

WLDR

Affinity World Leaders Equity ETF

Fund Description

WLDR tracks an index of multi-factor-selected securities from the developed markets, weighted in accordance with a proprietary risk model.

FactSet Analyst Report

WLDR provides a multi-factor take on developed market equities. The fund starts by selecting the securities that cover the top 85% of the Refinitiv Global Developed Equity Index by market-cap. These securities are divided into two regions (US and international), and scored based on: valuations, analyst expectations (includes earnings quality and improving fundamentals), and stock price momentum. The fund also applies a proprietary ranking system which considers the correlation between score components and subsequent long-term performance. WLDR selects the top 10% of firms within each region, which are then weighted using a proprietary risk-management system. The portfolio aims for sector-neutral exposure relative to the selection universe, with a similar geographic distribution. The index rebalances semi-annually.