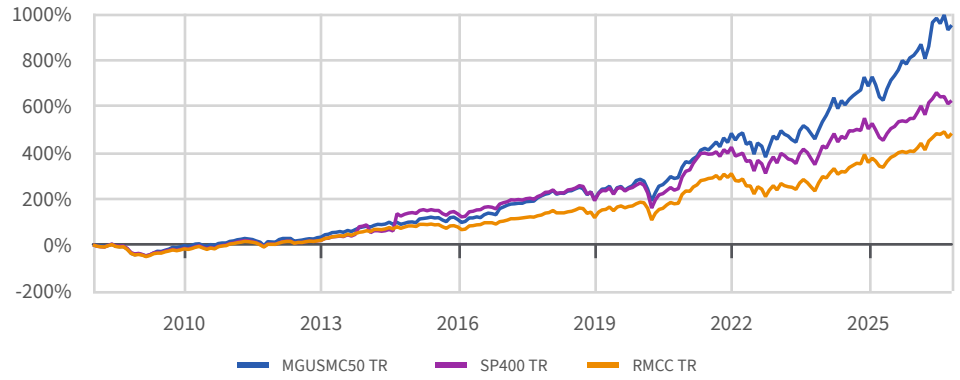
Selection Criteria
On the Index's rebalance selection date, the 50 largest companies by total market capitalization from the parent Index (the MarketGrader US Mid Cap Core Index) are selected, which then become the Index's constituents for the following six-month period.

Licensing opportunities
licensing@marketgrader.com
(305) 529-1767
www.marketgrader.com

Performance

Cumulative Total Return

All data as of 10/30/26



Calendar Year Returns (%)

Year	MGUSMC50 TR	SP400 TR	RMCC TR
2026*	14.2%	12.0%	15.4%
2025	17.0%	7.5%	10.6%
2024	24.4%	13.9%	15.3%
2023	13.6%	16.4%	17.2%
2022	−4.4%	−13.1%	−17.3%
2021	26.6%	24.8%	22.6%
2020	19.7%	13.7%	17.1%
2019	30.4%	26.2%	30.5%
2018	−8.5%	−11.1%	−9.1%
2017	22.1%	16.2%	18.5%
2016	25.9%	20.7%	13.8%
2015	5.4%	−2.2%	−2.4%
2014	9.8%	28.5%	13.2%
2013	35.4%	56.2%	34.8%
2012	19.9%	16.1%	17.3%
2011	−3.0%	−3.1%	−1.5%
2010	19.3%	24.9%	25.5%
2009	58.7%	35.0%	40.5%
2008	−39.3%	−37.3%	−41.5%

All values in USD.
*YTD values as of 10/30/26.
SP400 = S&P 400 Index
RMCC = Russell Midcap Index

Annualized Returns (%)

	MGUSMC50 TR	SP400 TR	RMCC TR
3-Years	23.5%	17.4%	20.5%
5-Years	13.3%	7.2%	7.5%
Since 12/31/07	13.3%	11.1%	9.8%

Cumulative Returns (%)

	MGUSMC50 TR	SP400 TR	RMCC TR
3-Years	88.3%	61.8%	74.8%
5-Years	86.6%	41.6%	43.4%
Since 12/31/07	949.9%	623.9%	481.7%

Standard Deviation (%)

	MGUSMC50 TR	SP400 TR	RMCC TR
3-Years	15.2%	15.2%	14.2%
5-Years	17.7%	17.9%	17.1%
Since 12/31/07	18.8%	22.4%	18.0%

Return / Standard Deviation

	MGUSMC50 TR	SP400 TR	RMCC TR
3-Years	1.54	1.15	1.44
5-Years	0.75	0.40	0.44
Since 12/31/07	0.71	0.50	0.54

Frequency: Monthly

The MarketGrader U.S. Core Select 50 Indexes were first published on August 2, 2023. All estimated daily historical closing prices prior to that date are based on back-testing (i.e., calculations of how the index might have performed in the past if it had existed). 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. One cannot invest in an index.

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Index composition data as of 10/30/26. All currency values in USD.

Index Bio

Average Market Cap (millions of USD)	USD 18,459
Median Market Cap (millions of USD)	USD 17,489
Average 3 Mo. Volume (Dollars)	USD 280,365,497
Average 3 Mo. Volume (Shares)	3,531,979
Most Recent Rebalance	9/21/26
Companies Replaced	30
Sector with Biggest Increase	Industrials
Sector with Biggest Decrease	Materials
Companies Overlapping S&P 500	20

Fundamental Attributes

	Median
Trailing P/E Ratio	22.3
Forward P/E Ratio	15.4
Earnings Yield	4.4%
Price/Tangible Book Ratio	3.8
Revenue Change - 3 Years	33.3%
Operating Income Change - 3 Years	67.2%
Operating Margin	18.1%
Earnings per Share (EPS) 3-Year Growth	13.7%
Total Debt to Capital	41.5%
Return on Equity	14.3%
Dividend Yield	0.68%
Beta	1.12

Median and Average Grades

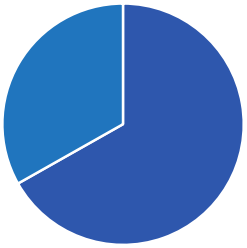
Index	Median	Average
The MarketGrader US Mid Cap Select 50 Index	56.8	59.5
S&P 400 Index	53.3	52.3
Russell Mid Cap Index	51.6	50.4

Sector Breakdown (based on aggregate weight)



Technology	30.9%
Industrials	21.7%
Financials	15.4%
Consumer Discretionary	12.0%
Health Care	10.2%
Energy	4.0%
Consumer Staples	2.5%
Materials	2.4%
Telecommunications	0.9%

Market Cap Breakdown (based on aggregate weight)



Mid Cap	66.8%
Mega Cap	33.2%

Top 20 Stocks by Fundamentals

Ticker	Name	Grade
RDDT	Reddit, Inc. Class A	81.9
STRL	Sterling Infrastructure, Inc.	77.1
AS	Amer Sports, Inc.	72.9
EXEL	Exelixis, Inc.	72.5
FSLR	First Solar, Inc.	70.9
SMCI	Super Micro Computer, Inc.	70.4
TOST	Toast, Inc. Class A	69.6
PNFP	Pinnacle Financial Partners, Inc.	68.5
GEN	Gen Digital Inc.	68.4
JAZZ	Jazz Pharmaceuticals Public…	68.1
NBIX	Neurocrine Biosciences, Inc.	68.0
NVT	nVent Electric plc	67.8
TIGO	Millicom International Cellular SA	67.1
PR	Permian Resources Corporation…	67.1
OVV	Ovintiv Inc	64.7
LUV	Southwest Airlines Co.	62.9
RGA	Reinsurance Group of America…	62.8
FOXA	Fox Corporation Class A	62.1
ZBRA	Zebra Technologies Corporation…	61.9
MTSI	MACOM Technology Solutions…	61.4

Stocks with the Most Selections Since Inception

Ticker	Name	Times
RGA	Reinsurance Group of America…	14
CSL	Carlisle Companies Incorporated	12
JLL	Jones Lang LaSalle Incorporated	9
MKSI	MKS Inc.	8
NBIX	Neurocrine Biosciences, Inc.	7
EXEL	Exelixis, Inc.	5
FSLR	First Solar, Inc.	5
SSNC	SS&C Technologies Holdings, Inc.	5
XPO	XPO, Inc.	5
EG	Everest Group, Ltd.	4