Bucharest Exchange Trading Index (BET)

Index description

BET is the first index developed by Bucharest Stock Exchange (BVB) and represents the market reference index of the Romanian capital market.

BET tracks the price performance of its constituent companies, which are generally the most traded companies listed on the Regulated Market of BVB.

Link to the index methodology: BET Index Manual

Index characteristics

Weighting	FF Market Cap.
Number of Constituents	20
Launch Date	19 Sept. 1997
ISIN	ROXBSEI00005
Index Review	Quarterly
Index Composition Review	March/September
Price updates	real time
Currency	RON
Dividends	not included

BET 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
12.98%	-2.84%	43.75%	56.02%	147.07%	178.70%	415.78%	35.19%	22.75%	17.83%

Index Risk and Return Characteristics

	3y	5y	10y
Annualized Return	35.19%	22.75%	17.83%
Annualized Volatility	14.67%	15.24%	15.85%
Risk Adjusted Returns*	2.40	1.49	1.12

Maximum Drawdown 10Y

(%)	Period YYYY-MM-DD
31.12%	2020-01-23 – 2020-03-23
Max Value:	10,219.75
Min Value:	7,038.95

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

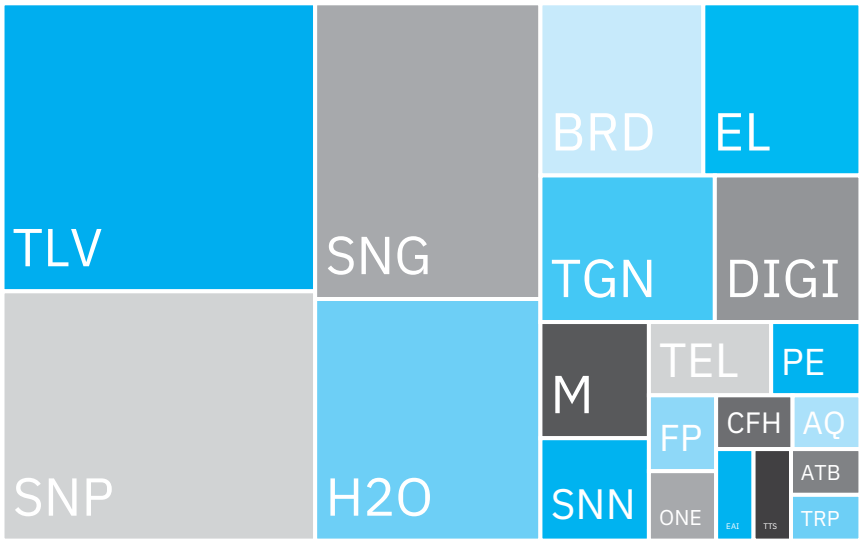
Index Constituents

BET Index Market Cap. (RON mn.)	**148,086.40**
BET Index Market Cap. (EUR mn.)	**27,718.04**

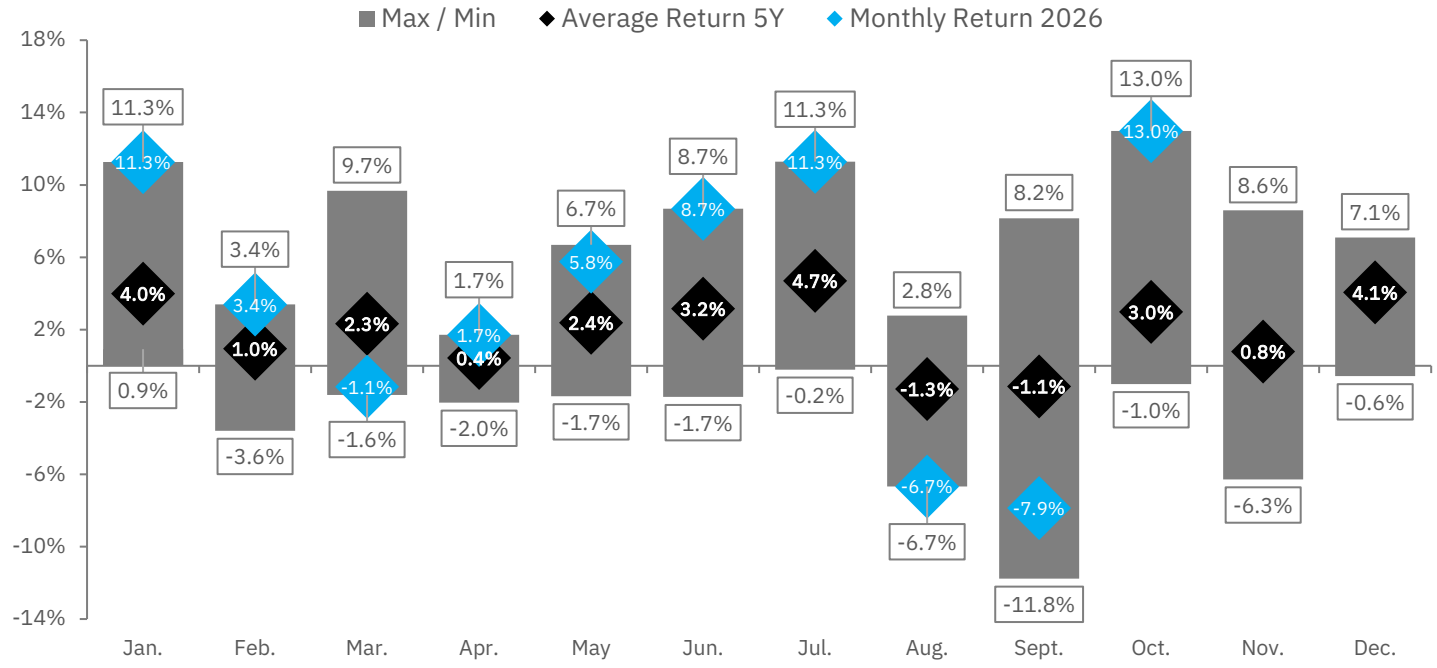
Constituents Market Cap. (EUR mn.)	
Average Market Cap.	1,385.90
Largest Market Cap.	5,471.04
Smallest Market Cap.	110.82
Median Market Cap	609.31

Symbol	Weight (%)	Index Market Cap. (EUR mn.)
TLV	19.74%	5,471.04
SNP	17.09%	4,737.58
SNG	14.60%	4,047.13
H2O	11.92%	3,303.68
BRD	6.15%	1,703.58
EL	5.94%	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	1.96%	542.23
PE	1.43%	397.28
FP	1.12%	310.04
ONE	1.02%	283.77
CFH	0.78%	216.34
AQ	0.71%	197.66
EAI	0.61%	170.45
TTS	0.60%	167.45
ATB	0.43%	120.00
TRP	0.40%	110.82

Weight (%) of companies in BET Index



Monthly Performance



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