Bucharest Exchange Trading Benchmark Index (BET-BK)

Index description

The BET-BK index tracks the price performance of the 30 largest companies by free float market capitalization, adjusted with liquidity factors, listed on the Regulated Market of BVB.

The index methodology accounts for the legal requirements and investment limits that apply to investment funds.

Link to the index methodology: BET-BK Index Manual

Index characteristics

Weighting	FF Market Cap.
Number of Constituents	30
Launch Date	3 Jul. 2012
ISIN	ROXBSEI00054
Index Review	Quarterly
Index Composition Review	March/September
Price updates	real time
Currency	RON
Dividends	not included

BET-BK 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
9.82%	-2.86%	35.62%	50.36%	145.26%	160.62%	401.02%	34.86%	21.12%	17.49%

Index Risk and Return Characteristics

	3y	5y	10y
Annualized Return	34.86%	21.12%	17.49%
Annualized Volatility	13.58%	14.36%	14.19%
Risk Adjusted Returns*	2.57	1.47	1.23

Maximum Drawdown 10Y

(%)	Period YYYY-MM-DD
31.48%	2020-02-19 – 2020-03-16
Max Value:	1,978.72
Min Value:	1,355.77

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

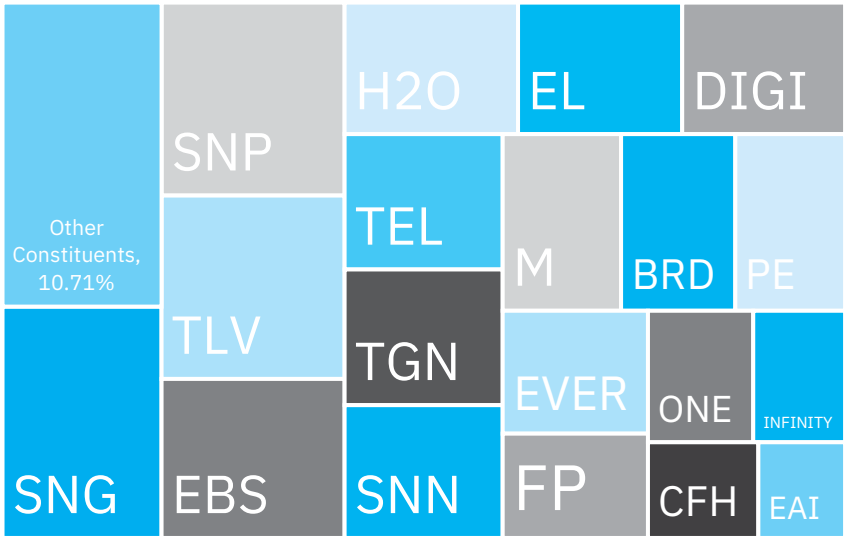
Index Constituents

BET-BK Index Market Cap. (RON mn.)	**37,042.84**
BET-BK Index Market Cap. (EUR mn.)	**6,933.49**

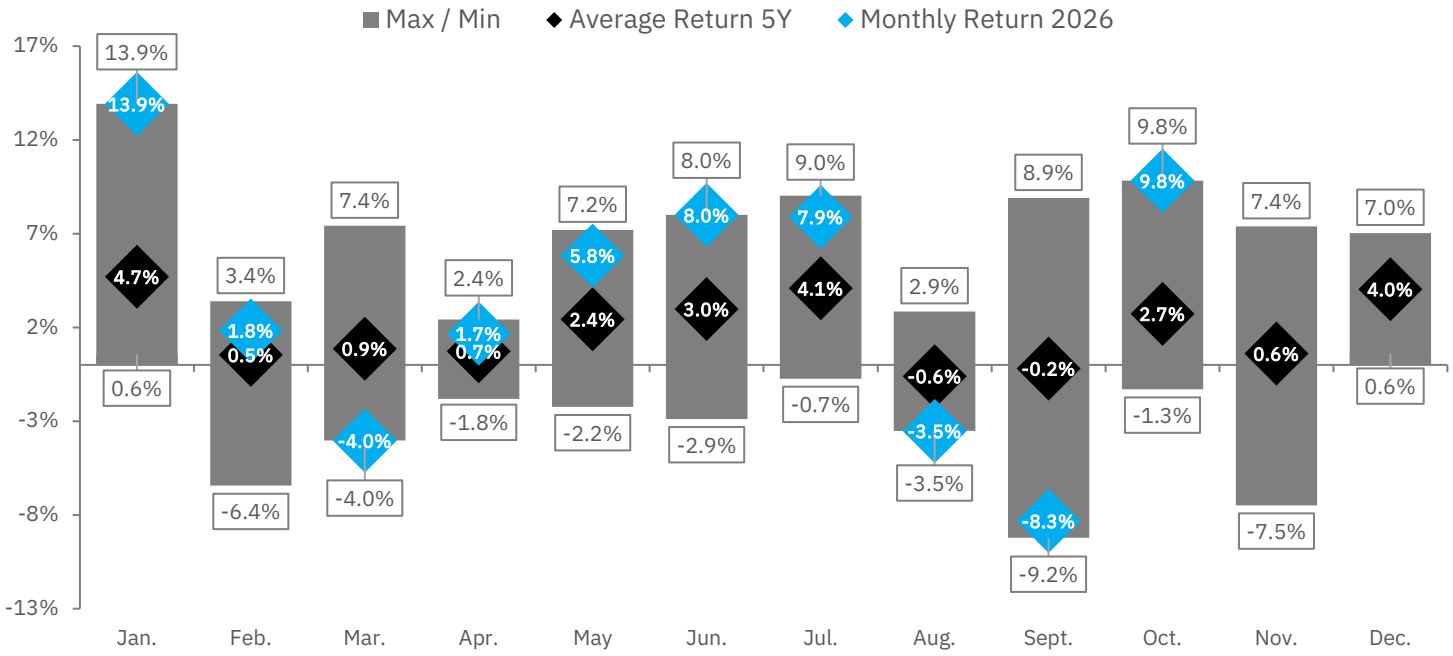
Constituents Market Cap. (EUR mn.)	
Average Market Cap.	231.12
Largest Market Cap.	565.66
Smallest Market Cap.	5.71
Median Market Cap	222.68

Symbol	Weight (%)	Index Market Cap. (EUR mn.)
SNG	8.16%	565.66
SNP	7.82%	542.52
TLV	7.43%	515.45
EBS	6.46%	447.92
H2O	5.06%	350.95
EL	4.79%	332.44
DIGI	4.76%	329.88
TEL	4.75%	329.35
TGN	4.75%	329.26
SNN	4.67%	323.62
M	4.62%	320.59
BRD	4.47%	309.62
PE	4.30%	297.96
EVER	3.95%	274.15
FP	3.35%	232.53
ONE	3.07%	212.83
INFINITY	2.68%	186.15
CFH	2.34%	162.25
EAI	1.84%	127.84
Others	10.71%	742.53

Weight (%) of companies in BET-BK Index



Monthly Performance



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