

FTSE EDHEC-Risk Efficient USA Indices

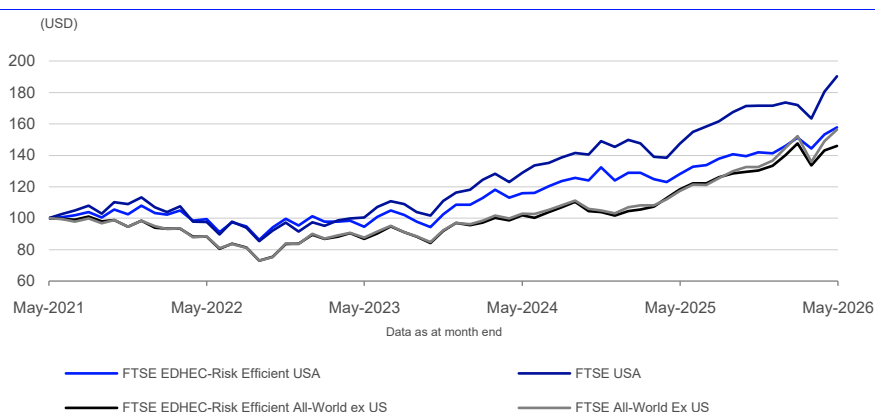
Data as at: 29 May 2026

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



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 USA	4.2	11.2	11.6	23.1	66.9	57.8	18.6	9.5	9.8	11.7	14.7
FTSE USA	10.7	11.0	11.0	29.1	89.4	90.4	23.7	13.7	11.7	13.1	15.9
FTSE EDHEC-Risk Efficient All-World ex US	-1.1	11.9	9.4	23.4	67.9	45.9	18.9	7.9	11.2	13.6	14.8
FTSE All-World Ex US	2.8	18.0	14.6	33.3	78.6	56.5	21.3	9.4	13.0	14.6	15.4

* 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

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE EDHEC-Risk Efficient USA	13.1	19.5	-6.1	28.1	11.3	24.2	-11.7	13.9	14.2	14.0
FTSE USA	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1	25.1	18.0
FTSE EDHEC-Risk Efficient All-World ex US	3.7	28.7	-13.2	18.9	11.7	9.9	-14.7	15.7	4.7	31.2
FTSE All-World Ex US	5.1	27.5	-13.9	22.2	11.5	8.7	-15.2	16.2	6.1	32.6

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.

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 USA	2.3	1.6	0.6	0.8	-6.2	-16.1	-20.7	-38.3
FTSE USA	2.4	1.8	0.9	1.0	-9.1	-18.9	-25.3	-34.1
FTSE EDHEC-Risk Efficient All-World ex US	2.0	1.4	0.5	0.6	-10.0	-11.8	-29.8	-36.0
FTSE All-World Ex US	2.4	1.4	0.6	0.7	-10.8	-13.3	-28.9	-34.4

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

ICB Industry Breakdown

ICB Industry	FTSE EDHEC-Risk Efficient USA		FTSE USA			FTSE EDHEC-Risk Efficient All-World ex US		FTSE All-World Ex US		
	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Technology	84	21.33	84	45.58	-24.26	232	10.25	376	18.63	-8.38
Telecommunications	10	1.95	10	2.09	-0.13	93	4.14	117	5.89	-1.75
Health Care	49	9.54	49	7.89	1.65	170	6.67	273	6.63	0.04
Financials	69	9.61	69	9.20	0.41	484	16.72	576	22.68	-5.96
Real Estate	27	3.78	27	1.73	2.06	175	3.87	200	1.84	2.03
Consumer Discretionary	75	14.06	75	13.00	1.07	391	11.69	507	9.09	2.60
Consumer Staples	25	7.98	25	3.24	4.74	211	8.57	271	4.71	3.86
Industrials	93	11.34	93	10.54	0.80	525	17.89	696	15.24	2.65
Basic Materials	14	2.45	14	1.25	1.20	239	7.69	376	6.79	0.90
Energy	22	8.70	22	3.23	5.47	118	6.65	163	5.21	1.44
Utilities	31	9.25	31	2.25	7.00	156	5.88	204	3.28	2.59
Totals	499	100.00	499	100.00		2794	100.00	3759	100.00	

