

## Objective

The PSI 20<sup>®</sup> 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

Jun-21

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		67.2	Q2 2021		2.14%	P/E Incl. Neg LTM	12.91
Free float		31.2	YTD		2.79%	P/E Incl. Neg FY1	18.73
% of PSI All-Share Index		97.9%	2020		-6.06%	P/E excl. Neg LTM	18.94
			2019		10.20%	P/E excl. Neg FY1	18.79
			2018		-12.19%	Price/Book	2.14
						Price/Sales	2.17
						Price/Cash Flow	8.75
						Dividend Yield (%)	3.54%
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		3.7	2 Year		-1.00%	Sharpe Ratio 1 Year	1.23
Median		1.5	3 Years		-3.07%	Volatility 30 Day	12.22
Largest		18.8	5 Years		2.48%		
Smallest		0.09	Since Base Date 31-Dec-1992		1.83%		
Component Weights		(%)	Performance vs. (YTD)		(%)		
Largest		13.283	PSI All-Share Index		6.84%		
Smallest		0.3575886					
Top ten		87.56566					
Performance others							
PSI 20 NR	(%)	PSI 20 GR	(%)	PSI All-Share Index	(%)		
Q2 2021	4.71%	Q2 2021	5.58%	Q2 2021	0.08%		
YTD	5.38%	YTD	6.25%	YTD	-4.05%		
2020	-3.14%	2020	-2.16%	2020	9.10%		
2019	13.88%	2019	15.13%	2019	16.37%		
2018	-9.59%	2018	-8.71%	2018	-9.88%		

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## Index Facts

### Categories

Weighting
Component Number
Review Frequency

### 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

### Calculation and Distribution

Price, Net Return and Gross Return in EUR; Every 15 seconds during Euronext regulated trading hours
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### Isin code / Base Value / Base Date

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

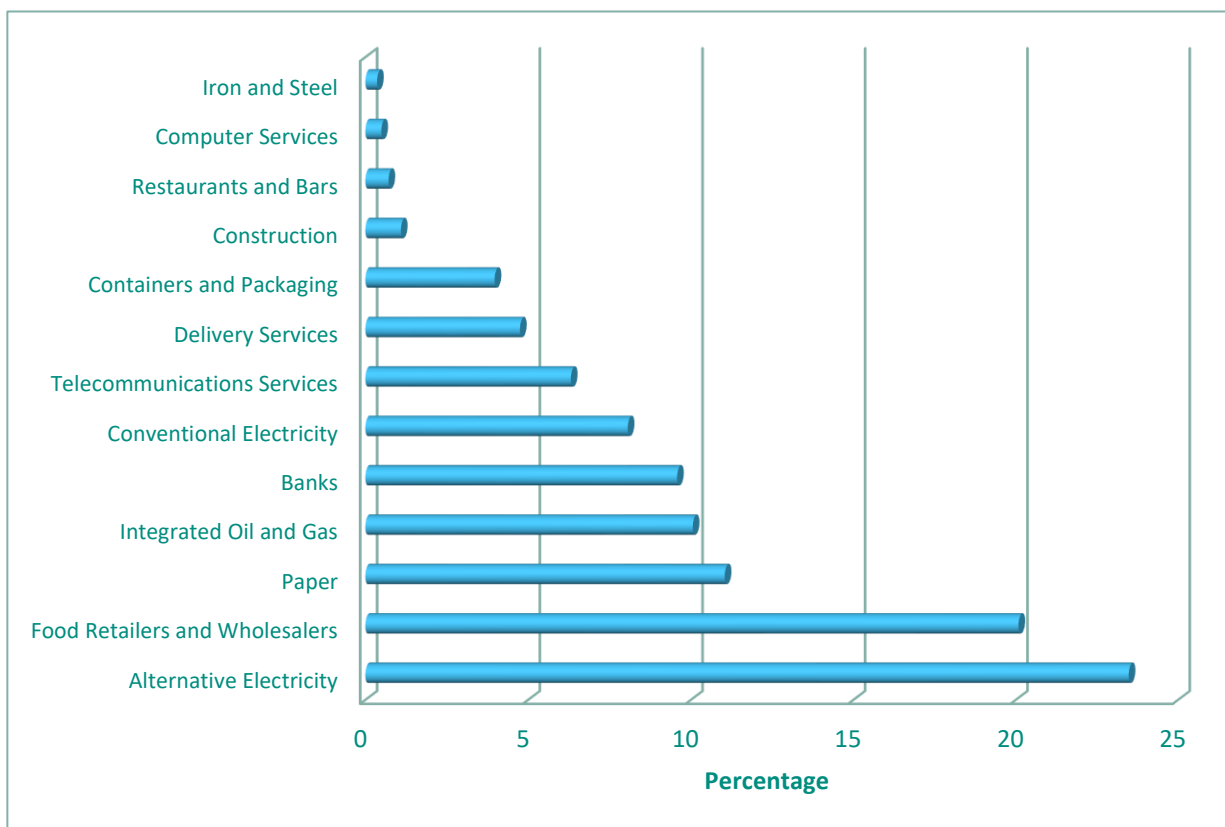
### Date Introduced

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

### Settlement Procedure

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



## Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)	Index Cap	Float
NOS, SGPS	NOS	PT	Telecommunications Services	5.72	0.61	0.40
SONAE	SON	PT	Food Retailers and Wholesalers	6.76	0.72	0.45
SEMAPA	SEM	PT	Paper	2.19	0.23	0.25
REN	RENE	PT	Conventional Electricity	8.06	0.86	0.55
THE NAVIGATOR COMP	NVG	PT	Paper	5.82	0.62	0.30
PHAROL	PHR	PT	Telecommunications Services	0.60	0.06	0.70
NOVABASE,SGPS	NBA	PT	Computer Services	0.49	0.05	0.40
MOTA ENGIL	EGL	PT	Construction	1.09	0.12	0.35
J.MARTINS,SGPS	JMT	PT	Food Retailers and Wholesalers	13.33	1.42	0.40
IBERSOL,SGPS	IBS	PT	Restaurants and Bars	0.71	0.08	0.35
GALP ENERGIA-NOM	GALP	PT	Integrated Oil and Gas	10.06	1.07	0.65
RAMADA	RAM	PT	Iron and Steel	0.36	0.04	0.25
EDP	EDP	PT	Alternative Electricity	10.63	1.13	0.75
CTT CORREIOS PORT	CTT	PT	Delivery Services	4.75	0.51	0.70
CORTICEIRA AMORIM	COR	PT	Containers and Packaging	3.97	0.42	0.30
B.COM.PORTUGUES	BCP	PT	Banks	9.58	1.02	0.50
ALTRI SGPS	ALTR	PT	Paper	3.03	0.32	0.30
EDP RENOVAVEIS	EDPR	PT	Alternative Electricity	12.85	1.37	0.20