

# MarketGrader 100 Index

The MarketGrader 100 Index seeks to track the performance of the most fundamentally sound companies with the best growth prospects in the U.S. The objective of MarketGrader 100 is to provide a benchmark to investors seeking long-term capital appreciation through diversified exposure to U.S. equities. The Index uses fundamental analysis and a growth at a reasonable price (GARP) methodology to select the top 100 constituents in the U.S. equity universe after filtering for liquidity and diversification over size and sectors.

## Index Rules

### Underlying Universe

MarketGrader North American coverage universe of approximately 6,000 companies, excluding Canada, listed on 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 U.S.

### Weighting

The index is equally weighted.

### Rebalance Frequency

Semi-annually on the third Friday of February and August.

### 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 USD \$100 million. At least 25 of all index constituents must have a total market cap of at least USD \$10 billion. No more than 25 of all index constituents may have a total market cap below \$1 billion.

### Liquidity Requirements

All selections must have a minimum three month average daily traded dollar volume of \$2 million.

### Sector Limits

No more than 25 index constituents may belong to the same economic sector while no more than 12 may belong to the same sub-industry. REITs and Utilities are altogether ineligible for selection to the index.

### Ticker

MGONE

### Index Calculation

New York Stock Exchange

### Licensing opportunities

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## Performance

### Cumulative Price Return, Sep. 2002 - Mar. 2024

All data as of March 29, 2024



### Calendar Year Returns

|       | MG100 | R3000 | S&P500 |
|-------|-------|-------|--------|
| 2024* | 8.0   | 9.6   | 10.2   |
| 2023  | 18.6  | 24.0  | 24.2   |
| 2022  | -15.1 | -20.5 | -19.4  |
| 2021  | 25.7  | 19.4  | 21.6   |
| 2020  | 5.9   | 18.8  | 16.3   |
| 2019  | 25.1  | 28.5  | 28.9   |
| 2018  | -14.3 | -7.0  | -6.2   |
| 2017  | 26.6  | 18.9  | 19.4   |
| 2016  | 8.3   | 10.4  | 9.5    |
| 2015  | -6.5  | -1.5  | -0.7   |
| 2014  | 8.5   | 10.5  | 11.4   |
| 2013  | 41.6  | 31.0  | 29.6   |
| 2012  | 16.6  | 14.0  | 13.4   |
| 2011  | -0.6  | -0.9  | 0.0    |
| 2010  | 19.2  | 14.8  | 12.8   |
| 2009  | 40.9  | 25.5  | 23.5   |
| 2008  | -45.5 | -38.7 | -38.5  |
| 2007  | 14.0  | 3.3   | 3.5    |

All values in USD. \*YTD Values as of 03/29/2024.  
Sources: FactSet, MarketGrader.com

### Annualized Returns

|              | MG100 | R3000 | S&P500 |
|--------------|-------|-------|--------|
| 3-Years      | 7.6   | 8.3   | 9.8    |
| 5 -Years     | 9.6   | 12.5  | 13.1   |
| Since 12/'02 | 10.2  | 8.5   | 8.4    |

### Cumulative Returns

|              | MG100 | R3000 | S&P500 |
|--------------|-------|-------|--------|
| 3-Years      | 27.8  | 23.1  | 28.0   |
| 5 -Years     | 69.1  | 88.3  | 91.9   |
| Since 12/'02 | 659.2 | 439.3 | 420.7  |

### Standard Deviation

|              | MG100 | R3000 | S&P500 |
|--------------|-------|-------|--------|
| 3-Years      | 24.4  | 27.0  | 32.3   |
| 5 -Years     | 58.0  | 80.3  | 85.4   |
| Since 12/'02 | 720.0 | 491.3 | 473.6  |

### Sharpe Ratio

|              | MG100 | R3000 | S&P500 |
|--------------|-------|-------|--------|
| 3-Years      | 0.20  | 0.17  | 0.17   |
| 5 -Years     | 0.20  | 0.19  | 0.18   |
| Since 12/'02 | 0.19  | 0.15  | 0.15   |

Frequency: Monthly.  
Sources: FactSet, MarketGrader.com

\* The MarketGrader 100 Index was first published in September 2007 by NYSE. 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). Back-tested 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. The index inception date was December 31, 2002.  
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# MarketGrader 100 Index

Index composition data as of March 29, 2024

## Index Bio

|                                      |               |
|--------------------------------------|---------------|
| Average Market Cap (millions of USD) | \$47,463      |
| Median Market Cap (millions of USD)  | \$6,231       |
| Average 3 Mo. Dollar Volume          | \$189,150,338 |
| Average 3 Mo. Trading Volume         | 1,675,758     |
| Last Rebalance Date                  | 2/20/24       |
| Companies Replaced                   | 85            |
| Biggest Sector Increase              | Technology    |
| Biggest Sector Decrease              | Energy        |
| Companies Overlapping S&P 500        | 33            |

