

FTSE EDHEC-Risk Efficient Index Series

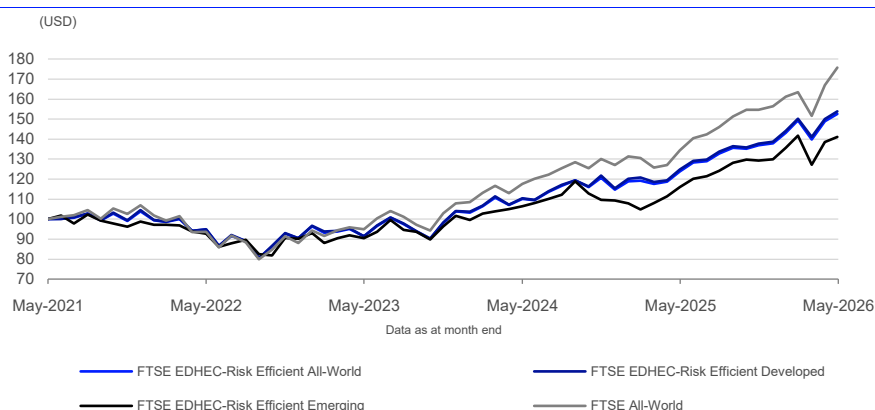
Data as at: 29 May 2026

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	3293	1973	1320	4258
Dividend Yield %	2.18	2.07	3.25	1.58
Constituent (Wgt %)				
Average	0.03	0.05	0.08	0.02
Largest	0.99	1.10	2.39	4.68
Median	0.01	0.02	0.04	0.00
Top 10 Holdings (Wgt %)	5.53	6.13	10.51	24.51

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	2.2	11.4	10.8	23.2	67.1	52.6	18.7	8.8	8.5	11.3	14.2
FTSE EDHEC-Risk Efficient Developed	2.4	11.7	11.0	23.4	68.3	53.9	18.9	9.0	8.8	11.4	14.6
FTSE EDHEC-Risk Efficient Emerging	-0.5	9.1	8.5	21.6	55.9	41.0	16.0	7.1	12.3	13.3	13.6
FTSE All-World	7.5	13.6	12.3	30.7	85.1	75.7	22.8	11.9	10.3	12.2	14.9
FTSE Developed	8.1	13.7	12.5	30.7	86.5	81.5	23.1	12.7	10.7	12.2	15.3
FTSE Emerging	2.5	12.9	11.1	31.0	73.4	32.8	20.1	5.8	14.3	15.3	15.7

* 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	2.6	1.6	0.6	0.7	-7.5	-12.0	-23.2	-36.4
FTSE EDHEC-Risk Efficient Developed	2.6	1.6	0.6	0.7	-7.3	-12.5	-23.7	-36.5
FTSE EDHEC-Risk Efficient Emerging	1.6	1.2	0.5	0.6	-10.6	-16.9	-21.0	-38.0
FTSE All-World	2.9	1.8	0.8	0.9	-9.3	-15.6	-26.0	-33.7
FTSE Developed	2.8	1.9	0.8	0.9	-9.1	-16.1	-26.1	-34.0
FTSE Emerging	2.0	1.3	0.4	0.6	-10.9	-15.1	-32.9	-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 %
Western Digital	USA	Technology Hardware and Equipment	1.10	0.19	0.91
Seagate Technology Holdings PLC	USA	Technology Hardware and Equipment	0.92	0.20	0.72
Howmet Aerospace Inc	USA	Aerospace and Defense	0.70	0.11	0.59
Marathon Petroleum	USA	Oil Gas and Coal	0.70	0.08	0.62
Chevron	USA	Oil Gas and Coal	0.47	0.36	0.11
Coca-Cola	USA	Beverages	0.46	0.32	0.14
O Reilly Auto	USA	Retailers	0.46	0.08	0.38
XCEL Energy	USA	Electricity	0.44	0.05	0.39
Exxon Mobil Corporation	USA	Oil Gas and Coal	0.44	0.65	-0.20
Flex	USA	Technology Hardware and Equipment	0.44	0.06	0.38
Totals			6.13	2.10	

