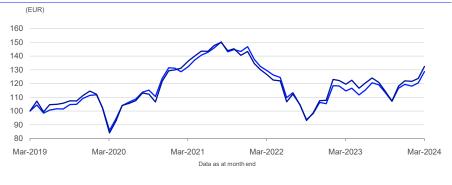


FTSE Germany SMID Cap Tradable Plus Index

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



FTSE Germany SMID Cap Tradable Plus

FTSE Germany Mid Cap

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	7.7	13.3	7.7	12.2	-2.8	28.6	-0.9	5.2	12.9	16.7	19.3
FTSE Germany Mid Cap	8.6	15.6	8.6	10.8	-2.9	32.4	-1.0	5.8	13.5	17.5	21.2

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Germany SMID Cap Tradable Plus	7.9	18.2	5.4	22.8	-17.1	22.0	18.0	11.7	-28.3	13.4
FTSE Germany Mid Cap	6.7	22.0	6.4	30.8	-15.2	28.9	12.9	10.8	-24.8	13.1

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	1.1	-0.1	0.3	0.4	-12.4	-39.8	-39.8	-39.8
FTSE Germany Mid Cap	1.0	-0.1	0.3	0.5	-15.0	-39.9	-39.9	-39.9

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table Drawdown - based on daily data Data as at: 29 March 2024

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	29,642	8.09
Bayer AG	Pharmaceuticals and Biotechnology	27,930	7.63
Rheinmetall	Aerospace and Defense	22,602	6.17
RWE	Gas Water and Multi-utilities	22,381	6.11
Merck Kgaa	Pharmaceuticals and Biotechnology	21,136	5.77
Vonovia SE	Real Estate Investment and Services Development	19,062	5.20
Symrise AG	Chemicals	14,439	3.94
Heidelberg Materials AG	Construction and Materials	14,212	3.88
Commerzbank	Banks	13,232	3.61
MTU Aero Engines AG	Aerospace and Defense	12,633	3.45
Totals		197,269	53.86

ICB Supersector Breakdown

		FTSE Germany S Tradable P		FTSE Germany I		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	6	5.58	3	6.01	-0.43
1510	Telecommunications	1	0.85	-	-	0.85
2010	Health Care	8	23.26	4	12.83	10.42
3010	Banks	2	11.71	1	5.62	6.09
3020	Financial Services	1	0.46	1	0.71	-0.25
3030	Insurance	1	1.09	1	1.69	-0.60
3510	Real Estate	3	7.34	2	2.90	4.44
4010	Automobiles and Parts	1	1.97	1	3.07	-1.10
4020	Consumer Products and Services	3	3.41	4	4.99	-1.57
4030	Media	2	1.80	2	2.57	-0.76
4040	Retailers	1	1.58	2	2.89	-1.32
4050	Travel and Leisure	1	1.19	1	1.85	-0.66
5010	Construction and Materials	2	4.50	2	7.01	-2.50
5020	Industrial Goods and Services	9	16.56	9	25.38	-8.82
5510	Basic Resources	1	0.54	-	-	0.54
5520	Chemicals	7	12.06	7	18.59	-6.52
6010	Energy	-	-	1	3.90	-3.90
6510	Utilities	1	6.11	-	-	6.11
Totals		50	100.00	41	100.00	

Index Characteristics

Attributes	FTSE Germany SMID Cap Tradable Plus	FTSE Germany Mid Cap
Number of constituents	50	41
Net MCap (EURm)	366,241	235,491
Dividend Yield %	-	1.68
Constituent Sizes (Net MCap EURm)		
Average	7,325	5,744
Largest	29,642	22,602
Smallest	1,569	935
Median	4,294	4,351
Weight of Largest Constituent (%)	8.09	9.60
Top 10 Holdings (% Index MCap)	53.86	52.96

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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