Bucharest Exchange Trading – Investment Funds (BET-FI)

Index description

BET-FI is the first sector index launched by Bucharest Stock Exchange (BVB).

BET-FI tracks the price performance of the financial investment companies and other similar entities, reflecting the evolution of Romania's financial investment sector.

Link to the index methodology: BET-FI Index Manual

Index characteristics

Weighting	FF Market Cap.
Number of Constituents	6
Launch Date	31 Oct. 2000
ISIN	ROXBSEI00021
Index Review	Quarterly
Index Composition Review	March/September
Price updates	real time
Currency	RON
Dividends	not included

BET-FI Index Performance (Price Return, October 2016 - October 2026)



Index Performance

							Annualized		
1 Mo	3 Mo	YTD	1 Yr	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr
4.19%	5.38%	25.58%	41.69%	104.02%	122.00%	296.60%	26.83%	17.29%	14.77%

Index Risk and Return Characteristics

	3y	5y	10y
Annualized Return	26.83%	17.29%	14.77%
Annualized Volatility	13.63%	13.69%	14.59%
Risk Adjusted Returns*	1.97	1.26	1.01

Maximum Drawdown 10Y

(%)	Period YYYY-MM-DD
30.77%	2020-01-23 – 2020-03-16
Max Value:	52,011.80
Min Value:	36,005.56

*Risk-adjusted returns are calculated as the ratio between annualized return and annualized volatility, reflecting the return earned per unit of risk.

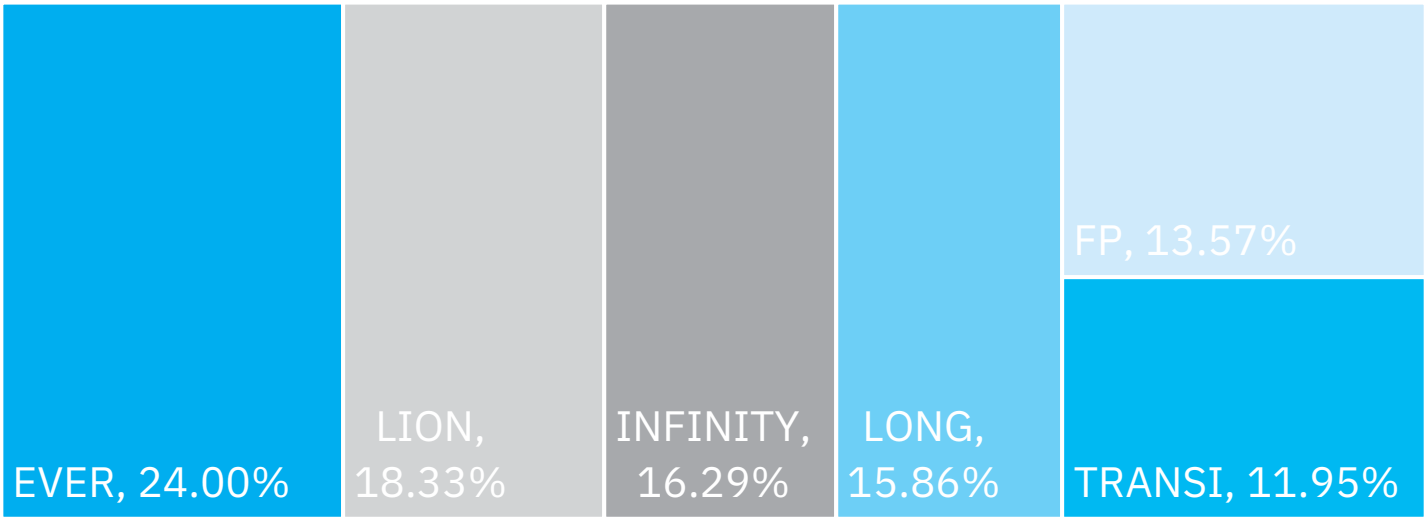
Index Constituents

BET-FI Index Market Cap. (RON mn.)	**12,207.91**
BET-FI Index Market Cap. (EUR mn.)	**2,285.01**