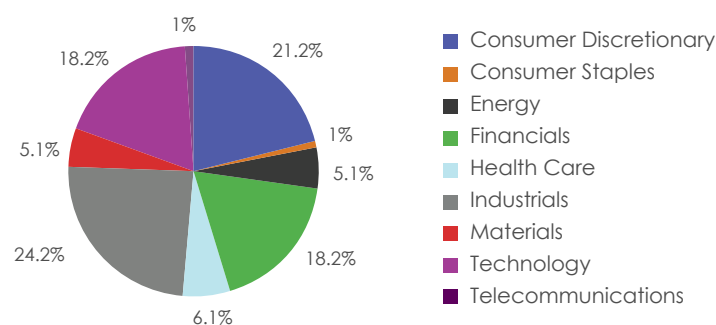
## Fundamental Attributes

|  | Median |
|--|--------|
| Trailing P/E Ratio                     | 19.8   |
| Forward P/E Ratio                      | 17.3   |
| Earnings Yield                         | 5.6%   |
| Price/Book Ratio                       | 4.1    |
| Revenue Change - 3 Years               | 50.5%  |
| Operating Income Change - 3 Years      | 95.1%  |
| Operating Margin                       | 20.5%  |
| Earnings per Share (EPS) 3-Year Growth | 25.2%  |
| Long-Term Debt to Capital              | 31.3%  |
| Return on Equity                       | 23.2%  |
| Dividend Yield                         | 1.06%  |
| Beta                                   | 0.94   |

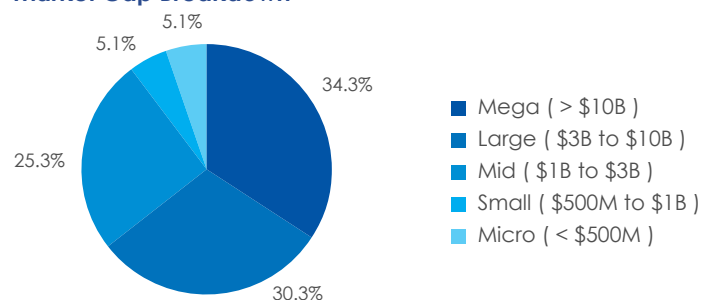
## Median and Average Grades

|                              | Median | Average |
|------------------------------|--------|---------|
| MarketGrader 100 Index       | 64.8   | 64.7    |
| S&P 500                      | 51.7   | 50.5    |
| Dow Jones Industrial Average | 52.0   | 51.7    |
| NASDAQ Composite             | 54.4   | 53.5    |
| Russell 3000                 | 45.7   | 44.3    |

## Sector Breakdown



## Market Cap Breakdown



## Top 20 Stocks by Fundamentals

| Ticker | Name                              | Grade  |
|--------|-----------------------------------|--------|
| POWL   | Powell Industries, Inc.           | ● 86.5 |
| HALO   | Halozyme Therapeutics, Inc.       | ● 83.7 |
| OFG    | OFG Bancorp                       | ● 80.5 |
| NSSC   | NAPCO Security Technologies, Inc. | ● 78.2 |
| WNC    | Wabash National Corporation       | ● 77.8 |
| MANH   | Manhattan Associates, Inc.        | ● 76.8 |
| ANF    | Abercrombie & Fitch Co. Class A   | ● 75.6 |
| CUBI   | Customers Bancorp, Inc.           | ● 74.6 |
| RMR    | RMR Group, Inc. Class A           | ● 74.2 |
| MEDP   | Medpace Holdings, Inc.            | ● 73.9 |
| EXLS   | ExlService Holdings, Inc.         | ● 73.8 |
| ANET   | Arista Networks, Inc.             | ● 73.7 |
| FBP    | First Bancorp                     | ● 73.5 |
| SMLR   | Semler Scientific, Inc.           | ● 73.5 |
| QCRH   | QCR Holdings, Inc.                | ● 73.3 |
| GNTX   | Gentex Corporation                | ● 73.2 |
| CROX   | Crocs, Inc.                       | ● 73.1 |
| RL     | Ralph Lauren Corporation Class A  | ● 72.8 |
| FIX    | Comfort Systems USA, Inc.         | ● 72.5 |
| CAT    | Caterpillar Inc.                  | ● 72.3 |

## Most Selections Since Inception

| Ticker | Name                                 | Times |
|--------|--------------------------------------|-------|
| NKE    | NIKE, Inc. Class B                   | 25    |
| LOPE   | Grand Canyon Education, Inc.         | 17    |
| BKNG   | Booking Holdings Inc.                | 16    |
| TPR    | Tapestry, Inc.                       | 16    |
| MA     | Mastercard Incorporated Class A      | 15    |
| ROST   | Ross Stores, Inc.                    | 14    |
| MANH   | Manhattan Associates, Inc.           | 12    |
| GOOG   | Alphabet Inc. Class C                | 12    |
| GGG    | Graco Inc.                           | 10    |
| HP     | Helmerich & Payne, Inc.              | 10    |
| NUE    | Nucor Corporation                    | 10    |
| BR     | Broadridge Financial Solutions, Inc. | 10    |
| EBAY   | eBay Inc.                            | 10    |
| BKE    | Buckle, Inc.                         | 9     |
| IDCC   | InterDigital, Inc.                   | 9     |
| TSCO   | Tractor Supply Company               | 9     |
| CROX   | Crocs, Inc.                          | 8     |
| CMI    | Cummins Inc.                         | 7     |
| CPRT   | Copart, Inc.                         | 7     |
| CAT    | Caterpillar Inc.                     | 7     |