

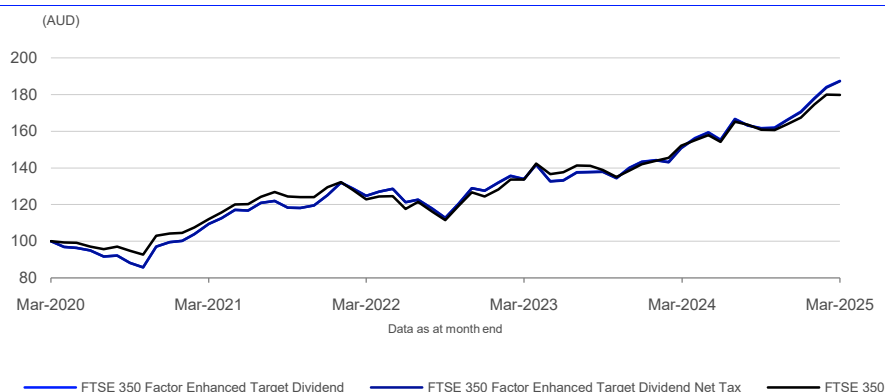
# FTSE 350 Factor Enhanced Target Dividend Index

Data as at: 31 March 2025

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         | 9.8      | 16.0 | 9.8 | 24.2 | 50.3 | 87.6 | 14.5         | 13.4 | 10.2           | 12.4 | 12.3 |
| FTSE 350 Factor Enhanced Target Dividend Net Tax | 9.8      | 16.0 | 9.8 | 24.2 | 50.1 | 87.3 | 14.5         | 13.4 | 10.2           | 12.4 | 12.3 |
| FTSE 350   | 7.3      | 11.8 | 7.3 | 18.2 | 46.3 | 79.8 | 13.5         | 12.5 | 9.5            | 11.8 | 10.8 |

\* 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)                                    | 2015 | 2016 | 2017 | 2018 | 2019 | 2020  | 2021 | 2022 | 2023 | 2024 |
|--|------|------|------|------|------|-------|------|------|------|------|
| FTSE 350 Factor Enhanced Target Dividend         | 11.9 | 2.5  | 12.9 | -4.0 | 19.4 | -17.5 | 25.8 | 1.9  | 12.4 | 19.0 |
| FTSE 350 Factor Enhanced Target Dividend Net Tax | 11.9 | 2.5  | 12.9 | -4.0 | 19.3 | -17.5 | 25.7 | 1.9  | 12.4 | 19.0 |
| FTSE 350   | 7.4  | -2.0 | 14.6 | -5.2 | 23.8 | -15.8 | 24.4 | -3.9 | 14.1 | 18.0 |

## 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         | 2.3               | 1.2 | 1.1 | 0.6  | -5.9         | -15.6 | -19.4 | -32.5 |
| FTSE 350 Factor Enhanced Target Dividend Net Tax | 2.3               | 1.2 | 1.1 | 0.6  | -5.9         | -15.6 | -19.4 | -32.5 |
| FTSE 350   | 2.0               | 1.2 | 1.2 | 0.5  | -4.9         | -13.6 | -19.5 | -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 % |
|--------------------------|----------------|---------------------------------------|-----------------|-------|
| British American Tobacco | UK             | Tobacco                               | 523,599         | 10.48 |
| HSBC Hldgs               | UK             | Banks                                 | 476,985         | 9.55  |
| Rio Tinto                | UK             | Industrial Metals and Mining          | 474,990         | 9.51  |
| Shell                    | UK             | Oil Gas and Coal                      | 391,925         | 7.85  |
| BP                       | UK             | Oil Gas and Coal                      | 195,161         | 3.91  |
| Unilever                 | UK             | Personal Care Drug and Grocery Stores | 177,030         | 3.54  |
| Imperial Brands          | UK             | Tobacco                               | 169,986         | 3.40  |
| GSK                      | UK             | Pharmaceuticals and Biotechnology     | 141,103         | 2.83  |
| National Grid            | UK             | Gas Water and Multi-utilities         | 139,720         | 2.80  |
| Vodafone Group           | UK             | Telecommunications Service Providers  | 123,991         | 2.48  |
| Totals                   |                |                                       | 2,814,489       | 56.35 |

ICB Supersector Breakdown

| ICB Code | ICB Industry           | No. of Cons | Net MCap (AUDm) | Wgt %  |
|----------|------------------------|-------------|-----------------|--------|
| 10       | Technology             | 3           | 25,237          | 0.51   |
| 15       | Telecommunications     | 3           | 175,933         | 3.52   |
| 20       | Health Care            | 5           | 276,077         | 5.53   |
| 30       | Financials             | 67          | 1,411,396       | 28.26  |
| 35       | Real Estate            | 15          | 136,947         | 2.74   |
| 40       | Consumer Discretionary | 24          | 302,841         | 6.06   |
| 45       | Consumer Staples       | 12          | 1,109,279       | 22.21  |
| 50       | Industrials            | 21          | 133,494         | 2.67   |
| 55       | Basic Materials        | 7           | 555,898         | 11.13  |
| 60       | Energy                 | 5           | 621,909         | 12.45  |
| 65       | Utilities              | 7           | 245,308         | 4.91   |
| Totals   |                        | 169         | 4,994,320       | 100.00 |

Index Characteristics

| Attributes                        | FTSE 350 Factor Enhanced Target Dividend | FTSE 350 Factor Enhanced Target Dividend Net Tax |
|-----------------------------------|--|--|
| Number of constituents            | 169                                      | 169  |
| Net MCap (AUDm)                   | 4,994,320                                | 4,994,320  |
| Dividend Yield %                  | 5.48                                     | 5.45   |
| Constituent Sizes (Net MCap AUDm) |  |  |
| Average                           | 29,552                                   | 29,552   |
| Largest                           | 523,599                                  | 523,599  |
| Smallest                          | 2,340                                    | 2,340  |
| Median                            | 7,877                                    | 7,877  |
| Weight of Largest Constituent (%) | 10.48                                    | 10.48  |
| Top 10 Holdings (% Index MCap)    | 56.35                                    | 56.35  |

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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