Fact Sheet

# The MarketGrader U.S. All-Cap 100 Index

Powered by MarketGrader

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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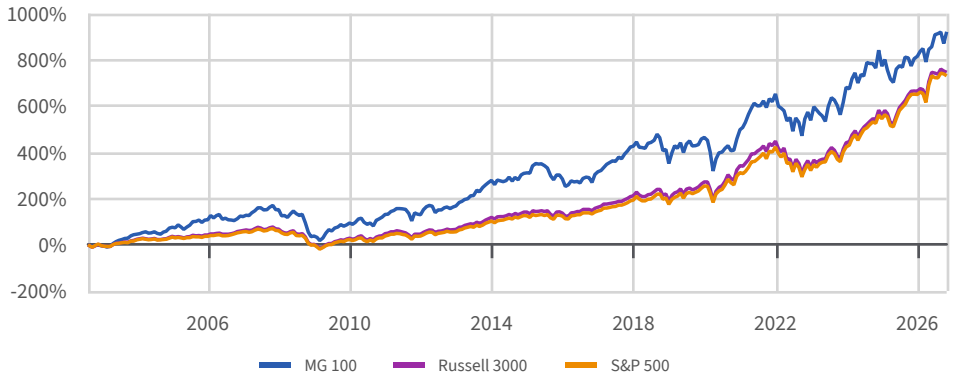
## Performance

### Cumulative Price Return

All data as of 10/30/26




### Calendar Year Returns (%)

| Year | MG 100 | Russell 3000 | S&P 500 |
|---|---|---|---|
| 2026* | 11.6% | 10.7% | 10.7% |
| 2025 | 4.8% | 15.7% | 16.4% |
| 2024 | 11.8% | 22.1% | 23.3% |
| 2023 | 22.3% | 24.0% | 24.2% |
| 2022 | −15.1% | −20.5% | −19.4% |
| 2021 | 25.7% | 24.0% | 26.9% |
| 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% | 30.9% | 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% |

All values in USD.
*YTD values as of 10/30/26.
Sources: FactSet, MarketGrader.com

### Annualized Returns (%)

| | MG 100 | Russell 3000 | S&P 500 |
|---|---|---|---|
| 3-Years | 15.5% | 21.5% | 21.8% |
| 5-Years | 6.9% | 9.5% | 10.5% |
| Since 12/31/02 | 10.4% | 9.5% | 9.5% |

### Cumulative Returns (%)

| | MG 100 | Russell 3000 | S&P 500 |
|---|---|---|---|
| 3-Years | 54.1% | 79.4% | 80.7% |
| 5-Years | 39.4% | 57.4% | 64.6% |
| Since 12/31/02 | 961.6% | 777.9% | 761.5% |

### Standard Deviation (%)

| | MG 100 | Russell 3000 | S&P 500 |
|---|---|---|---|
| 3-Years | 15.6% | 12.5% | 12.1% |
| 5-Years | 18.1% | 15.7% | 15.4% |
| Since 12/31/02 | 18.5% | 14.9% | 14.4% |

### Sharpe Ratio

| | MG 100 | Russell 3000 | S&P 500 |
|---|---|---|---|
| 3-Years | 0.99 | 1.73 | 1.80 |
| 5-Years | 0.38 | 0.61 | 0.68 |
| Since 12/31/02 | 0.56 | 0.64 | 0.65 |

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). 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. The index inception date was December 31, 2002. MarketGrader.com © 2026.

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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 105,376 |
| Median Market Cap (millions of USD) | USD 7,193 |
| Average 3 Mo. Dollar Volume | USD 363,818,316 |
| Average 3 Mo. Trading Volume | 2,442,035 |
| Last Rebalance Date | 8/31/26 |
| Companies Replaced | 80 |
| Biggest Sector Increase | Industrials |
| Biggest Sector Decrease | Technology |
| Companies Overlapping S&P 500 | 26 |