5-Year Correlation - Total Return

	FTSE EDHEC-Risk Efficient USA	FTSE USA	FTSE EDHEC-Risk Efficient All-World ex US	FTSE All-World Ex US
FTSE EDHEC-Risk Efficient USA	1.000	0.913	0.829	0.833
FTSE USA		1.000	0.745	0.778
FTSE EDHEC-Risk Efficient All-World ex US			1.000	0.985
FTSE All-World Ex US				1.000

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

Country/Market Breakdown - FTSE EDHEC-Risk Efficient All-World ex US

Country/Market	FTSE EDHEC-Risk Efficient All-World ex US		FTSE All-World Ex US		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	106	3.28	106	4.13	-0.84
Austria	9	1.03	9	0.20	0.83
Belgium	14	1.09	14	0.64	0.46
Brazil	67	1.18	67	1.16	0.02
Canada	84	7.93	84	7.68	0.25
Chile	21	0.38	21	0.18	0.21
China	306	5.71	1271	7.25	-1.54
Colombia	6	0.10	6	0.05	0.04
Czech Rep.	4	0.03	4	0.04	0.00
Denmark	17	1.18	17	0.89	0.28
Egypt	2	0.06	2	0.02	0.04
Finland	14	1.54	14	0.71	0.83
France	57	3.64	57	5.20	-1.56
Germany	64	4.56	64	4.88	-0.32
Greece	30	0.13	30	0.21	-0.08
Hong Kong	66	2.36	66	1.25	1.11
Hungary	6	0.08	6	0.11	-0.03
Iceland	7	0.03	7	0.02	0.01
India	276	5.72	276	4.08	1.64
Indonesia	39	0.57	39	0.20	0.37
Ireland	5	0.83	5	0.20	0.63
Israel	43	0.99	43	0.89	0.10
Italy	36	2.65	36	2.05	0.60
Japan	476	15.67	476	15.21	0.45
Korea	155	4.81	155	7.54	-2.73
Kuwait	8	0.21	8	0.18	0.03
Malaysia	38	0.95	38	0.41	0.54
Mexico	34	0.43	34	0.61	-0.18
Netherlands	29	2.24	29	2.93	-0.70
New Zealand	11	0.51	11	0.13	0.38
Norway	15	1.27	15	0.37	0.89
Philippines	23	0.42	23	0.10	0.31
Poland	10	1.00	10	0.28	0.71
Portugal	5	0.41	5	0.11	0.30
Qatar	17	0.28	17	0.17	0.11
Romania	6	0.03	6	0.03	-0.01
Saudi Arabia	64	0.78	64	0.85	-0.07
Singapore	36	0.97	36	0.87	0.10
South Africa	41	0.94	41	1.02	-0.08
Spain	24	1.96	24	2.09	-0.14
Sweden	55	2.69	55	1.86	0.82
Switzerland	50	3.10	50	5.20	-2.10
Taiwan	132	5.18	132	8.68	-3.50
Thailand	44	1.42	44	0.41	1.01
Turkiye	115	0.38	115	0.26	0.12
UAE	34	0.57	34	0.41	0.16
UK	93	8.73	93	8.21	0.51
Totals	2794	100.00	3759	100.00	

Index Characteristics

Attributes	FTSE EDHEC-Risk Efficient USA	FTSE USA	FTSE EDHEC-Risk Efficient All-World ex US	FTSE All-World Ex US
Number of constituents	499	499	2794	3759
Dividend Yield %	1.77	1.06	2.86	2.40
Constituent (Wgt %)				
Average	0.20	0.20	0.04	0.03
Largest	1.60	7.58	0.61	4.53
Median	0.15	0.07	0.02	0.01
Top 10 Holdings (Wgt %)	8.91	38.54	4.01	15.10

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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.

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