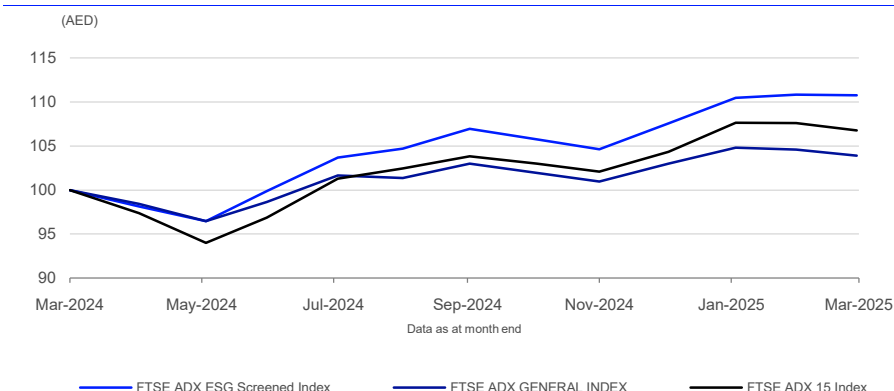


FTSE ADX ESG Screened Index

Data as at: 31 March 2025

The FTSE ADX ESG Screened Index is based on the FTSE ADX General Index and selects securities based on a combination of median daily trading value and ESG screening. Companies are screened out of the index if they have an ESG score below the average ESG score for the Gulf Cooperation Council region.

1-Year Performance - Total Return



Performance and Volatility - Total Return

Index (AED)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE ADX ESG Screened Index	3.0	3.6	3.0	10.8	-	-	-	-	9.3	8.3	7.8
FTSE ADX GENERAL INDEX	0.9	0.9	0.9	3.9	0.6	170.9	0.2	22.1	7.9	10.2	12.9
FTSE ADX 15 Index	2.3	2.8	2.3	6.8	1.6	197.6	0.5	24.4	10.1	11.3	14.0

* 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 % (AED)	2020	2021	2022	2023	2024
FTSE ADX ESG Screened Index	-	-	-	-	5
FTSE ADX GENERAL INDEX	-0.6	68.2	22.9	-4.3	0.5
FTSE ADX 15 Index	3	71.4	25.2	-6.7	3

Return/Risk Ratio and Drawdown - Total Return

Index (AED)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE ADX ESG Screened Index	1.2	-	-	-	-5.6	-	-	-
FTSE ADX GENERAL INDEX	0.5	0.0	1.7	0.6	-5.6	-15.0	-15.0	-38.5
FTSE ADX 15 Index	0.7	0.0	1.7	0.8	-8.5	-18.5	-18.5	-40.8

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

Drawdown – based on daily data

Top 10 Constituents

Constituent	Country/Market	ICB Subsector	Net MCap (AEDm)	Wgt %
Totals			0	0.00

FEATURES

Coverage

The FTSE ADX Index Series is designed to represent the performance of companies listed on Abu Dhabi Securities Exchange (ADX).

Objective

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

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark (ICB)

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

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (AEDm)	Wgt %
Totals			0	0.00

Index Characteristics

Attributes	FTSE ADX ESG Screened
Constituent Sizes (Net MCap AEDm)	

About ADX

FTSE partners with the Abu Dhabi Exchange on the FTSE ADX Index Series, designed to represent the performance of companies listed on Abu Dhabi Securities Exchange (ADX) providing investors with a comprehensive and complementary set of indices which measure the performance of the major capital and industry segments of the Abu Dhabi stock market. Index constituents are market cap weighted. Sector indices also available.



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INFORMATION

Index Universe

FTSE ADX General Index

Index Launch

28 November 2023

Base Date

15 September 2023

Base Value

10000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via SFTP and email

Currency

AED, USD, EUR, GBP, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in September

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:

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