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 %
Delta Electronics (Thailand)	Thailand	Technology Hardware and Equipment	2.39	0.29	2.09
Unimicron Technology	Taiwan	Technology Hardware and Equipment	2.14	0.42	1.72
Anta Sports Products (P Chip)	China	Personal Goods	1.25	0.11	1.14
Gold Fields	South Africa	Precious Metals and Mining	0.76	0.33	0.43
Evergreen Marine	Taiwan	Industrial Transportation	0.76	0.07	0.69
China Resources Land (Red Chip)	China	Real Estate Investment and Services Development	0.76	0.12	0.63
Sabesp ON	Brazil	Gas Water and Multi-utilities	0.68	0.12	0.56
Innolux	Taiwan	Technology Hardware and Equipment	0.61	0.11	0.50
Wistron Corp	Taiwan	Technology Hardware and Equipment	0.58	0.14	0.44
Kingboard Laminates Holdings (P Chip)	China	Technology Hardware and Equipment	0.58	0.06	0.52
Totals			10.51	1.77	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE EDHEC-Risk Efficient All-World		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	316	17.11	460	35.28	-18.16
15	Telecommunications	103	2.78	127	3.54	-0.76
20	Health Care	219	8.45	322	7.41	1.04
30	Financials	553	12.31	645	14.36	-2.04
35	Real Estate	202	3.82	227	1.77	2.04
40	Consumer Discretionary	466	13.16	582	11.50	1.66
45	Consumer Staples	236	8.20	296	3.80	4.40
50	Industrials	618	13.83	789	12.34	1.49
55	Basic Materials	253	4.44	390	3.37	1.08
60	Energy	140	7.92	185	3.99	3.93
65	Utilities	187	7.97	235	2.64	5.32
Totals		3293	100.00	4258	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	0.953	0.998	0.949	0.764	0.718
FTSE All-World		1.000	0.949	0.997	0.755	0.743
FTSE EDHEC-Risk Efficient Developed			1.000	0.949	0.721	0.679
FTSE Developed				1.000	0.709	0.688
FTSE EDHEC-Risk Efficient Emerging					1.000	0.929
FTSE Emerging						1.000

Country/Market Breakdown

Country/Market	FTSE EDHEC-Risk Efficient All-World		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	106	1.25	106	1.58	-0.33
Austria	9	0.39	9	0.08	0.31
Belgium	14	0.42	14	0.24	0.17
Brazil	67	0.45	67	0.44	0.01
Canada	84	3.01	84	2.94	0.08
Chile	21	0.15	21	0.07	0.08
China	306	2.17	1271	2.77	-0.60
Colombia	6	0.04	6	0.02	0.02
Czech Rep.	4	0.01	4	0.01	0.00
Denmark	17	0.45	17	0.34	0.11
Egypt	2	0.02	2	0.01	0.02
Finland	14	0.58	14	0.27	0.31
France	57	1.38	57	1.99	-0.60
Germany	64	1.73	64	1.86	-0.13
Greece	30	0.05	30	0.08	-0.03
Hong Kong	66	0.90	66	0.48	0.42
Hungary	6	0.03	6	0.04	-0.01
Iceland	7	0.01	7	0.01	0.00
India	276	2.17	276	1.56	0.61
Indonesia	39	0.22	39	0.08	0.14
Ireland	5	0.32	5	0.08	0.24
Israel	43	0.38	43	0.34	0.04
Italy	36	1.01	36	0.78	0.22
Japan	476	5.96	476	5.82	0.14
Korea	155	1.83	155	2.88	-1.05
Kuwait	8	0.08	8	0.07	0.01
Malaysia	38	0.36	38	0.16	0.20
Mexico	34	0.16	34	0.23	-0.07
Netherlands	29	0.85	29	1.12	-0.27
New Zealand	11	0.19	11	0.05	0.14
Norway	15	0.48	15	0.14	0.34
Philippines	23	0.16	23	0.04	0.12
Poland	10	0.38	10	0.11	0.27
Portugal	5	0.16	5	0.04	0.11
Qatar	17	0.11	17	0.07	0.04
Romania	6	0.01	6	0.01	0.00
Saudi Arabia	64	0.30	64	0.33	-0.03
Singapore	36	0.37	36	0.33	0.04
South Africa	41	0.36	41	0.39	-0.03
Spain	24	0.74	24	0.80	-0.06
Sweden	55	1.02	55	0.71	0.31
Switzerland	50	1.18	50	1.99	-0.81
Taiwan	132	1.97	132	3.32	-1.35
Thailand	44	0.54	44	0.16	0.38
Turkiye	115	0.15	115	0.10	0.05
UAE	34	0.22	34	0.16	0.06
UK	93	3.32	93	3.14	0.18
USA	499	61.98	499	61.76	0.22
Totals	3293	100.00	4258	100.00	

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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.

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