

PSI 20[®]

Objective

The PSI 20[®] is a free float market capitalization weighted index that reflects the performance of the maximal 20 most actively traded shares listed on Euronext Lisbon, and is the most widely used indicator of the Portuguese stock market. The index serves as an underlying for structured products, funds, exchange traded funds and futures.

Investability

Stocks are screened to ensure liquidity and selected and free float weighted to ensure that the index is investable.

Transparency

The index rules, that are available on our website, are overseen by the independent PSI committee that acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

March-2020

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	52,2	Q1 2020	-21,95%	P/E Incl. Neg LTM	16,30
Free float	24,4	YTD	-21,95%	P/E Incl. Neg FY1	14,66
% of PSI All-Share Index	97,3%	2019	10,20%	P/E excl. Neg LTM	16,30
		2018	-12,19%	P/E excl. Neg FY1	14,66
		2017	15,15%	Price/Book	1,79
				Price/Sales	1,29
				Price/Cash Flow	2,40
				Dividend Yield (%)	5,18%
Components (full)	EUR Bil	Annualized	(%)	Risk	
Average	2,90	2 Year	-13,23%	Sharpe Ratio 1 Year	(0,69)
Median	1,14	3 Years	-6,68%	Volatility 30 Day	59,12
Largest	13,38	5 Years	-7,37%		
Smallest	0,06	Since Base Date 31-Dec-1992	1,13%		
Component Weights	(%)	Performance vs. (YTD)	(%)		
Largest	13,05	PSI All-Share Index	-7,15%		
Smallest	0,37				
Top ten	89,63				
Performance others		PSI 20 GR	(%)	PSI All-Share Index	(%)
PSI 20 NR	(%)	Q1 2020	-21,77%	Q1 2020	-14,80%
Q1 2020	-21,82%	YTD	-21,77%	YTD	-14,80%
YTD	-21,82%	2019	15,13%	2019	16,37%
2019	13,88%	2018	-8,71%	2018	-9,88%
2018	-9,59%	2017	19,30%	2017	13,63%
2017	18,26%				

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PSI 20[®]

Index Facts

Categories

Weighting

Component Number

Review Frequency

Calculation and Distribution

Isin code / Base Value / Base Date

Date Introduced

Settlement Procedure

Facts

Free float market capitalization subject to 12% weighting cap

Maximum 20, Minimum 18

Annual review each March with quarterly fast entry or replacement. Effective after the third Fridays of March, June, September, and December

Price, Net Return and Gross Return in EUR; Every 15 seconds during Euronext regulated trading hours

PSI 20 (PTING0200002) 3,000 as of 31 December 1992

PSI 20 NR (QS0011211180) 11,986.60 as of 2 November 1999

PSI 20 GR (PTING0210001) 3,000 as of 31 December 1992

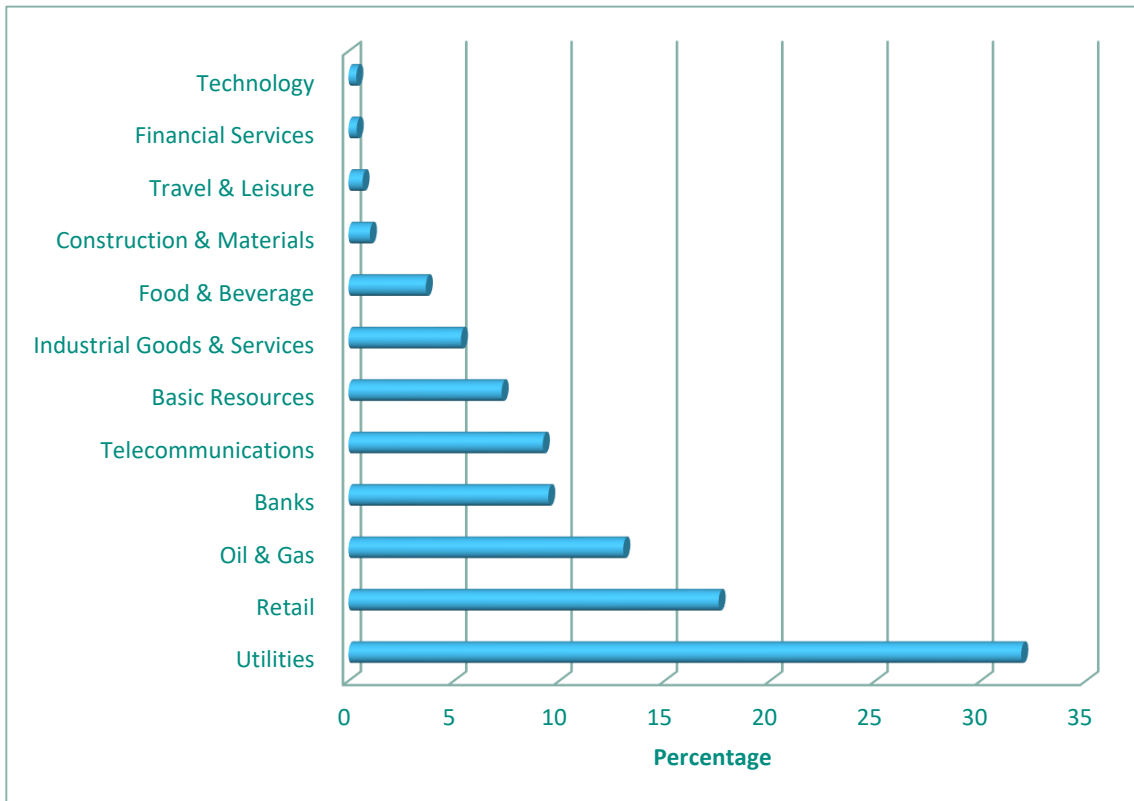
The PSI 20 was introduced on 31 December 1992

The PSI 20 NR was introduced on 29 December 2010

The PSI 20 GR was introduced on 31 December 1992

The cash market closing price of the Index at 16.40 Lisbon time

Sector Allocation



Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
GALP ENERGIA-NOM	GALP	PT	Oil & Gas	13,05	1,17	0,65
EDP	EDP	PT	Utilities	11,80	1,06	0,7
J.MARTINS,SGPS	JMT	PT	Retail	11,67	1,05	0,4
EDP RENOVAVEIS	EDPR	PT	Utilities	10,66	0,96	0,1
B.COM.PORTUGUES	BCP	PT	Banks	9,48	0,85	0,55
REN	RENE	PT	Utilities	9,48	0,85	0,55
NOS, SGPS	NOS	PT	Telecommunications	8,75	0,79	0,5
SONAE	SON	PT	Retail	5,91	0,53	0,45
THE NAVIGATOR COMP	NVG	PT	Basic Resources	5,17	0,46	0,3
CORTICEIRA AMORIM	COR	PT	Food & Beverage	3,67	0,33	0,3
CTT CORREIOS PORT	CTT	PT	Industrial Goods & Services	2,86	0,26	0,75
ALTRI SGPS	ALTR	PT	Industrial Goods & Services	2,48	0,22	0,3
SEMAPA	SEM	PT	Basic Resources	2,10	0,19	0,3
MOTA ENGIL	EGL	PT	Construction & Materials	1,02	0,09	0,35
IBERSOL,SGPS	IBS	PT	Travel & Leisure	0,67	0,06	0,35
PHAROL	PHR	PT	Telecommunications	0,48	0,04	0,7
SONAE CAPITAL	SONC	PT	Financial Services	0,39	0,04	0,35
NOVABASE,SGPS	NBA	PT	Technology	0,37	0,03	0,4