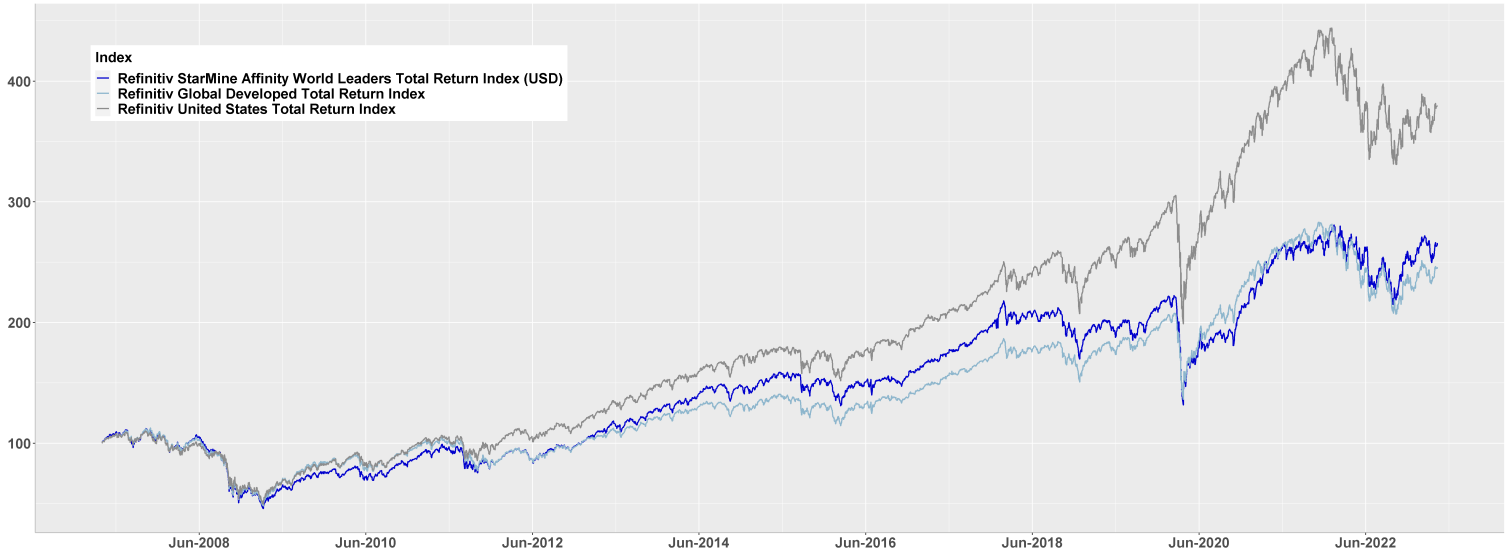
REFINITIV STARMINE AFFINITY WORLD LEADERS INDEX

REFINITIV INDICES

2023-04-11

CUMULATIVE INDEX PERFORMANCE



RISK AND RETURN CHARACTERISTICS

		Annualized				
Index Performance - Total Return (%)	**YTD**	**1Y**	**3Y**	**5Y**	**10Y**	**Since 2007-04-02**
Refinitiv StarMine Affinity World Leaders Total Return Index (USD)	6.16	0.87	15.51	5.12	8.4	5.87
Refinitiv Global Developed Total Return Index	7.52	-4.02	12.61	6.61	8.01	5.39
Refinitiv United States Total Return Index	7.28	-5.83	14.12	9.61	10.64	8.09

Index Returns - By Year (%)	**2023**	**2022**	**2021**	**2020**	**2019**	**2018**	**2017**
Refinitiv StarMine Affinity World Leaders Total Return Index (USD)	22.25	-8.33	25.17	-0.64	21.26	-11.84	26.17
Refinitiv Global Developed Total Return Index	27.57	-17.31	17.66	15.52	25.51	-9.02	22.68
Refinitiv United States Total Return Index	26.63	-18.6	23.9	19.25	28.97	-5.07	20.12

	Annualized Std. Dev. (%)			Sharpe Ratio		
Index Risk Statistics	**3 Year**	**5 Year**	**10 Year**	**3 Year**	**5 Year**	**10 Year**
Refinitiv StarMine Affinity World Leaders Total Return Index (USD)	16.57	18.7	15.42	0.94	0.27	0.54
Refinitiv Global Developed Total Return Index	16.25	17.41	14.31	0.78	0.38	0.56
Refinitiv United States Total Return Index	19.4	21.37	17.43	0.73	0.45	0.61

FUNDAMENTALS

	Div Yld (%)	**LTM P/E**	**Fwd P/E**	**P/B**
Refinitiv StarMine Affinity World Leaders Total Return Index (USD)	3.55	22.49	12.63	2.11
Refinitiv Global Developed Total Return Index	NA	NA	NA	NA
Refinitiv United States Total Return Index	NA	NA	NA	NA

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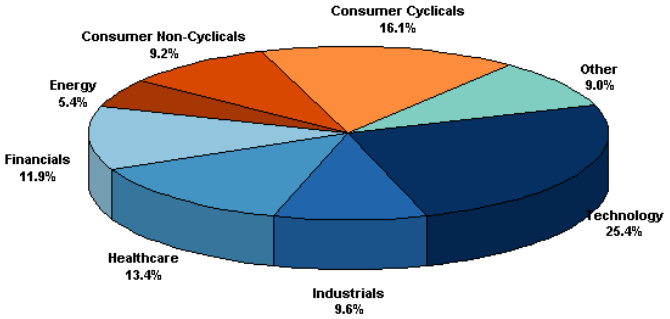
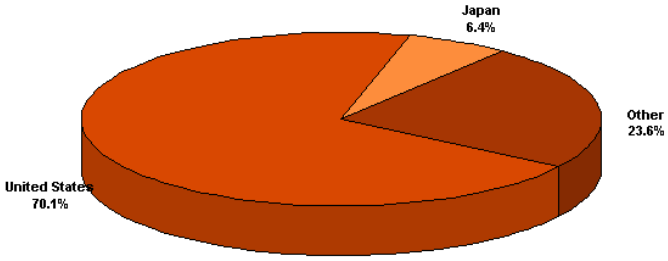
SECTOR WEIGHTS



COUNTRY WEIGHTS



TOP 10 CONSTITUENTS

Company Name	Sector	Weight
OMNICOM GROUP INC	Consumer Cyclicals	0.02%
INTERPUBLIC GROUP OF COMPANIES INC	Consumer Cyclicals	0.02%
CISCO SYSTEMS INC	Technology	0.02%
ON SEMICONDUCTOR CORP	Technology	0.02%
HEWLETT PACKARD ENTERPRISE CO	Technology	0.02%
JABIL INC	Technology	0.02%
FLEX LTD	Technology	0.02%
BERKSHIRE HATHAWAY INC	Consumer Non-Cyclicals	0.02%
INTERNATIONAL BUSINESS MACHINES CORP	Technology	0.02%
CADENCE DESIGN SYSTEMS INC	Technology	0.02%

ATTRIBUTES

Refinitiv RIC	.TRAFWLT
Number of Constituents	139
Index Currency	USD
	Equity Mkt Cap (millions)
Largest	574,637
Smallest	6,112
Average	39,326
Median	23,273

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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