Bucharest Exchange Trading Plus Index (BET Plus)

Index description

BET Plus index is the broadest index of Bucharest Stock Exchange (BVB).

BET Plus tracks the price performance of its constituent companies listed on the Regulated Market of BVB that meet the minimum selection criteria related to liquidity and free float market capitalization.

Link to the index methodology: BET Plus Index Manual

Index characteristics

Weighting	FF Market Cap.
Number of Constituents	51
Launch Date	23 Jun. 2014
ISIN	ROXBSEI00062
Index Review	Quarterly
Index Composition Review	March/September
Price updates	real time
Currency	RON
Dividends	not included

BET Plus 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
13.99%	-1.58%	44.75%	56.67%	143.23%	173.42%	406.52%	34.49%	22.28%	17.61%

Index Risk and Return Characteristics

	3y	5y	10y
Annualized Return	34.49%	22.28%	17.61%
Annualized Volatility	14.37%	14.96%	15.55%
Risk Adjusted Returns*	2.40	1.49	1.13

Maximum Drawdown 10Y

(%)	Period YYYY-MM-DD
30.93%	2020-02-19 – 2020-03-23
Max Value:	1,526.67
Min Value:	1,054.46

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

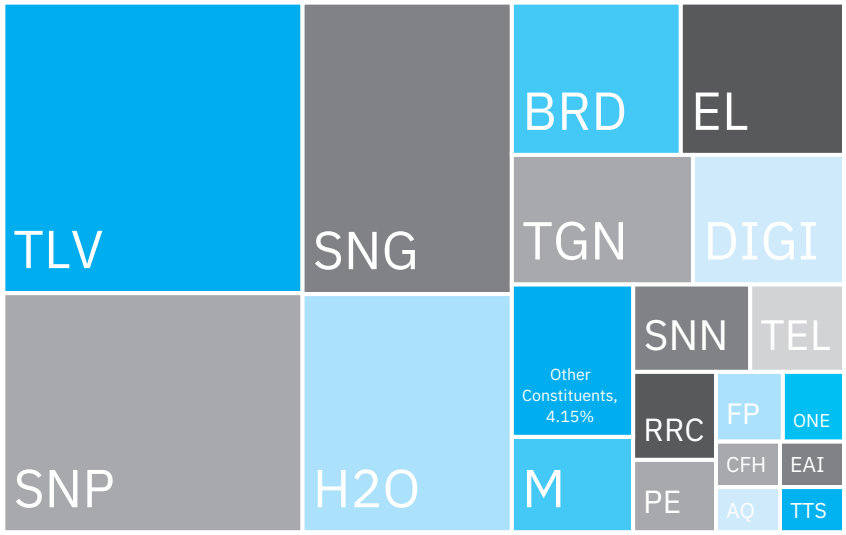
Index Constituents

BET Plus Index Market Cap. (RON mn.)	**157,498.08**
BET Plus Index Market Cap. (EUR mn.)	**29,479.67**

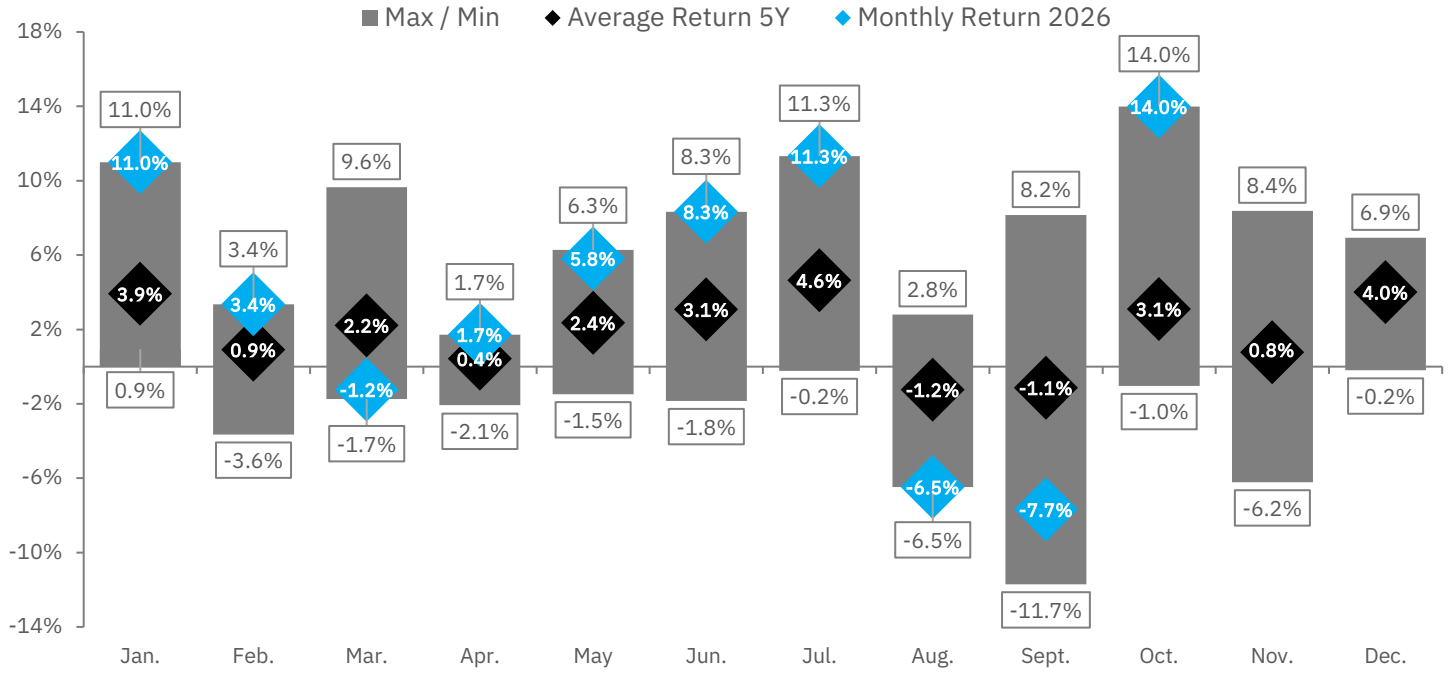
Constituents Market Cap. (EUR mn.)	
Average Market Cap.	578.03
Largest Market Cap.	5,757.66
Smallest Market Cap.	2.92
Median Market Cap	68.97

Symbol	Weight (%)	Index Market Cap. (EUR mn.)
TLV	19.53%	5,757.66
SNP	16.07%	4,737.58
SNG	13.73%	4,047.13
H2O	11.21%	3,303.68
BRD	5.78%	1,703.58
EL	5.58%	1,646.09
TGN	5.27%	1,553.21
DIGI	4.40%	1,297.29
M	2.60%	766.00
SNN	2.29%	676.39
TEL	1.84%	542.23
RRC	1.64%	482.21
PE	1.35%	397.28
FP	1.05%	310.04
ONE	0.96%	283.77
CFH	0.73%	216.34
AQ	0.67%	197.66
EAI	0.58%	170.45
TTS	0.57%	167.45
Others	4.15%	1,223.62

Weight (%) of companies in BET Plus Index



Monthly Performance



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