Bucharest Exchange Trading Extended Index (BET-XT)

Index description

BET-XT is the extended version of the BET index.

BET-XT tracks the price performance of its constituent companies, which are generally the 30 most traded companies listed on the Regulated Market of BVB. It also includes as constituents the financial investment companies.

Link to the index methodology: BET-XT Index Manual

Index characteristics

Weighting	FF Market Cap.
Number of Constituents	30
Launch Date	1 Jul. 2008
ISIN	ROXBSEI00039
Index Review	Quarterly
Index Composition Review	March/September
Price updates	real time
Currency	RON
Dividends	not included

BET-XT 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
12.68%	-2.24%	43.25%	56.08%	146.07%	169.83%	389.89%	35.01%	21.96%	17.22%

Index Risk and Return Characteristics

	3y	5y	10y
Annualized Return	35.01%	21.96%	17.22%
Annualized Volatility	13.89%	14.37%	14.92%
Risk Adjusted Returns*	2.52	1.53	1.15

Maximum Drawdown 10Y

(%)	Period YYYY-MM-DD
30.94%	2020-01-23 – 2020-03-23
Max Value:	945.65
Min Value:	653.02

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

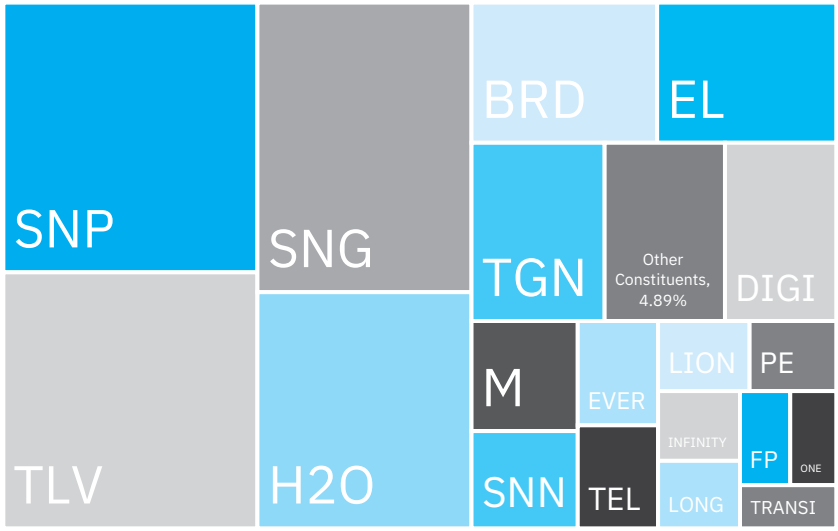
Index Constituents

BET-XT Index Market Cap. (RON mn.)	**153,043.21**
BET-XT Index Market Cap. (EUR mn.)	**28,645.83**

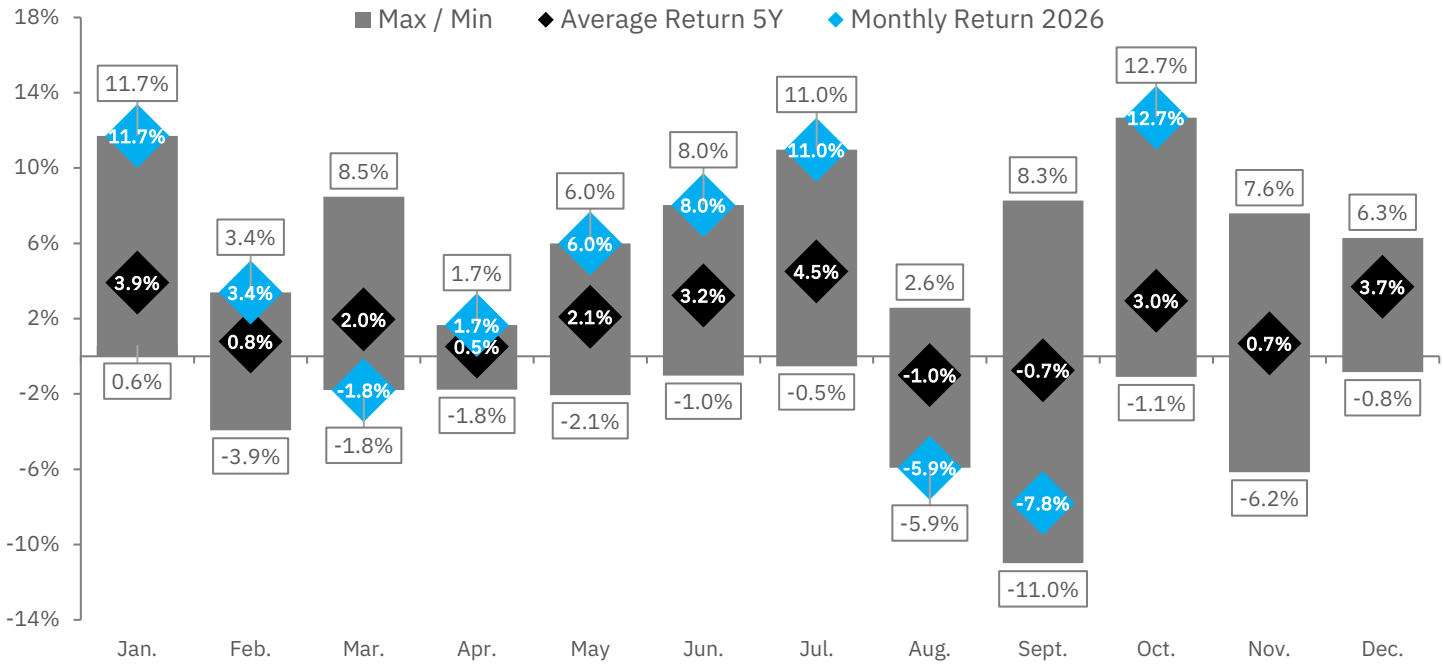
Constituents Market Cap. (EUR mn.)	
Average Market Cap.	954.86
Largest Market Cap.	4,486.49
Smallest Market Cap.	25.23
Median Market Cap	367.36

Symbol	Weight (%)	Index Market Cap. (EUR mn.)
SNP	15.66%	4,486.49
TLV	14.86%	4,257.13
SNG	14.13%	4,047.13
H2O	11.53%	3,303.68
BRD	5.95%	1,703.58
EL	5.75%	1,646.09
TGN	5.42%	1,553.21
DIGI	4.53%	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	1.27%	362.43
FP	1.08%	310.04
ONE	0.99%	283.77
TRANSI	0.95%	273.04
Others	4.89%	1,400.53

Weight (%) of companies in BET-XT Index



Monthly Performance



BUCHAREST STOCK EXCHANGE

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