

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

licensing@marketgrader.com

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Performance

Cumulative Price Return, Sep. 2002 - Dec. 2024

All data as of December 31, 2024



Calendar Year Returns

	MG100	R3000	S&P500
2024*	11.8	22.2	23.3
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 12/31/2024.
Sources: FactSet, MarketGrader.com

Annualized Returns

	MG100	R3000	S&P500
3-Years	4.0	6.4	7.3
5 -Years	8.4	12.2	12.7
Since 12/'02	10.0	8.7	8.6

Cumulative Returns

	MG100	R3000	S&P500
3-Years	12.6	20.4	23.4
5 -Years	49.9	77.4	82.1
Since 12/'02	748.7	558.8	542.1

Standard Deviation

	MG100	R3000	S&P500
3-Years	20.8	17.4	17.0
5 -Years	20.6	18.5	17.9
Since 12/'02	18.9	15.3	14.8

Sharpe Ratio

	MG100	R3000	S&P500
3-Years	0.19	0.37	0.43
5 -Years	0.41	0.66	0.71
Since 12/'02	0.53	0.57	0.58

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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Index composition data as of December 31, 2024

Index Bio

Average Market Cap (millions of USD)	\$107,730
Median Market Cap (millions of USD)	\$6,516
Average 3 Mo. Dollar Volume	\$386,557,528
Average 3 Mo. Trading Volume	1,676,519
Last Rebalance Date	8/19/24
Companies Replaced	82
Biggest Sector Increase	Consumer Discretionary
Biggest Sector Decrease	Financials
Companies Overlapping S&P 500	28

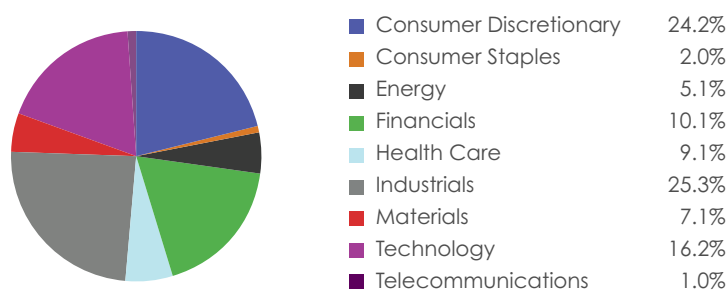
Fundamental Attributes

	Median
Trailing P/E Ratio	20.8
Forward P/E Ratio	17.0
Earnings Yield	4.7%
Price/Book Ratio	3.6
Revenue Change - 3 Years	35.3%
Operating Income Change - 3 Years	55.9%
Operating Margin	16.9%
Earnings per Share (EPS) 3-Year Growth	18.8%
Long-Term Debt to Capital	32.6%
Return on Equity	22.9%
Dividend Yield	0.69%
Beta	1.10

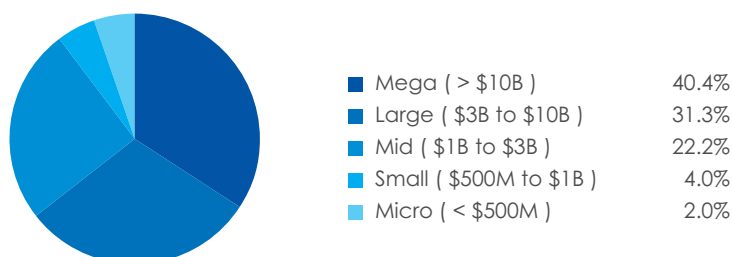
Median and Average Grades

	Median	Average
MarketGrader 100 Index	62.5	61.5
S&P 500	51.1	50.1
Dow Jones Industrial Average	51.5	52.2
NASDAQ Composite	54.0	53.2
Russell 3000	44.6	43.9

Sector Breakdown



Market Cap Breakdown



Top 20 Stocks by Fundamentals

Ticker	Name	Grade
IMMR	Immersion Corporation	● 85.1
DECK	Deckers Outdoor Corporation	● 78.0
AX	Axos Financial, Inc.	● 77.5
HRMY	Harmony Biosciences Holdings, Inc.	● 77.0
VAL	Valaris Ltd.	● 76.3
GOOG	Alphabet Inc. Class C	● 75.4
META	Meta Platforms Inc Class A	● 75.3
LRN	Stride, Inc.	● 75.1
LAUR	Laureate Education, Inc.	● 75.0
PHM	PulteGroup, Inc.	● 72.0
VC	Visteon Corporation	● 71.5
NFLX	Netflix, Inc.	● 71.3
VITL	Vital Farms, Inc.	● 71.3
GRBK	Green Brick Partners, Inc.	● 69.8
TOL	Toll Brothers, Inc.	● 69.8
AAON	AAON, Inc.	● 69.7
ATEN	A10 Networks, Inc.	● 69.6
RL	Ralph Lauren Corporation Class A	● 68.9
SM	SM Energy Company	● 68.8
APOG	Apogee Enterprises, Inc.	● 68.0

Most Selections Since Inception

Ticker	Name	Times
MSFT	Microsoft Corporation	18
ROST	Ross Stores, Inc.	15
TJX	TJX Companies Inc	13
MANH	Manhattan Associates, Inc.	13
GOOG	Alphabet Inc. Class C	13
MTH	Meritage Homes Corporation	11
SHOO	Steven Madden, Ltd.	11
ISRG	Intuitive Surgical, Inc.	10
LEN	Lennar Corporation Class A	10
DECK	Deckers Outdoor Corporation	10
DHI	D.R. Horton, Inc.	10
META	Meta Platforms Inc Class A	9
NFLX	Netflix, Inc.	8
CPRT	Copart, Inc.	8
CAT	Caterpillar Inc.	8
PHM	PulteGroup, Inc.	8
ZTS	Zoetis, Inc. Class A	8
SM	SM Energy Company	7
NMIH	NMI Holdings, Inc.	7
FAST	Fastenal Company	6