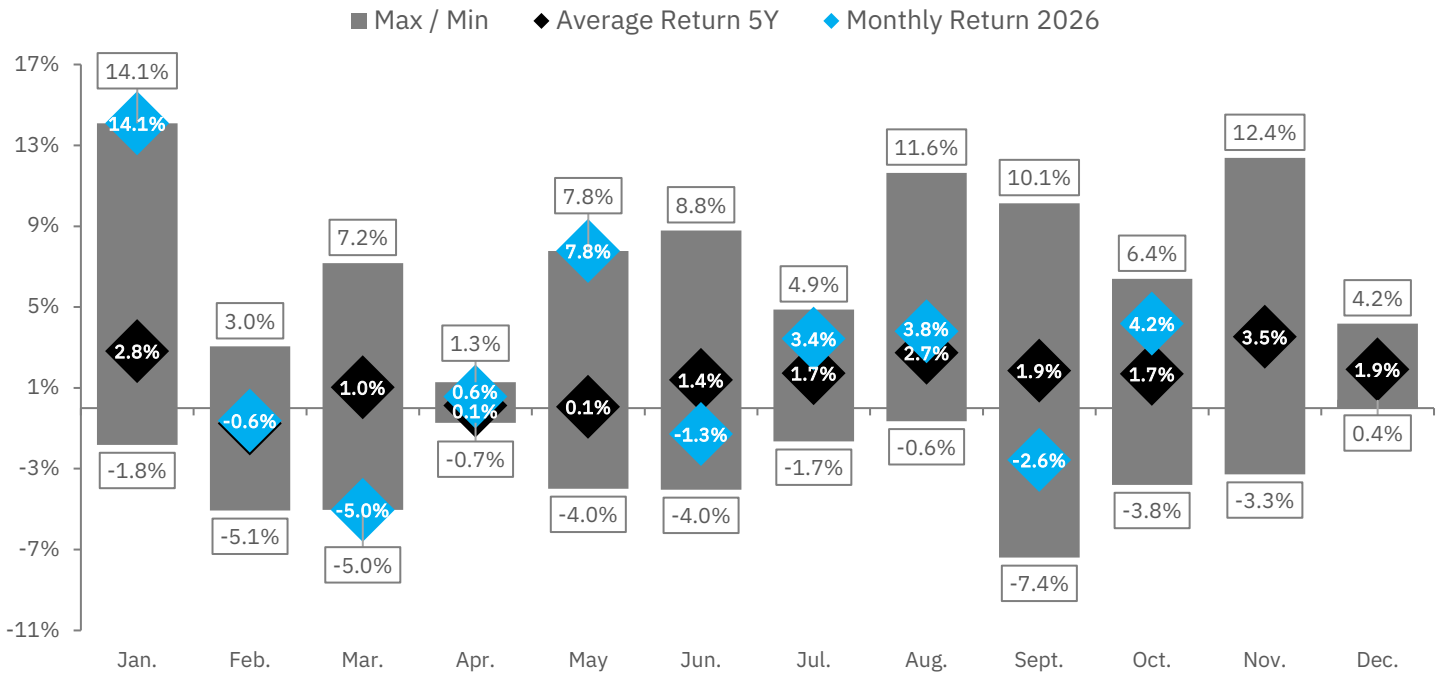
Constituents Market Cap. (EUR mn.)	
Average Market Cap.	380.84
Largest Market Cap.	548.29
Smallest Market Cap.	273.04
Median Market Cap	367.36

Symbol	Weight (%)	Index Market Cap. (EUR mn.)
EVER	24.00%	548.29
LION	18.33%	418.92
INFINITY	16.29%	372.29
LONG	15.86%	362.43
FP	13.57%	310.04
TRANSI	11.95%	273.04

Weight (%) of companies in BET-FI Index



Monthly Performance



BUCHAREST STOCK EXCHANGE

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