

# 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

licensing@marketgrader.com

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## Performance

### Cumulative Price Return, Sep. 2002 - Aug. 2021

All data as of August 31, 2021



### Calendar Year Returns

	MG100	R3000	S&P500
2021*	20.8	19.3	20.4
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
2006	6.2	13.7	13.6
2005	18.5	4.3	3.0
2004	20.6	10.1	9.0
2003	51.7	28.7	26.4

All values in USD. \*YTD Values as of 08/31/21.  
Sources: FactSet, MarketGrader.com

### Annualized Returns

	MG100	R3000	S&P500
3-Years	7.7	15.8	16.0
5 -Years	13.0	15.9	15.8
Since 12/'02	11.0	9.1	8.7

### Cumulative Returns

	MG100	R3000	S&P500
3-Years	25.0	55.4	55.9
5 -Years	84.0	108.9	108.3
Since 12/'02	623.0	419.3	387.0

### Standard Deviation

	MG100	R3000	S&P500
3-Years	21.1	18.9	18.0
5 -Years	17.7	15.4	14.7
Since 12/'02	18.6	14.9	14.4

### Sharpe Ratio

	MG100	R3000	S&P500
3-Years	0.37	0.84	0.89
5 -Years	0.73	1.03	1.07
Since 12/'02	0.59	0.61	0.60

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 August 31, 2021

## Index Bio

Average Market Cap (millions of USD)	\$78,408
Median Market Cap (millions of USD)	\$6,609
Average 3 Mo. Dollar Volume	\$400,720,994
Average 3 Mo. Trading Volume	2,373,556
Last Rebalance Date	8/23/21
Companies Replaced	83
Biggest Sector Increase	Industrials
Biggest Sector Decrease	Materials
Companies Overlapping S&P 500	36

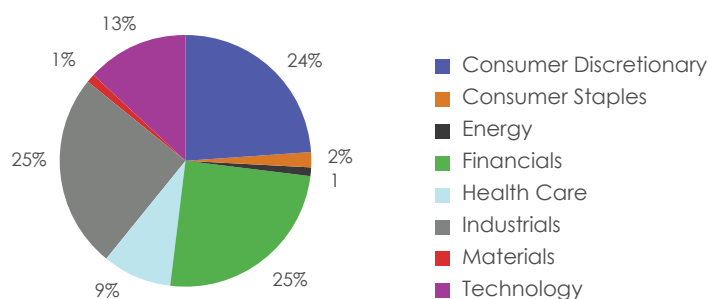
## Fundamental Attributes

	Median
Trailing P/E Ratio	21.4
Forward P/E Ratio	18.5
Earnings Yield	4.5%
Price/Book Ratio	4.1
Revenue Change - 3 Years	23.9%
Operating Income Change - 3 Years	55.6%
Operating Margin	17.5%
Earnings per Share (EPS) 3-Year Growth	17.6%
Long-Term Debt to Capital	34.7%
Return on Equity	22.3%
Dividend Yield	0.69%
Beta	1.32

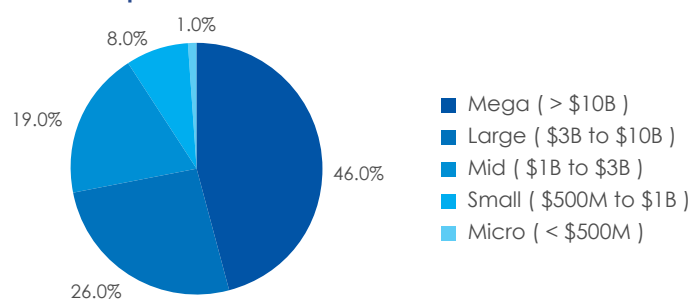
## Median and Average Grades

	Median	Average
MarketGrader 100 Index	70.6	70.4
S&P 500	59.7	57.8
Dow Jones Industrial Average	61.0	58.6
NASDAQ Composite	64.1	61.0
Russell 3000	51.8	49.3

## Sector Breakdown



## Market Cap Breakdown



## Top 20 Stocks by Fundamentals

Ticker	Name	Grade
MC	Moelis & Co. Class A	● 87.0
WIRE	Encore Wire Corporation	● 86.9
BOOT	Boot Barn Holdings, Inc.	● 84.4
MED	Medifast, Inc.	● 83.1
FB	Facebook, Inc. Class A	● 82.8
BPOP	Popular, Inc.	● 81.5
MGY	Magnolia Oil & Gas Corp. Class A	● 81.1
APO	Apollo Global Management Inc.	● 80.7
EFSC	Enterprise Financial Services Corp	● 79.6
UBSI	United Bankshares, Inc.	● 79.2
SNV	Synovus Financial Corp.	● 79.2
RH	RH	● 78.9
PCRX	Pacira Biosciences, Inc.	● 78.7
GGG	Graco Inc.	● 78.2
AGCO	AGCO Corporation	● 78.1
MGPI	MGP Ingredients, Inc.	● 77.8
BIO	Bio-Rad Laboratories, Inc. Class A	● 77.7
ULTA	Ulta Beauty Inc	● 77.5
FBHS	Fortune Brands Home & Security,	● 77.4
WHR	Whirlpool Corporation	● 76.4

## Most Selections Since Inception

Ticker	Name	Times
AAPL	Apple Inc.	21
ULTA	Ulta Beauty Inc	13
APEI	American Public Education, Inc.	11
ADBE	Adobe Inc.	8
CSCO	Cisco Systems, Inc.	8
FB	Facebook, Inc. Class A	8
GGG	Graco Inc.	8
LEN	Lennar Corporation Class A	8
ODFL	Old Dominion Freight Line, Inc.	8
TTC	Toro Company	8
EMR	Emerson Electric Co.	7
MED	Medifast, Inc.	7
BEN	Franklin Resources, Inc.	7
LSTR	Landstar System, Inc.	6
ZTS	Zoetis, Inc. Class A	6
WIRE	Encore Wire Corporation	5
TTWO	Take-Two Interactive Software, Inc.	5
ORLY	O'Reilly Automotive, Inc.	5
MU	Micron Technology, Inc.	5
APO	Apollo Global Management Inc.	5