

## **EDHEC-Risk Institute**

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### **Indices Composition June 2018**



## EDHEC INDICES COMPOSITION

Investment Style	Composition
Convertible Arbitrage	HF Net, CSFB, HFR, Barclay, CISDM
CTA Global	Barclay, CSFB, HF Net
Distressed Securities	HFR, HF Net, Barclay, CSFB, CISDM
Emerging Markets	CSFB, HFR, HF Net, Barclay
Equity Market Neutral	CSFB, HFR, CISDM, HF Net, Barclay
Event Driven	CSFB, CISDM, HFR, HF Net, Barclay
Fixed Income Arbitrage	HF Net, CSFB, Barclay, CISDM
Funds of Funds	HFR, Barclay, HF Net
Global Macro	HF Net, CSFB, CISDM, HFR, Barclay
Long / Short Equity	CSFB, HF Net, Barclay, HFR, CISDM
Merger Arbitrage	HF Net, HFR, Barclay, CSFB, CISDM
Relative Value	HFR, HF Net
Short Selling	HF Net