

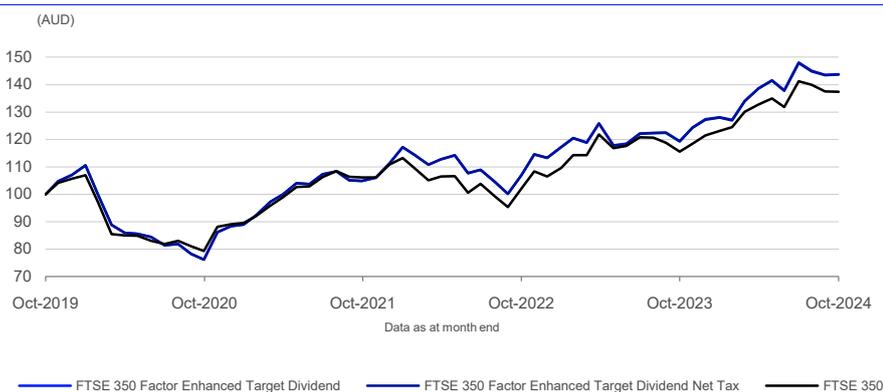
FTSE 350 Factor Enhanced Target Dividend Index

Data as at: 31 October 2024

The FTSE 350 Factor Enhanced Target Dividend Index is a part of the FTSE Global Target Dividend Index Series. It is designed to achieve 60% dividend yield increase compared to its underlying index—FTSE 350 Index, while balancing quality and momentum active factor exposure, and addressing concerns about turnover, yield trap, concentration, capacity and diversification.

The FTSE Global Target Dividend Index Series is designed to reflect the performance of stocks representing a specific set of factor characteristics, with a particular focus on implementing dividend yield (a non-factor exposure) uplift target vs. the representative base universe. The index constituent weightings are determined using the FTSE Target Exposure methodology under the FTSE Global Factor Index Series.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (AUD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE 350 Factor Enhanced Target Dividend	-2.9	3.7	12.9	20.4	37.2	43.8	11.1	7.5	10.1	12.9	14.4
FTSE 350 Factor Enhanced Target Dividend Net Tax	-2.9	3.7	12.9	20.4	37.0	43.6	11.1	7.5	10.1	12.9	14.4
FTSE 350	-2.7	3.5	13.1	18.9	29.5	37.4	9.0	6.6	8.8	12.4	13.3

* 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 % (AUD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE 350 Factor Enhanced Target Dividend	12.0	11.9	2.5	12.9	-4.0	19.4	-17.5	25.8	1.9	12.4
FTSE 350 Factor Enhanced Target Dividend Net Tax	12.0	11.9	2.5	12.9	-4.0	19.3	-17.5	25.7	1.9	12.4
FTSE 350	4.0	7.4	-2.0	14.6	-5.2	23.8	-15.8	24.4	-3.9	14.1

FEATURES

Objective

The index is designed for use in 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.

Industry Classification Benchmark (ICB)

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 (AUD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE 350 Factor Enhanced Target Dividend	2.0	0.9	0.5	0.6	-5.9	-19.4	-32.5	-32.5
FTSE 350 Factor Enhanced Target Dividend Net Tax	2.0	0.9	0.5	0.6	-5.9	-19.4	-32.5	-32.5
FTSE 350	2.1	0.7	0.5	0.5	-4.9	-19.5	-32.0	-32.0

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 Sector	Net MCap (AUDm)	Wgt %
HSBC Hldgs	UK	Banks	500,387	10.92
Rio Tinto	UK	Industrial Metals and Mining	480,297	10.48
British American Tobacco	UK	Tobacco	427,225	9.32
Shell	UK	Oil Gas and Coal	332,875	7.26
Imperial Brands	UK	Tobacco	159,650	3.48
National Grid	UK	Gas Water and Multi-utilities	155,869	3.40
BP	UK	Oil Gas and Coal	145,111	3.17
Vodafone Group	UK	Telecommunications Service Providers	144,808	3.16
3i Group	UK	Investment Banking and Brokerage Services	133,646	2.92
Unilever	UK	Personal Care Drug and Grocery Stores	131,911	2.88
Totals			2,611,778	56.99

ICB Supersector Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (AUDm)	Wgt %
10	Technology	1	3,713	0.08
15	Telecommunications	3	177,213	3.87
20	Health Care	5	194,916	4.25
30	Financials	57	1,489,813	32.51
35	Real Estate	13	85,803	1.87
40	Consumer Discretionary	21	305,743	6.67
45	Consumer Staples	11	898,155	19.60
50	Industrials	16	121,080	2.64
55	Basic Materials	5	578,188	12.62
60	Energy	4	496,971	10.84
65	Utilities	7	231,404	5.05
Totals		143	4,583,000	100.00

Index Characteristics

Attributes	FTSE 350 Factor Enhanced Target Dividend	FTSE 350 Factor Enhanced Target Dividend Net Tax
Number of constituents	143	143
Net MCap (AUDm)	4,583,000	4,583,000
Dividend Yield %	5.76	5.74
Constituent Sizes (Net MCap AUDm)		
Average	32,049	32,049
Largest	500,387	500,387
Smallest	2,173	2,173
Median	7,517	7,517
Weight of Largest Constituent (%)	10.92	10.92
Top 10 Holdings (% Index MCap)	56.99	56.99

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

29 August 2024

Base Date

15 September 2000

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Semi-annually in March and September

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