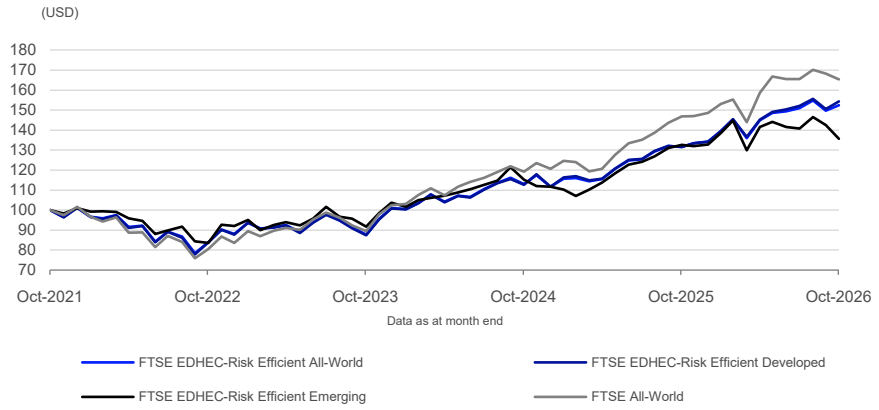
FTSE EDHEC-Risk Efficient Index Series

Data as at: 30 October 2026

The FTSE EDHEC-Risk Efficient Index Series, launched in association with EDHEC-Risk Institute (EDHEC-Risk), is based on all constituent securities in the FTSE All-World Index Series. Constituents' weights result from EDHEC-Risk's portfolio optimisation, which targets improvements in efficiency for a broad market index by maximising the Return/Risk Ratio.

Key Features:
- The indices attempt to improve the risk/reward trade-off available in the broad stock market.
- The indices are highly diversified.
- The high concentration and the poor diversification of cap-weighted indices can be avoided.

5-Year Performance - Total Return



Index Characteristics

Attributes	FTSE EDHEC-Risk Efficient All-World	FTSE EDHEC-Risk Efficient Developed	FTSE EDHEC-Risk Efficient Emerging	FTSE All-World
Number of constituents	3184	1902	1282	4200
Dividend Yield %	2.18	2.05	3.50	1.63
Constituent (Wgt %)				
Average	0.03	0.05	0.08	0.02
Largest	1.14	1.26	1.41	4.79
Median	0.01	0.02	0.04	0.00
Top 10 Holdings (Wgt %)	5.83	6.42	9.59	23.77

Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE EDHEC-Risk Efficient All-World	0.9	5.2	13.6	15.8	73.6	52.5	20.2	8.8	8.4	10.6	14.1
FTSE EDHEC-Risk Efficient Developed	1.4	6.2	14.9	17.3	76.6	54.3	20.9	9.1	8.6	10.7	14.5
FTSE EDHEC-Risk Efficient Emerging	-3.6	-4.2	2.2	2.3	47.8	35.7	13.9	6.3	13.4	13.8	13.7
FTSE All-World	-0.1	4.3	11.3	12.6	84.7	65.4	22.7	10.6	11.3	12.3	14.7
FTSE Developed	0.4	5.1	12.1	13.6	87.0	69.6	23.2	11.1	11.6	12.3	15.1
FTSE Emerging	-5.0	-2.7	4.4	4.3	65.0	32.1	18.2	5.7	15.8	15.9	15.6

* Compound annual returns measured over 3 and 5 years respectively
** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

FEATURES

Objective

The indices are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

A transparent and replicable portfolio construction strategy.

Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

Transparency

Index rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day. A Net Total Return index is also calculated.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE EDHEC-Risk Efficient All-World	8.6	23.8	-9.5	23.8	11.5	18.1	-12.9	14.7	10.6	20.1
FTSE EDHEC-Risk Efficient Developed	8.6	23.3	-9.3	24.8	11.7	18.9	-13.4	14.9	10.9	20.2
FTSE EDHEC-Risk Efficient Emerging	8.5	28.7	-11.6	14.9	10.1	10.8	-8.8	12.7	7.6	18.9
FTSE All-World	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7	23.1
FTSE Developed	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2	18.2	22.8
FTSE Emerging	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8	26.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE EDHEC-Risk Efficient All-World	1.8	1.9	0.6	0.7	-7.5	-12.0	-23.2	-36.4
FTSE EDHEC-Risk Efficient Developed	2.0	1.9	0.6	0.8	-7.3	-12.5	-23.7	-36.5
FTSE EDHEC-Risk Efficient Emerging	0.1	1.0	0.5	0.5	-10.6	-16.9	-19.2	-38.0
FTSE All-World	1.1	1.9	0.7	0.9	-9.3	-15.6	-26.0	-33.7
FTSE Developed	1.1	1.9	0.7	0.9	-9.1	-16.1	-26.1	-34.0
FTSE Emerging	0.2	1.2	0.4	0.5	-10.9	-15.1	-29.9	-35.1

