Bucharest Exchange Trading AeRO Index (BET AeRO)

Index description

BET AeRO is the first index developed by BVB for the AeRO market.

BET AeRO tracks the price performance of its constituent companies, which are generally the most traded companies listed on the AeRO market.

Link to the index methodology: BET AeRO Index Manual

Index characteristics

Weighting	FF Market Cap.
Number of Constituents	32
Launch Date	11 Oct. 2021
ISIN	ROVU6M1O8LM3
Index Review	Quarterly
Index Composition Review	March/September
Price updates	real time
Currency	RON
Dividends	not included

BET AeRO Index Performance (Price Return, October 2021 – October 2026)



Index Performance*

					Annualized
1 Mo	3 Mo	YTD	1 Yr	3 Yr	3 Yr
2.06%	-4.22%	11.44%	8.12%	14.32%	4.56%

*BET AeRO 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	4.56%
Annualized Volatility	13.95%
Risk Adjusted Returns*	0.33

Maximum Drawdown 10Y

(%)	Period YYYY-MM-DD
10.99%	2021-12-03 – 2021-12-15
Max Value:	1,047.63
Min Value:	932.50

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

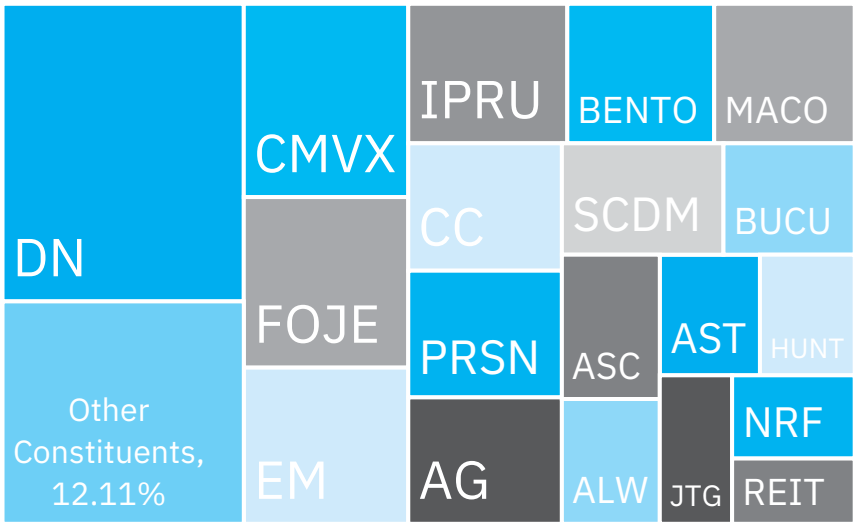
Index Constituents

BET AeRO Index Market Cap. (RON mn.)	**1,152.10**
BET AeRO Index Market Cap. (EUR mn.)	**215.64**

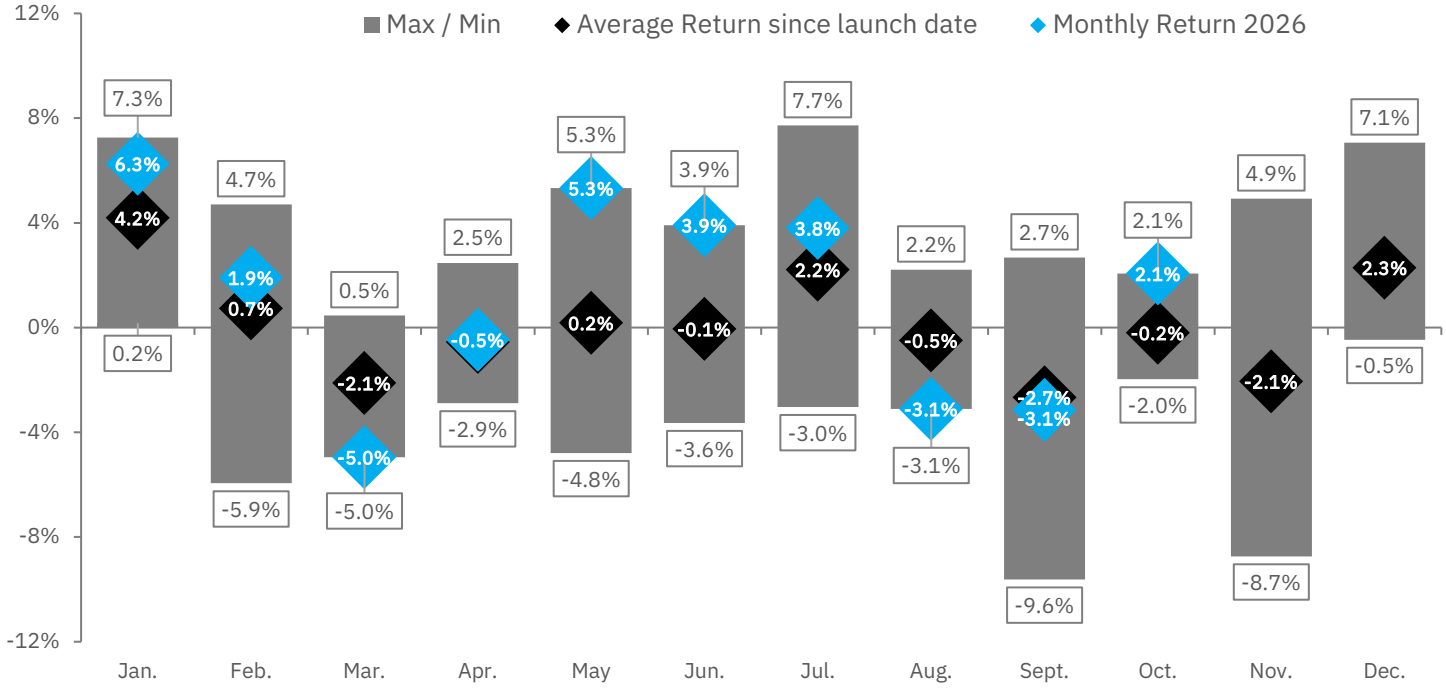
Constituents Market Cap. (EUR mn.)	
Average Market Cap.	6.74
Largest Market Cap.	34.93
Smallest Market Cap.	1.08
Median Market Cap	5.40

Symbol	Weight (%)	Index Market Cap. (EUR mn.)
DN	16.20%	34.93
CMVX	7.18%	15.49
FOJE	6.33%	13.65
EM	5.80%	12.50
IPRU	5.01%	10.79
BENTO	4.63%	9.98
MACO	4.42%	9.54
CC	4.41%	9.51
PRSN	4.39%	9.48
AG	4.38%	9.45
SCDM	4.06%	8.75
BUCU	3.30%	7.12
ASC	3.19%	6.88
ALW	2.75%	5.94
AST	2.73%	5.88
HUNT	2.58%	5.56
JTG	2.43%	5.23
NRF	2.30%	4.96
REIT	1.81%	3.89
Others	12.11%	26.12

Weight (%) of companies in BET AeRO Index



Monthly Performance



BUCHAREST STOCK EXCHANGE

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