

FTSE Germany SMID Cap Tradable Plus Index

Data as at: 30 May 2025

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	10.8	25.1	27.0	27.0	34.4	61.0	10.3	10.0	17.1	18.3	16.7
FTSE Germany Mid Cap	10.9	20.3	21.1	34.9	50.4	76.3	14.6	12.0	18.1	18.3	17.6

* 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	1.5	0.6	0.6	0.4	-14.7	-27.9	-39.8	-39.8
FTSE Germany Mid Cap	1.8	0.8	0.7	0.5	-13.8	-26.9	-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 %
RWE	Gas Water and Multi-utilities	24,396	7.29
Bayer AG	Pharmaceuticals and Biotechnology	24,300	7.26
Heidelberg Materials AG	Construction and Materials	22,355	6.68
Vonovia SE	Real Estate Investment and Services Development	20,259	6.05
MTU Aero Engines AG	Aerospace and Defense	18,847	5.63
Fresenius SE & Co KGaA	Health Care Providers	17,754	5.30
Merck Kgaa	Pharmaceuticals and Biotechnology	14,922	4.46
Symrise AG	Chemicals	13,671	4.08
Beiersdorf	Personal Care Drug and Grocery Stores	11,863	3.54
Fresenius Medical Care	Health Care Providers	10,697	3.20
Totals		179,064	53.49

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	7	7.00	3	8.46	-1.46
1510	Telecommunications	2	1.64	-	-	1.64
2010	Health Care	6	23.37	6	20.33	3.04
3010	Banks	-	-	1	10.97	-10.97
3020	Financial Services	2	1.11	1	0.70	0.41
3030	Insurance	1	2.05	-	-	2.05
3510	Real Estate	5	9.29	2	3.04	6.25
4010	Automobiles and Parts	1	2.49	1	3.81	-1.31
4020	Consumer Products and Services	2	2.07	2	3.41	-1.35
4030	Media	2	2.35	2	3.42	-1.07
4040	Retailers	1	2.06	2	3.76	-1.70
4050	Travel and Leisure	1	0.98	1	1.92	-0.94
4520	Personal Care Drug and Grocery Stores	1	3.54	-	-	3.54
5010	Construction and Materials	2	7.56	1	1.35	6.21
5020	Industrial Goods and Services	10	15.34	7	20.08	-4.75
5520	Chemicals	6	11.88	7	18.75	-6.88
6510	Utilities	1	7.29	-	-	7.29
Totals		50	100.00	36	100.00	

Index Characteristics

Attributes	FTSE Germany SMID Cap Tradable Plus	FTSE Germany Mid Cap
Number of constituents	50	36
Net MCap (EURm)	334,761	219,374
Dividend Yield %	1.96	1.88
Constituent Sizes (Net MCap EURm)		
Average	6,695	6,094
Largest	24,396	24,060
Smallest	985	414
Median	3,840	4,944
Weight of Largest Constituent (%)	7.29	10.97
Top 10 Holdings (% Index MCap)	53.49	59.18

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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