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents - FTSE EDHEC-Risk Efficient Developed

Constituent	Country/Market	ICB Sector	FTSE EDHEC-Risk Efficient Developed (Wgt %)	FTSE Developed (Wgt %)	Diff %
Marathon Petroleum	USA	Oil Gas and Coal	1.26	0.14	1.12
Valero Energy	USA	Oil Gas and Coal	0.69	0.12	0.57
Phillips 66	USA	Oil Gas and Coal	0.67	0.12	0.54
Chevron	USA	Oil Gas and Coal	0.60	0.46	0.14
ExxonMobil Holdings Corporation	USA	Oil Gas and Coal	0.58	0.82	-0.24
Coca-Cola	USA	Beverages	0.55	0.39	0.16
CrowdStrike Holdings	USA	Software and Computer Services	0.52	0.27	0.25
Merck & Co	USA	Pharmaceuticals and Biotechnology	0.52	0.39	0.12
Howmet Aerospace Inc	USA	Aerospace and Defense	0.52	0.08	0.43
O Reilly Auto	USA	Retailers	0.51	0.08	0.43
Totals			**6.42**	**2.87**	

INFORMATION

Index Universe

FTSE All World Index Series

Index Launch

18 January 2010

Base Date

20 December 2002

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR

Review Dates

Quarterly in March, June, September, December

Top 10 Constituents - FTSE EDHEC-Risk Efficient Emerging

Constituent	Country/Market	ICB Sector	FTSE EDHEC-Risk Efficient Emerging (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Unimicron Technology	Taiwan	Technology Hardware and Equipment	1.41	0.40	1.01
Delta Electronics (Thailand)	Thailand	Technology Hardware and Equipment	1.39	0.17	1.21
Anta Sports Products (P Chip)	China	Personal Goods	1.32	0.12	1.21
Evergreen Marine	Taiwan	Industrial Transportation	1.09	0.09	1.00
Advantech	Taiwan	Technology Hardware and Equipment	0.88	0.10	0.78
Gold Fields	South Africa	Precious Metals and Mining	0.82	0.30	0.52
China Resources Land (Red Chip)	China	Real Estate Investment and Services Development	0.79	0.11	0.68
Wistron Corp	Taiwan	Technology Hardware and Equipment	0.71	0.17	0.54
Bharat Petroleum Corp	India	Oil Gas and Coal	0.59	0.06	0.54
Sabesp ON	Brazil	Gas Water and Multi-utilities	0.59	0.11	0.49
Totals			**9.59**	**1.63**	

ICB Industry Breakdown

		FTSE EDHEC-Risk Efficient All-World		FTSE All-World		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	316	14.11	502	33.43	-19.32
15	Telecommunications	104	2.52	128	3.18	-0.67
20	Health Care	205	10.09	297	8.80	1.29
30	Financials	556	12.43	643	15.10	-2.66
35	Real Estate	187	3.67	206	1.72	1.95
40	Consumer Discretionary	425	12.74	537	10.92	1.82
45	Consumer Staples	226	9.11	280	4.17	4.94
50	Industrials	599	13.38	792	12.23	1.15
55	Basic Materials	244	4.25	399	3.15	1.09
60	Energy	139	9.45	183	4.62	4.83
65	Utilities	183	8.24	233	2.68	5.57
Totals		**3184**	**100.00**	**4200**	**100.00**	

5-Year Correlation - Total Return

	FTSE EDHEC-Risk Efficient All-World	FTSE All-World	FTSE EDHEC-Risk Efficient Developed	FTSE Developed	FTSE EDHEC-Risk Efficient Emerging	FTSE Emerging
FTSE EDHEC-Risk Efficient All-World	1.000	0.948	0.998	0.944	0.772	0.730
FTSE All-World		1.000	0.943	0.997	0.764	0.759
FTSE EDHEC-Risk Efficient Developed			1.000	0.943	0.732	0.693
FTSE Developed				1.000	0.722	0.709
FTSE EDHEC-Risk Efficient Emerging					1.000	0.930
FTSE Emerging						1.000