## Fundamental Attributes

| | Median |
|---|---|
| Trailing P/E Ratio | 15.7 |
| Forward P/E Ratio | 15.6 |
| Earnings Yield | 6.2% |
| Price/Book Ratio | 3.4 |
| Revenue Change - 3 Years | 34.3% |
| Operating Income Change - 3 Years | 65.5% |
| Operating Margin | 22.3% |
| Earnings per Share (EPS) 3-Year Growth | 17.6% |
| Long-Term Debt to Capital | 30.8% |
| Return on Equity | 23.5% |
| Dividend Yield | 0.10% |
| Beta | 0.99 |

## Median and Average Grades

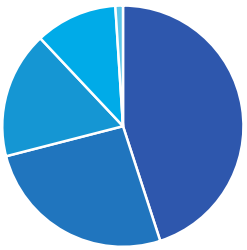
| Index | Median | Average |
|---|---|---|
| The MarketGrader U.S. All-Cap 100 Index | 65.2 | 65.0 |
| S&P 500 | 54.4 | 53.6 |
| Dow Jones Industrial Average | 58.4 | 58.5 |
| NASDAQ Composite | 48.9 | 46.6 |
| Russell 3000 | 48.1 | 46.9 |

## Sector Breakdown



| | |
|---|---|
| Financials | 25.0% |
| Industrials | 23.0% |
| Technology | 18.0% |
| Consumer Discretionary | 14.0% |
| Health Care | 12.0% |
| Materials | 3.0% |
| Energy | 2.0% |
| Consumer Staples | 2.0% |
| Telecommunications | 1.0% |

## Market Cap Breakdown



| | |
|---|---|
| Mega Cap | 45.0% |
| Large Cap | 26.0% |
| Mid Cap | 17.0% |
| Small Cap | 11.0% |
| Micro Cap | 1.0% |

## Top 20 Stocks by Fundamentals

| Ticker | Name | Grade |
|---|---|---|
| CRMD | CorMedix Inc. | 94.5 |
| HLNE | Hamilton Lane Incorporated Class A | 83.1 |
| ADMA | ADMA Biologics, Inc. | 80.9 |
| TK | Teekay Corporation Ltd | 80.3 |
| NEM | Newmont Corporation | 79.6 |
| EVER | EverQuote, Inc. Class A | 79.1 |
| ASC | Ardmore Shipping Corp. | 77.9 |
| BLBD | Blue Bird Corporation | 77.1 |
| COCO | Vita Coco Company, Inc. | 76.4 |
| RIGL | Rigel Pharmaceuticals, Inc. | 76.1 |
| ANF | Abercrombie & Fitch Co. Class A | 75.2 |
| ZION | Zions Bancorporation NA | 74.9 |
| MLI | Mueller Industries, Inc. | 74.8 |
| AX | Axos Financial, Inc. | 73.5 |
| DXCM | DexCom, Inc. | 73.0 |
| WTS | Watts Water Technologies, Inc.… | 72.6 |
| MSA | MSA Safety, Inc. | 72.3 |
| UMBF | UMB Financial Corporation | 72.0 |
| FULT | Fulton Financial Corporation | 72.0 |
| FSS | Federal Signal Corporation | 71.7 |

## Most Selections Since Inception

| Ticker | Name | Times |
|---|---|---|
| AAPL | Apple Inc. | 22 |
| GOOG | Alphabet Inc. Class C | 16 |
| MANH | Manhattan Associates, Inc. | 15 |
| ISRG | Intuitive Surgical, Inc. | 13 |
| TROW | T. Rowe Price Group, Inc. | 12 |
| EBAY | eBay Inc. | 11 |
| NUE | Nucor Corporation | 11 |
| COCO | Vita Coco Company, Inc. | 9 |
| ANF | Abercrombie & Fitch Co. Class A | 8 |
| FAST | Fastenal Company | 8 |
| LVS | Las Vegas Sands Corp. | 8 |
| MCO | Moody's Corporation | 7 |
| TXN | Texas Instruments Incorporated | 7 |
| DCI | Donaldson Company, Inc. | 6 |
| GWW | W.W. Grainger, Inc. | 6 |
| HEI.A | HEICO Corporation Class A | 6 |
| MLI | Mueller Industries, Inc. | 6 |
| OII | Oceaneering International, Inc. | 6 |
| SSD | Simpson Manufacturing Co., Inc. | 6 |
| USB | U.S. Bancorp | 6 |

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Sources: FactSet, MarketGrader.com