Bucharest Exchange Trading Extended Net Total Return Index (BET-XT-TRN)

Index description

BET-XT-TRN is the net total return version of BET-XT index.

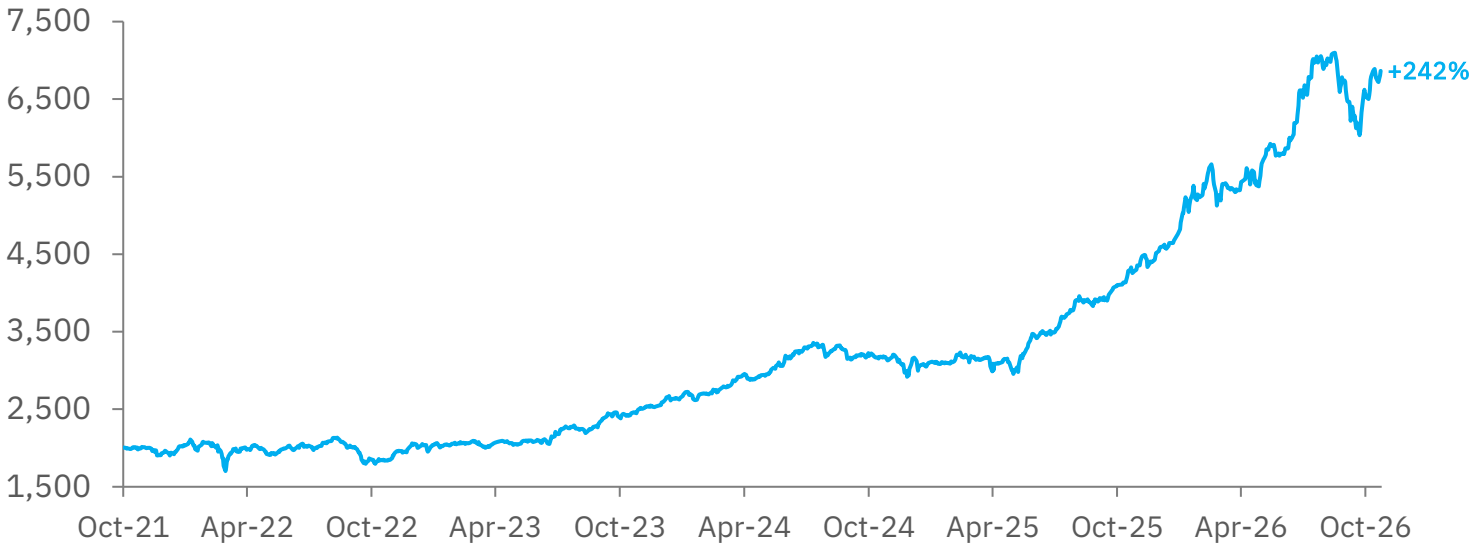
BET-XT-TRN tracks the price performance of its constituent companies and is adjusted to reflect the reinvestment of the net dividends paid by them.

Link to the index methodology: BET-XT-TRN Index Manual

Index characteristics

Weighting	FF Market Cap.
Number of Constituents	30
Launch Date	11 Oct. 2021
ISIN	ROBXXTM11432
Index Review	Quarterly
Index Composition Review	March/September
Price updates	real time
Currency	RON
Dividends	Included (net)

BET-XT-TRN Index Performance (Net Total Return, October 2021 - October 2026)



Index Performance*

1 Mo	3 Mo	YTD	1 Yr	3 Yr	Annualized 3 Yr
12.80%	-2.04%	46.82%	60.98%	179.79%	40.91%

*BET-XT-TRN is a relatively new index, and the availability of long-term performance analysis is limited to October 2021.

Index Risk and Return Characteristics

	3y
Annualized Return	40.91%
Annualized Volatility	13.92%
Risk Adjusted Returns*	2.94

Maximum Drawdown 10Y

(%)	Period YYYY-MM-DD
19.26%	2022-01-14 – 2022-03-07
Max Value:	2,108.68
Min Value:	1,702.65

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

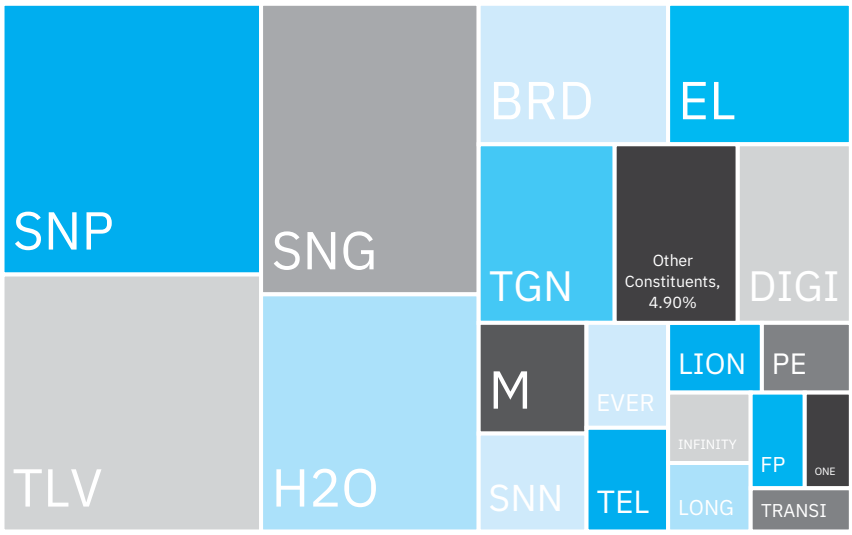
Index Constituents

BET-XT-TRN Index Market Cap. (RON mn.)	**153,202.24**
BET-XT-TRN Index Market Cap. (EUR mn.)	**28,675.60**