Country/Market Breakdown

	FTSE EDHEC-Risk Efficient All-World		FTSE All-World		
Country/Market	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
Australia	100	1.48	100	1.61	-0.13
Austria	10	0.39	10	0.09	0.31
Belgium	14	0.38	14	0.25	0.13
Brazil	64	0.38	64	0.40	-0.02
Canada	87	3.04	87	3.07	-0.03
Chile	21	0.13	21	0.06	0.06
China	299	2.01	1315	2.53	-0.53
Colombia	8	0.04	8	0.03	0.01
Czech Rep.	5	0.01	5	0.01	0.00
Denmark	17	0.51	17	0.35	0.16
Egypt	3	0.02	3	0.01	0.01
Finland	13	0.42	13	0.23	0.19
France	56	1.39	56	1.90	-0.51
Germany	60	1.57	60	1.83	-0.26
Greece	10	0.23	10	0.06	0.16
Hong Kong	62	1.01	62	0.45	0.56
Hungary	6	0.02	6	0.04	-0.03
Iceland	7	0.01	7	0.01	0.01
India	274	2.26	274	1.54	0.72
Indonesia	35	0.16	35	0.06	0.10
Ireland	5	0.28	5	0.08	0.20
Israel	50	0.30	50	0.30	-0.01
Italy	34	0.93	34	0.72	0.21
Japan	442	5.92	442	5.93	-0.01
Korea	142	1.61	142	2.25	-0.64
Kuwait	8	0.07	8	0.07	0.00
Malaysia	37	0.34	37	0.15	0.19
Mexico	35	0.16	35	0.22	-0.06
Netherlands	28	0.65	28	1.09	-0.44
New Zealand	10	0.19	10	0.05	0.15
Norway	16	0.46	16	0.15	0.31
Philippines	21	0.14	21	0.04	0.11
Poland	10	0.35	10	0.12	0.23
Portugal	5	0.15	5	0.04	0.10
Qatar	17	0.09	17	0.06	0.03
Romania	6	0.01	6	0.01	0.00
Saudi Arabia	64	0.23	64	0.30	-0.07
Singapore	36	0.37	36	0.36	0.01
South Africa	41	0.33	41	0.36	-0.03
Spain	25	0.79	25	0.80	-0.01
Sweden	53	0.96	53	0.70	0.26
Switzerland	50	1.08	50	2.08	-1.00
Taiwan	136	1.80	136	3.31	-1.50
Thailand	40	0.45	40	0.15	0.30
Turkiye	113	0.10	113	0.07	0.03
UAE	36	0.20	36	0.17	0.03
UK	84	3.16	84	3.18	-0.02
USA	483	63.39	483	62.70	0.69
Vietnam	6	0.01	6	0.00	0.01
Totals	**3184**	**100.00**	**4200**	**100.00**	

About EDHEC-Risk Institute

Since 2001 EDHEC-Risk has been pursuing a policy, known as “Research for Business”, which aims to make EDHEC-Risk an academic institution of reference for the industry in terms of expertise and research results.

To ensure that its activities meet the highest academic standards and to benefit the industry, EDHEC-Risk subjects its activities to a strict validation process. The scientific quality and operational relevance of the research programmes are underpinned by a dual management structure by leading experts serving on its international advisory board.

EDHEC-Risk plays a noted role in furthering applied financial research, highlighting its practical uses. As part of its “Research for Business” philosophy, EDHEC-Risk maintains a dialogue with professionals, which benefits the industry as a whole.

For more information please visit www.edhec-risk.com.



© 2026 London Stock Exchange Group plc and its applicable group undertakings (“LSEG”). LSEG includes (1) FTSE International Limited (“FTSE”), (2) Frank Russell Company (“Russell”), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, “FTSE Canada”), (4) FTSE Fixed Income Europe Limited (“FTSE FI Europe”), (5) FTSE Fixed Income LLC (“FTSE FI”), (6) FTSE (Beijing) Consulting Limited (“WOFE”) (7) Refinitiv Benchmark Services (UK) Limited (“RBSL”), (8) Refinitiv Limited (“RL”) and (9) Beyond Ratings S.A.S. (“BR”). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. “FTSE®”, “Russell®”, “FTSE Russell®”, “FTSE4Good®”, “ICB®”, “Refinitiv” , “Beyond Ratings®”, “WMR™” , “FR™” and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. EDHEC™ is a trade mark of EDHEC RISK CONSULTING Limited (“Partner”). All rights in and to the FTSE EDHEC-Risk Efficient All-World (“Index”) vest in FTSE Russell® and/or its relevant Partner(s).
All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659