

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

(305) 529-1767

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Performance

Cumulative Price Return, Sep. 2002 - Mar. 2022

All data as of March 31, 2022



Calendar Year Returns

	MG100	R3000	S&P500
2022*	-9.6	-5.6	-4.9
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
2006	6.2	13.7	13.6
2005	18.5	4.3	3.0
2004	20.6	10.1	9.0

All values in USD. *YTD Values as of 03/31/22.
Sources: FactSet, MarketGrader.com

Annualized Returns

	MG100	R3000	S&P500
3-Years	9.5	16.4	16.9
5 -Years	8.7	13.4	13.9
Since 12/'02	10.3	8.7	8.4

Cumulative Returns

	MG100	R3000	S&P500
3-Years	31.0	57.5	59.8
5 -Years	52.0	87.8	91.8
Since 12/'02	580.0	409.4	387.8

Standard Deviation

	MG100	R3000	S&P500
3-Years	18.7	18.0	17.3
5 -Years	17.8	16.1	15.5
Since 12/'02	18.5	14.9	14.5

Sharpe Ratio

	MG100	R3000	S&P500
3-Years	0.51	0.91	0.98
5 -Years	0.49	0.83	0.90
Since 12/'02	0.56	0.58	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 March 31, 2022

Index Bio

Average Market Cap (millions of USD)	\$64,025
Median Market Cap (millions of USD)	\$7,197
Average 3 Mo. Dollar Volume	\$307,040,686
Average 3 Mo. Trading Volume	2,046,586
Last Rebalance Date	2/22/22
Companies Replaced	86
Biggest Sector Increase	Materials
Biggest Sector Decrease	Technology
Companies Overlapping S&P 500	36

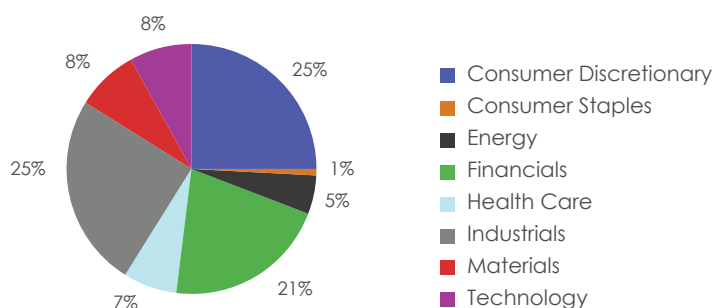
Fundamental Attributes

	Median
Trailing P/E Ratio	15.7
Forward P/E Ratio	14.9
Earnings Yield	5.7%
Price/Book Ratio	3.6
Revenue Change - 3 Years	22.3%
Operating Income Change - 3 Years	57.8%
Operating Margin	17.4%
Earnings per Share (EPS) 3-Year Growth	17.6%
Long-Term Debt to Capital	35.0%
Return on Equity	26.5%
Dividend Yield	1.02%
Beta	0.98

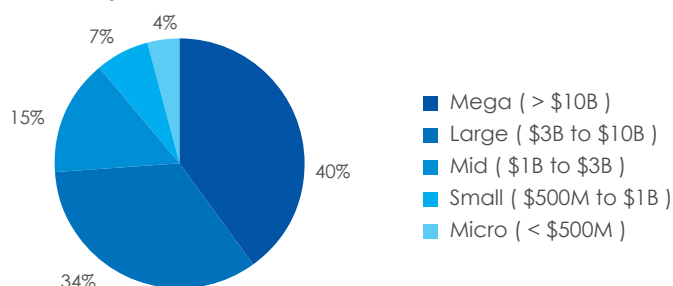
Median and Average Grades

	Median	Average
MarketGrader 100 Index	67.9	69.0
S&P 500	57.1	56.1
Dow Jones Industrial Average	61.1	59.1
NASDAQ Composite	60.5	57.2
Russell 3000	50.0	48.3

Sector Breakdown



Market Cap Breakdown



Top 20 Stocks by Fundamentals

Ticker	Name	Grade
NUE	Nucor Corporation	● 88.6
MTDR	Matador Resources Company	● 86.4
STLD	Steel Dynamics, Inc.	● 85.6
HLI	Houlihan Lokey, Inc. Class A	● 85.2
MBUU	Malibu Boats, Inc. Class A	● 85.2
GOOG	Alphabet Inc. Class C	● 84.8
RS	Reliance Steel & Aluminum Co.	● 83.3
FANG	Diamondback Energy, Inc.	● 82.4
AMN	AMN Healthcare Services, Inc.	● 82.0
SSD	Simpson Manufacturing Co., Inc.	● 80.8
MCRI	Monarch Casino & Resort, Inc.	● 80.7
ODFL	Old Dominion Freight Line, Inc.	● 80.6
RHI	Robert Half International Inc.	● 79.9
FNF	Fidelity National Financial, Inc. -	● 79.4
CHK	Chesapeake Energy Corporation	● 79.3
LSTR	Landstar System, Inc.	● 79.1
MSFT	Microsoft Corporation	● 77.9
ZM	Zoom Video Communications, Inc.	● 77.9
BBW	BuildABear Workshop, Inc.	● 77.9
OXM	Oxford Industries, Inc.	● 76.7

Most Selections Since Inception

Ticker	Name	Times
NKE	NIKE, Inc. Class B	24
PII	Polaris Inc.	18
MSFT	Microsoft Corporation	17
HD	Home Depot, Inc.	12
TJX	TJX Companies Inc	12
GOOG	Alphabet Inc. Class C	11
ODFL	Old Dominion Freight Line, Inc.	9
CSCO	Cisco Systems, Inc.	9
NUE	Nucor Corporation	8
HAL	Halliburton Company	8
IPGP	IPG Photonics Corporation	8
LSTR	Landstar System, Inc.	7
ZTS	Zoetis, Inc. Class A	7
WAT	Waters Corporation	6
CHK	Chesapeake Energy Corporation	6
FNF	Fidelity National Financial, Inc. - FNF	6
CHE	Chemed Corporation	5
MAT	Mattel, Inc.	5
TPX	Tempur Sealy International Inc	5
RHI	Robert Half International Inc.	5