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

Index description

BET-XT-TR is the total return version of BET-XT index.

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

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

Index characteristics

Weighting	FF Market Cap.
Number of Constituents	30
Launch Date	23 Mar. 2015
ISIN	ROXBSEI00088
Index Review	Quarterly
Index Composition Review	March/September
Price updates	real time
Currency	RON
Dividends	Included (gross)

BET-XT-TR Index Performance (Total 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
12.82%	-2.00%	47.54%	61.87%	184.16%	259.67%	812.94%	41.64%	29.18%	24.75%

Index Risk and Return Characteristics

	3y	5y	10y
Annualized Return	41.64%	29.18%	24.75%
Annualized Volatility	13.93%	14.41%	14.88%
Risk Adjusted Returns*	2.99	2.03	1.66

Maximum Drawdown 10Y

(%)	Period YYYY-MM-DD
30.94%	2020-01-23 – 2020-03-23
Max Value:	1,523.84
Min Value:	1,052.41

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

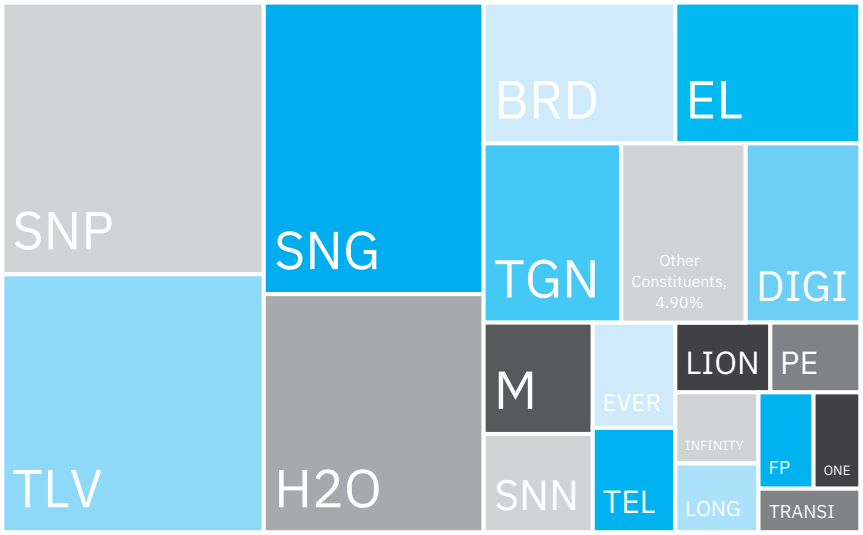
Index Constituents

BET-XT-TR Index Market Cap. (RON mn.)	**153,234.43**
BET-XT-TR Index Market Cap. (EUR mn.)	**28,681.62**

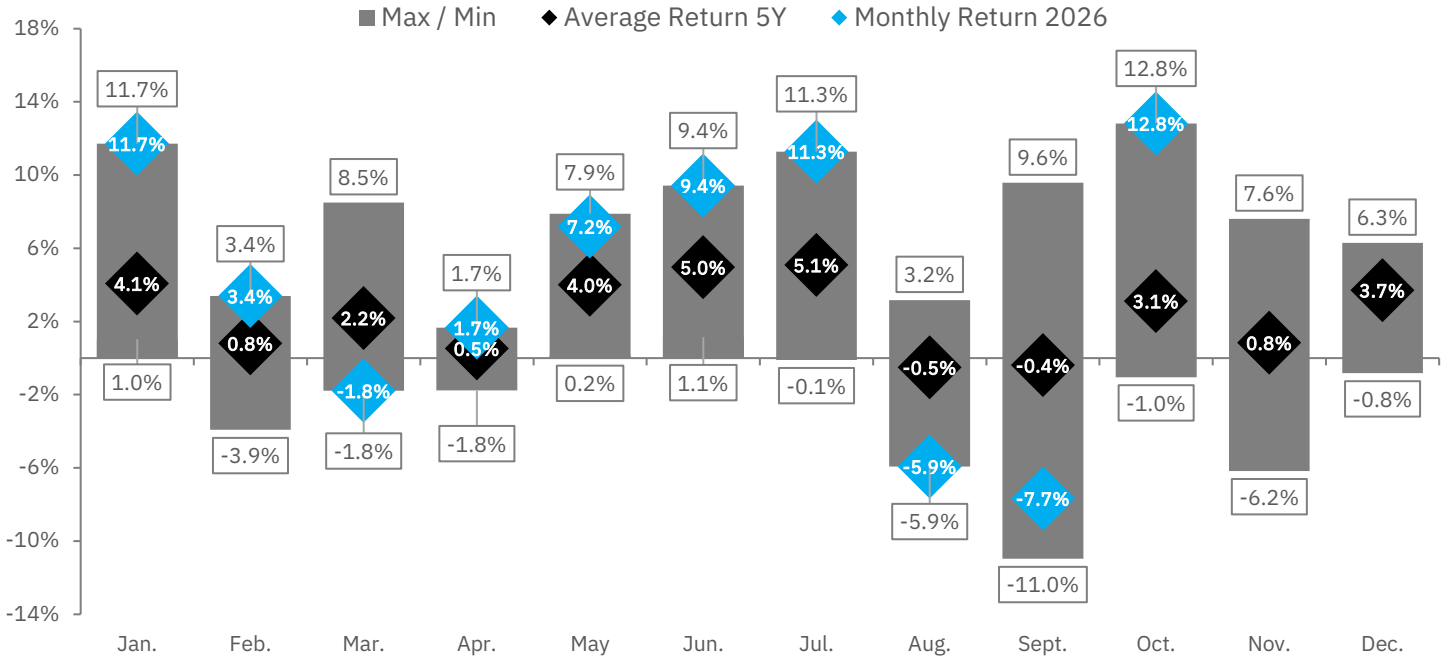
Constituents Market Cap. (EUR mn.)	
Average Market Cap.	956.05
Largest Market Cap.	4,486.49
Smallest Market Cap.	25.23
Median Market Cap	367.36

Symbol	Weight (%)	Index Market Cap. (EUR mn.)
SNP	15.64%	4,486.49
TLV	14.84%	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	1.17%	335.15
ONE	0.99%	283.77
TRANSI	0.98%	279.73
Others	4.90%	1,404.53

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



Monthly Performance



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