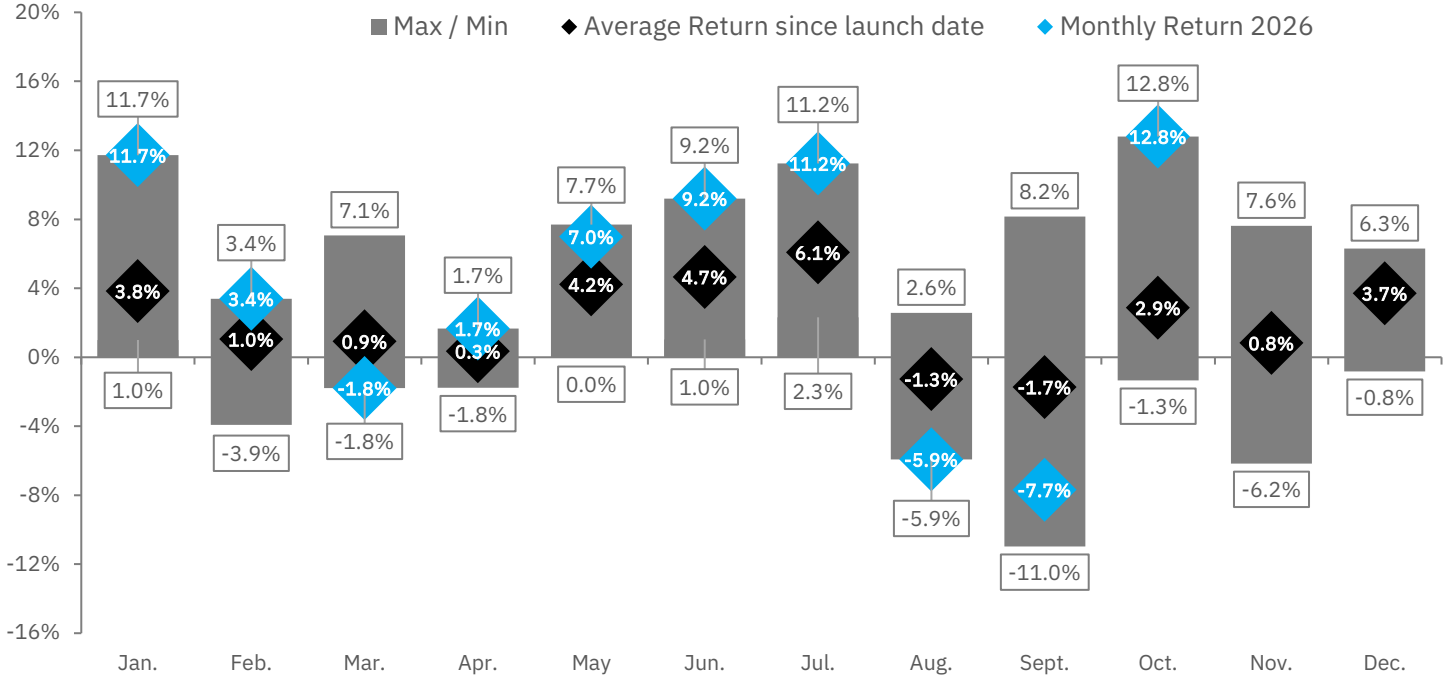
Constituents Market Cap. (EUR mn.)	
Average Market Cap.	955.85
Largest Market Cap.	4,486.49
Smallest Market Cap.	25.23
Median Market Cap	367.35

Symbol	Weight (%)	Index Market Cap. (EUR mn.)
SNP	15.65%	4,486.49
TLV	14.85%	4,257.13
SNG	14.11%	4,047.13
H2O	11.52%	3,303.68
BRD	5.94%	1,703.58
EL	5.74%	1,646.09
TGN	5.42%	1,553.21
DIGI	4.52%	1,297.29
M	2.67%	766.00
SNN	2.36%	676.39
EVER	1.91%	548.29
TEL	1.89%	542.23
LION	1.46%	418.92
PE	1.39%	397.28
INFINITY	1.30%	372.29
LONG	1.26%	362.43
FP	1.15%	330.86
ONE	0.99%	283.77
TRANSI	0.97%	278.64
Others	4.90%	1,403.88

Weight (%) of companies in BET-XT-TRN Index



Monthly Performance



Disclaimer

The information provided in this factsheet is for informational purposes only and does not constitute financial advice, investment recommendations, or an offer to buy or sell any securities. The data and analysis presented in the current factsheet have been obtained from sources considered reliable, but no representation, warranty or undertaking is made as to the completeness or accuracy of such information and no liability is accepted by BVB, its directors or any of its delegates in relation therewith. Furthermore, no responsibility is accepted for updating any facts or assumptions in this document. Past performance is not indicative of future results, and the value of investments may fluctuate. Investors should conduct their own research and consult with a qualified financial advisor before making any investment decisions. BVB is not responsible for any losses or damages arising from the use of this information.

For more information about indices, please contact us at indices@bvb.ro.