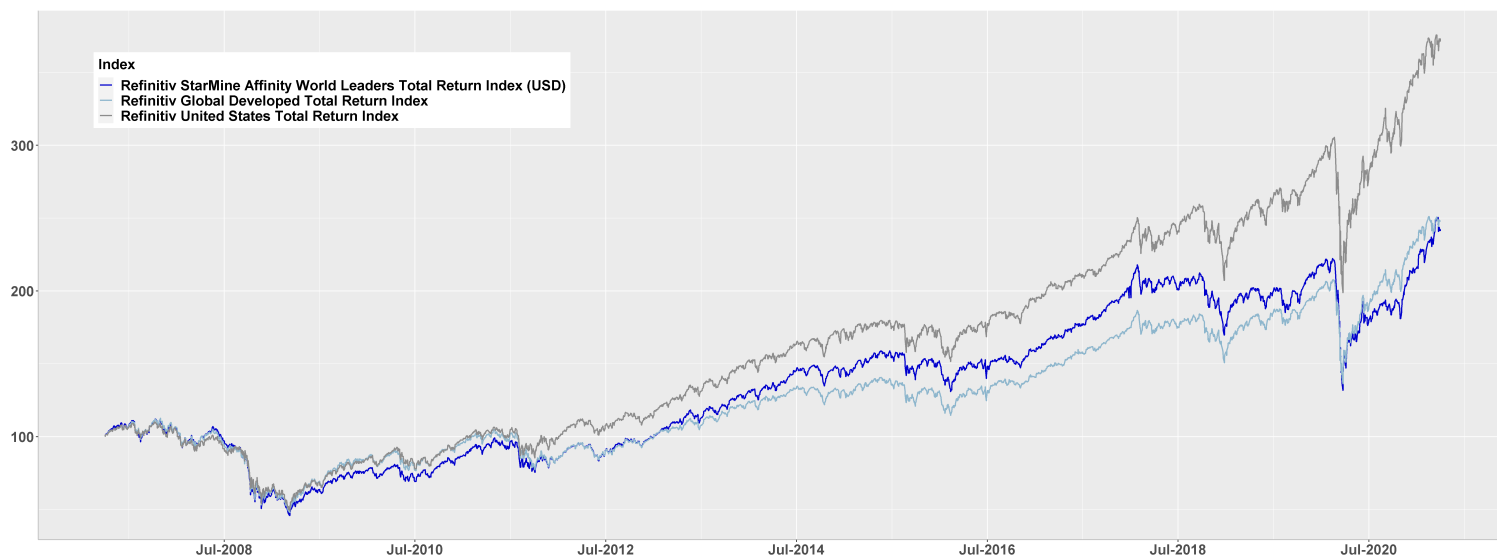


REFINITIV STARMINE AFFINITY WORLD LEADERS INDEX

REFINITIV INDICES

2021-03-31

CUMULATIVE INDEX PERFORMANCE



RISK AND RETURN CHARACTERISTICS

Index Performance - Total Return (%)	YTD	Annualized					Since 2007-04-02
		1Y	3Y	5Y	10Y		
Refinitiv StarMine Affinity World Leaders Total Return Index (USD)	11.4	52.37	5.99	9.86	9.56	6.26	
Refinitiv Global Developed Total Return Index	5.36	54.39	12.29	13.4	9.13	6.48	
Refinitiv United States Total Return Index	6.28	59.38	16.51	16.05	13.17	9.51	

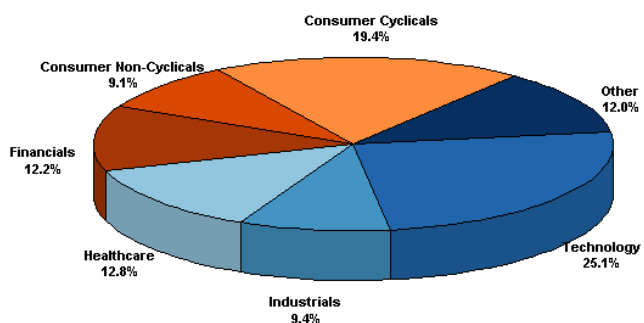
Index Returns - By Year (%)	2021	2020	2019	2018	2017	2016	2015
	Refinitiv StarMine Affinity World Leaders Total Return Index (USD)	52.97	-0.66	22.07	-12.09	26.96	5.16
Refinitiv Global Developed Total Return Index	22.81	16.09	26.5	-9.22	23.36	8.11	-0.65
Refinitiv United States Total Return Index	27.1	19.97	30.11	-5.19	20.71	11.88	-0.19

