

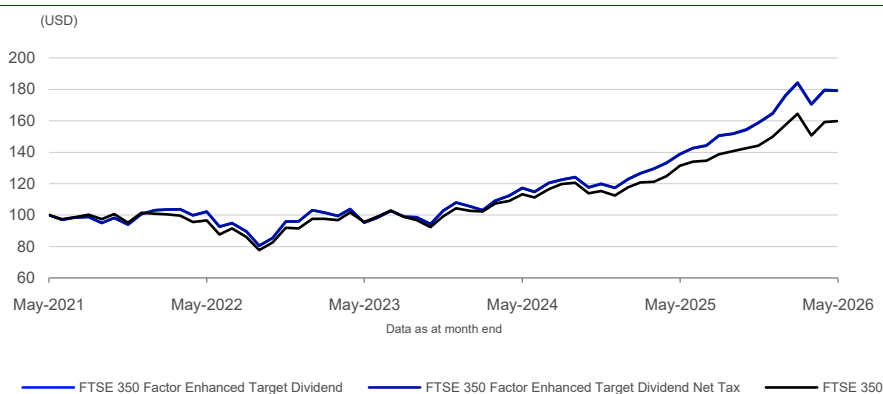
# FTSE 350 Factor Enhanced Target Dividend Index

Data as at: 29 May 2026

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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE 350 Factor Enhanced Target Dividend	-2.7	13.0	8.9	29.1	88.5	79.4	23.5	12.4	12.9	16.3	15.7
FTSE 350 Factor Enhanced Target Dividend Net Tax	-2.7	13.0	8.8	29.1	88.3	79.1	23.5	12.4	12.9	16.3	15.7
FTSE 350	-2.9	10.8	6.7	21.7	67.2	59.8	18.7	9.8	13.8	16.1	15.1

\* 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 350 Factor Enhanced Target Dividend	1.4	22.2	-13.3	18.7	-9.1	18.0	-4.5	12.5	8.7	40.4
FTSE 350 Factor Enhanced Target Dividend Net Tax	1.4	22.1	-13.4	18.6	-9.1	18.0	-4.5	12.5	8.6	40.3
FTSE 350	-3.0	24.0	-14.4	23.1	-7.2	16.7	-10.0	14.2	7.7	33.3

## 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 (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE 350 Factor Enhanced Target Dividend	2.3	1.5	0.8	0.5	-9.1	-12.4	-27.6	-43.8
FTSE 350 Factor Enhanced Target Dividend Net Tax	2.3	1.5	0.8	0.5	-9.1	-12.4	-27.6	-43.8
FTSE 350	1.6	1.2	0.6	0.5	-9.8	-13.1	-27.8	-43.2

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 (USDm)	Wgt %
British American Tobacco	UK	Tobacco	386,216	10.20
HSBC Hldgs	UK	Banks	317,224	8.38
Shell	UK	Oil Gas and Coal	276,149	7.30
BP	UK	Oil Gas and Coal	221,017	5.84
Rio Tinto	UK	Industrial Metals and Mining	206,614	5.46
Admiral Group	UK	Non-life Insurance	126,651	3.35
GSK	UK	Pharmaceuticals and Biotechnology	123,982	3.28
Legal & General Group	UK	Life Insurance	85,329	2.25
Plus500	UK	Investment Banking and Brokerage Services	80,702	2.13
Unilever	UK	Personal Care Drug and Grocery Stores	79,195	2.09
<b>Totals</b>			<b>1,903,077</b>	<b>50.28</b>

## ICB Supersector Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	2	12,757	0.34
15	Telecommunications	2	68,268	1.80
20	Health Care	5	189,305	5.00
30	Financials	66	1,419,346	37.50
35	Real Estate	16	149,408	3.95
40	Consumer Discretionary	20	173,557	4.59
45	Consumer Staples	12	724,186	19.13
50	Industrials	20	105,272	2.78
55	Basic Materials	6	245,454	6.49
60	Energy	5	528,410	13.96
65	Utilities	8	168,819	4.46
<b>Totals</b>		<b>162</b>	<b>3,784,783</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE 350 Factor Enhanced Target Dividend	FTSE 350 Factor Enhanced Target Dividend Net Tax
Number of constituents	162	162
Net MCap (USDm)	3,784,783	3,784,783
Dividend Yield %	4.87	4.80
Constituent Sizes (Net MCap USDm)		
Average	23,363	23,363
Largest	386,216	386,216
Smallest	1,763	1,763
Median	7,102	7,102
Weight of Largest Constituent (%)	10.20	10.20
Top 10 Holdings (% Index MCap)	50.28	50.28

## 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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[info@ftserussell.com](mailto:info@ftserussell.com)

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659