Index Factsheet
30 October 2026

Bucharest Exchange Trading Net Total Return Index (BET-TRN)

Index description

BET-TRN is the net total return version of the market reference index BET.

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

Link to the index methodology: BET-TRN Index Manual

Index characteristics

Weighting	FF Market Cap.
Number of Constituents	20
Launch Date	11 Oct. 2021
ISIN	ROC05FKJWRL5
Index Review	Quarterly
Index Composition Review	March/September
Price updates	real time
Currency	RON
Dividends	Included (net)

BET-TRN Index Performance (Net Total Return, October 2021 - October 2026)



Index Performance*

1 Mo	3 Mo	YTD	1 Yr	3 Yr	Annualized 3 Yr
13.08%	-2.63%	47.54%	61.42%	184.23%	41.65%

*BET-TRN 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	41.65%
Annualized Volatility	14.69%
Risk Adjusted Returns*	2.84

Maximum Drawdown 10Y

(%)	Period YYYY-MM-DD
19.36%	2022-01-14 – 2022-03-07
Max Value:	24,212.18
Min Value:	19,524.53

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

BUCHAREST STOCK EXCHANGE

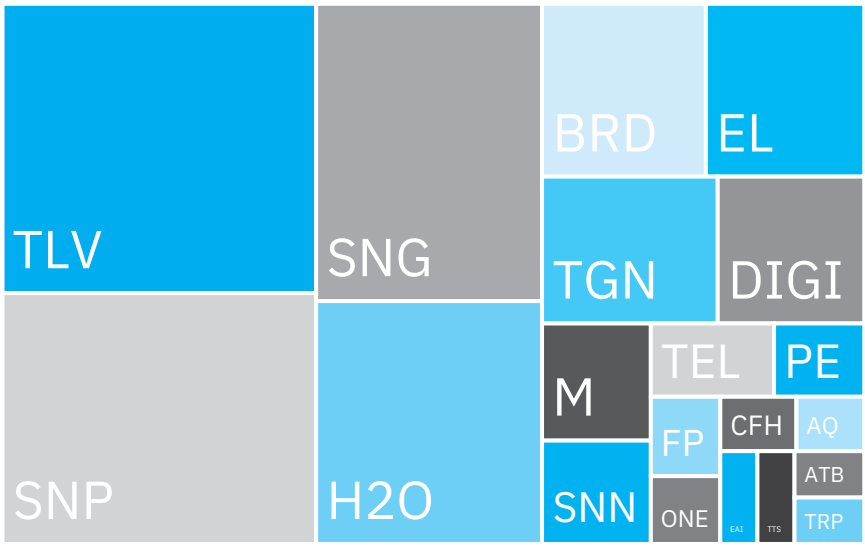
Index Constituents

BET-TRN Index Market Cap. (RON mn.)	**148,215.52**
BET-TRN Index Market Cap. (EUR mn.)	**27,742.21**

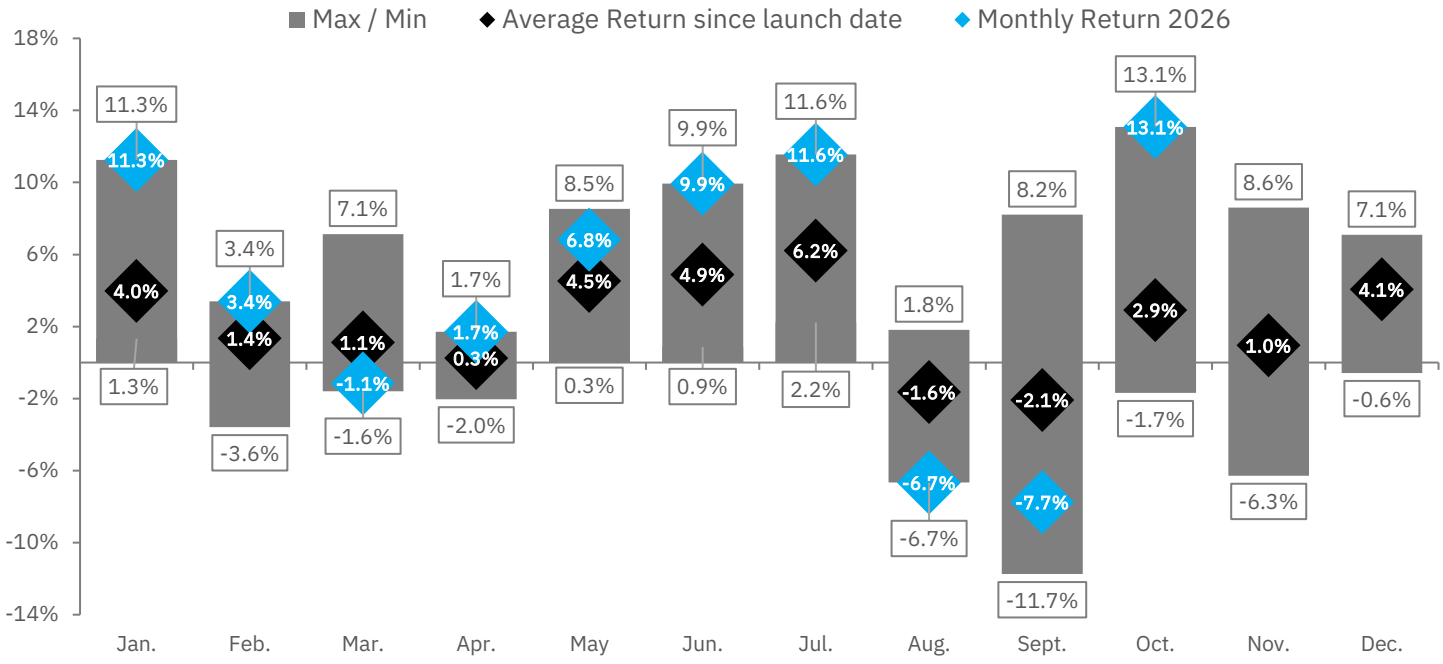
Constituents Market Cap. (EUR mn.)	
Average Market Cap.	1,387.11
Largest Market Cap.	5,471.04
Smallest Market Cap.	110.82
Median Market Cap	609.31

Symbol	Weight (%)	Index Market Cap. (EUR mn.)
TLV	19.72%	5,471.04
SNP	17.08%	4,737.58
SNG	14.59%	4,047.13
H2O	11.91%	3,303.68
BRD	6.14%	1,703.58
EL	5.93%	1,646.09
TGN	5.60%	1,553.21
DIGI	4.68%	1,297.29
M	2.76%	766.00
SNN	2.44%	676.39
TEL	1.95%	542.23
PE	1.43%	397.28
FP	1.19%	330.86
ONE	1.02%	283.77
CFH	0.78%	216.34
AQ	0.72%	199.18
EAI	0.61%	170.45
TTS	0.60%	167.45
ATB	0.44%	121.82
TRP	0.40%	110.82

Weight (%) of companies in BET-TRN Index



Monthly Performance



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