

FTSE Germany SMID Cap Tradable Plus Index

Data as at: 31 December 2024

The FTSE Germany SMID Cap Tradable Plus Index is a rapidly tradable index that encapsulates the behaviour of the small- and mid-cap (SMID) Germany equity market. By design, the index has a limited number of highly liquid constituents, allowing easy market access, while maintaining FTSE Russell's tradition of rules-based, transparent index construction. Its innovative approach to constituent selection ensures easy and rapid trading of each underlying constituent and of the investable products based on the index as a whole, and a broad representation of stocks from across the capitalisation range.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Germany SMID Cap Tradable Plus	-3.6	4.9	10.3	10.3	-10.3	18.2	-3.6	3.4	11.8	17.2	19.3
FTSE Germany Mid Cap	3.3	15.4	24.2	24.2	5.7	32.2	1.9	5.7	12.1	17.9	20.9

* 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 % (EUR)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Germany SMID Cap Tradable Plus	18.2	5.4	22.8	-17.1	22.0	18.0	11.7	-28.3	13.4	10.3
FTSE Germany Mid Cap	22.0	6.4	30.8	-15.2	28.9	12.9	10.8	-24.8	13.1	24.2

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Germany SMID Cap Tradable Plus	0.8	-0.2	0.2	0.4	-8.6	-38.2	-39.8	-39.8
FTSE Germany Mid Cap	1.9	0.1	0.3	0.5	-7.1	-37.3	-39.9	-39.9

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

Drawdown - based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying index 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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Deutsche Bank	Banks	32,075	9.08
Rheinmetall	Aerospace and Defense	26,684	7.55
Vonovia SE	Real Estate Investment and Services Development	20,604	5.83
RWE	Gas Water and Multi-utilities	20,510	5.80
Bayer AG	Pharmaceuticals and Biotechnology	18,975	5.37
Merck Kgaa	Pharmaceuticals and Biotechnology	18,074	5.11
MTU Aero Engines AG	Aerospace and Defense	17,314	4.90
Heidelberg Materials AG	Construction and Materials	15,465	4.38
Commerzbank	Banks	14,601	4.13
Fresenius SE & Co KGaA	Health Care Providers	13,790	3.90
Totals		198,093	56.06

ICB Supersector Breakdown

		FTSE Germany SMID Cap Tradable Plus		FTSE Germany Mid Cap		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	5	4.76	3	5.64	-0.88
1510	Telecommunications	2	1.28	-	-	1.28
2010	Health Care	6	20.03	6	16.10	3.93
3010	Banks	2	13.21	1	5.95	7.26
3020	Financial Services	1	0.35	1	0.50	-0.15
3030	Insurance	1	1.40	1	2.01	-0.61
3510	Real Estate	3	8.16	2	2.93	5.23
4010	Automobiles and Parts	1	1.98	1	2.85	-0.87
4020	Consumer Products and Services	2	2.92	2	4.20	-1.28
4030	Media	2	1.76	2	2.35	-0.59
4040	Retailers	1	2.01	2	3.30	-1.29
4050	Travel and Leisure	1	1.05	1	1.50	-0.46
5010	Construction and Materials	2	5.05	2	7.26	-2.22
5020	Industrial Goods and Services	9	19.35	7	16.16	3.19
5520	Chemicals	6	10.89	7	16.26	-5.38
6010	Energy	-	-	1	12.97	-12.97
6510	Utilities	1	5.80	-	-	5.80
Totals		45	100.00	39	100.00	

Index Characteristics

Attributes	FTSE Germany SMID Cap Tradable Plus	FTSE Germany Mid Cap
Number of constituents	45	39
Net MCap (EURm)	353,354	245,571
Dividend Yield %	1.93	1.55
Constituent Sizes (Net MCap EURm)		
Average	7,852	6,297
Largest	32,075	31,845
Smallest	1,235	413
Median	4,943	4,794
Weight of Largest Constituent (%)	9.08	12.97
Top 10 Holdings (% Index MCap)	56.06	58.10

INFORMATION

Index Universe

FTSE Germany All Cap Index, with the largest 75% by full market capitalisation of securities removed

Investability Screen

Underlying index is free float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

EUR, GBP, USD

Review Dates

Annually in March

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info@ftserussell.com

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email info@ftserussell.com; or
call your regional Client Services Team office:

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