

The **Cboe PT 20** index aims to represent the performance of the largest 20 Portuguese issuers. The index base level is 10,000 as of December 31st, 2010. This is a price return index.

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

#### Investability

Stocks are selected and weighted to ensure that the index is investable.

#### Liquidity

Stocks are screened to ensure that the index is tradable.

#### Transparency

Uses a transparent, rules-based construction process. Index Rules are freely available on the [cboe.com/indexeurope](http://cboe.com/indexeurope) website.

#### Availability

Calculation is based on price and total return methodologies, both real-time, intra-second and end of day.

### Statistics

Index	ISIN	Ticker	RIC	Currency
Cboe Portugal 20 (price)	DE000SLA22W2	BPT20P	.BPT20P	EUR
Cboe Portugal 20 (net)	DE000SLA22X0	BPT20N	.BPT20N	EUR

Volatility	
Volatility (1y)	0.2702

Returns (%)	1M	3M	6M	YTD	1Y	3Y	5Y
Cboe Portugal 20 (price)	-2.83	-7.43	-6.45	-20.12	-18.02	-20.81	-17.39
Cboe Portugal 20 (net)	-2.83	-7.43	-3.75	-17.74	-15.57	-12.7	-2.69

Top 5 Performers	Country	1 month return %
MOTA-ENGIL SGPS SA	PORTUGAL	1.29
EDP ENERGIAS DE PORTUGAL SA	PORTUGAL	0.74
IBERSOL SGPS SA	PORTUGAL	0.00
SONAE CAPITAL SGPS SA	PORTUGAL	0.00
JERONIMO MARTINS SGPS SA	PORTUGAL	-0.11

### Historical Performance Chart



### Industry Classification Benchmark

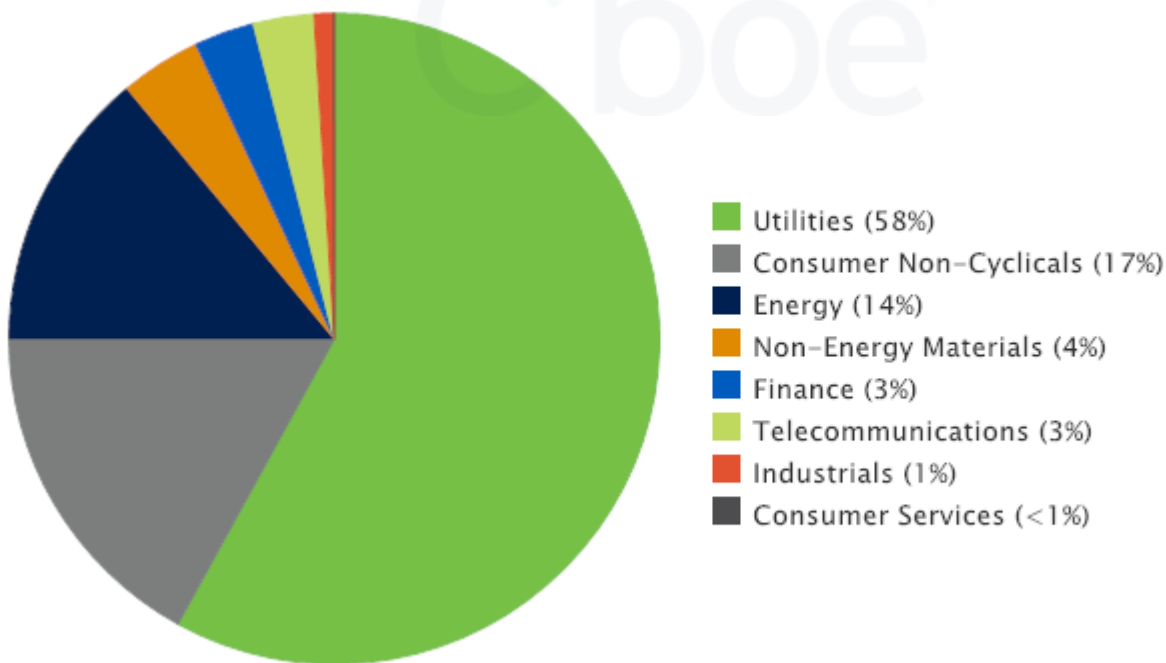
Index constituents are classified by the FactSet Revere Business Industry Classification (RBICS) consisting of 12 anchor industries.

### Statistics

Index Market Cap (billions)	GBP	Constituent Market Cap (millions, float adjusted)	GBP
Total Market Cap (full)	40,175	Largest	12,041
Total Market Cap (float adjusted)	22,529	Smallest	58
Number of constituents	15	Average	1,502

Top 5 Companies	Country	Weight %
EDP ENERGIAS DE PORTUGAL SA	PORTUGAL	53.45
JERONIMO MARTINS SGPS SA	PORTUGAL	14.92
GALP ENERGIA SGPS SA CLASS B	PORTUGAL	13.59
REDES ENERGETICAS NACIONAIS SA	PORTUGAL	3.66
NOS SGPS SA	PORTUGAL	3.22

### Sector Weights



For more information please contact [IndexDataEU@Cboe.com](mailto:IndexDataEU@Cboe.com)

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