Bucharest Exchange Trading Energy, Utilities and Financials Index (BET-EF)

Index description

BET-EF index tracks the price performance of its constituent companies, listed on the Regulated Market of BVB, that are representative for the energy, utilities and financials sectors.

Only the most traded companies with a significant free float market capitalization are included in the index.

Link to the index methodology: BET-EF Index Manual

Index characteristics

Weighting	FF Market Cap.
Number of Constituents	11
Launch Date	29 Jul. 2024
ISIN	ROEJXVZU3IC2
Index Review	Quarterly
Index Composition Review	March/September
Price updates	real time
Currency	RON
Dividends	not included

BET-EF Index Performance (Price Return, July 2024 – October 2026)



Index Performance*

1 Mo	3 Mo	YTD	1 Yr	2 Yr
14.06%	-1.94%	48.45%	60.00%	110.25%

*BET-EF is a relatively new index, and the availability of long-term performance analysis is limited to 29 July 2024.

Index Risk and Return Characteristics

	1y	2y
Annualized Return	60.00%	110.25%
Annualized Volatility	18.06%	16.72%
Risk Adjusted Returns*	3.32	6.59

Maximum Drawdown 10Y

(%)	Period YYYY-MM-DD
12.62%	2024-07-31 – 2024-12-03
Max Value:	1,001.00
Min Value:	874.69

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

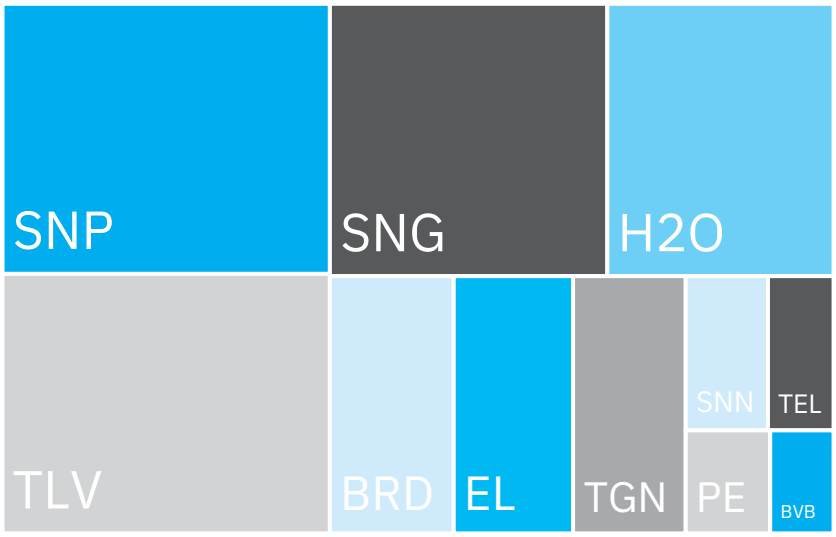
Index Constituents

BET-EF Index Market Cap. (RON mn.)	**124,579.48**
BET-EF Index Market Cap. (EUR mn.)	**23,318.14**

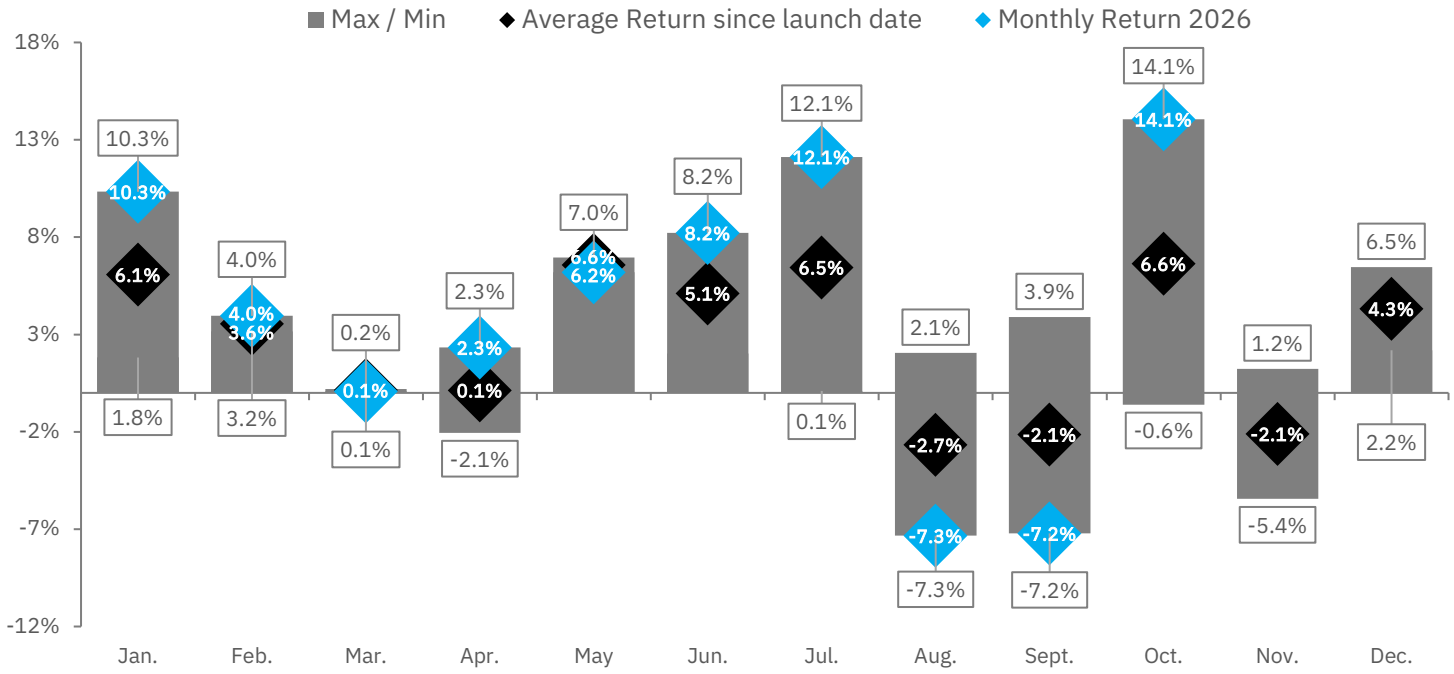
Constituents Market Cap. (EUR mn.)	
Average Market Cap.	2,119.83
Largest Market Cap.	4,737.58
Smallest Market Cap.	158.77
Median Market Cap	1,646.09

Symbol	Weight (%)	Index Market Cap. (EUR mn.)
SNP	20.32%	4,737.58
TLV	19.52%	4,552.18
SNG	17.36%	4,047.13
H2O	14.17%	3,303.68
BRD	7.31%	1,703.58
EL	7.06%	1,646.09
TGN	6.66%	1,553.21
SNN	2.90%	676.39
TEL	2.33%	542.23
PE	1.70%	397.28
BVB	0.68%	158.77

Weight (%) of companies in BET-EF Index



Monthly Performance



BUCHAREST STOCK EXCHANGE

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