Index Risk Statistics	Annualized Std. Dev. (%)			Sharpe Ratio		
	3 Year	5 Year	10 Year	3 Year	5 Year	10 Year
Refinitiv StarMine Affinity World Leaders Total Return Index (USD)	20.35	17.34	15.86	0.29	0.57	0.6
Refinitiv Global Developed Total Return Index	18.39	15.46	14.6	0.67	0.87	0.63
Refinitiv United States Total Return Index	22.95	19.02	17.46	0.72	0.84	0.75

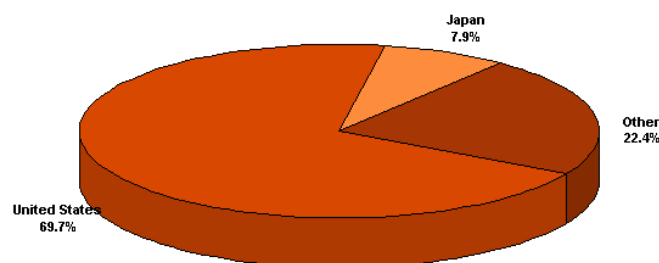
FUNDAMENTALS

	Div Yld (%)	LTM P/E	Fwd P/E	P/B
Refinitiv StarMine Affinity World Leaders Total Return Index (USD)	2.84	37.4	16.14	-4.17
Refinitiv Global Developed Total Return Index	NA	NA	NA	NA
Refinitiv United States Total Return Index	NA	NA	NA	NA

SECTOR WEIGHTS



COUNTRY WEIGHTS



TOP 10 CONSTITUENTS

Company Name	Sector	Weight
VIACOMCBS INC CLASS B	Consumer Cyclical	0.04%
DISH NETWORK CORP	Consumer Cyclical	0.03%
LAM RESEARCH CORP	Technology	0.03%
HP INC	Technology	0.03%
QORVO INC	Technology	0.02%
DELL TECHNOLOGIES INC	Technology	0.02%
TARGET CORP	Consumer Cyclical	0.02%
AUTOZONE INC	Consumer Cyclical	0.02%
3M CO	Consumer Non-Cyclicals	0.02%
BEST BUY CO INC	Consumer Cyclical	0.01%

ATTRIBUTES

Refinitiv RIC	.TRAFWLT
Number of Constituents	140
Index Currency	USD
	Equity Mkt Cap (millions)
Largest	240,572
Smallest	4,399
Average	40,200
Median	24,242

INDEX METHODOLOGY

The index is designed to include equities from developed countries with a proven track record based on a variety of StarMine factors. A composite score incorporating various StarMine factors such as Analyst Revisions Model, Relative Value, Intrinsic Value, Price Momentum, and Earnings Quality is computed for every equity security. The index is formed by using this composite score to select the top decile of equities within each region (US/International) and Refinitiv Business Classification (TRBC) business sector. Each region/sector is allocated the same weight as in the Refinitiv Global Developed Index.

Selection

Securities are selected from the following countries: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, United Kingdom, and United States. Candidates are restricted to those equities making up the top 85

Rebalance: Biannually in April and October

Index Distribution: Via Eikon and FTP

Refinitiv has over 30 years' expertise in the indices business and has calculated many of the most widely-held indices in the world. Our pure beta indices and smart indices address many investor objectives across asset classes, themes, regions and sectors. We offer comprehensive institutional-quality solutions and a full-service indexing partnership to help you get your ideas to market efficiently. This is backed by our industry leading platform of financial intelligence and trust principles which guarantee integrity.

For further information: <https://www.refinitiv.com/en/financial-data/indices>

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