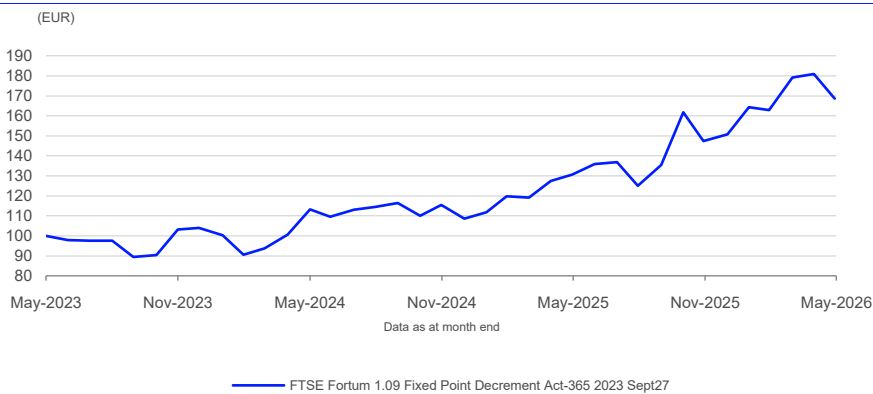


# FTSE Fortum 1.09 Fixed Point Decrement Act-365 2023 Sept27 Index

Data as at: 29 May 2026

The objective of the FTSE Single Stock Decrement Index Series is to measure the performance of a single stock after taking into account dividend expectations and may include other costs such as transaction costs. The cost can be applied either as a number of fixed points to the underlying index value or as a fixed percentage to the underlying index returns.

## 3-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (EUR)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Fortum 1.09 Fixed Point Decrement Act-365 2023 Sept27	3.5	14.3	11.8	29.0	68.6	-12.2	19.0	-2.6	27.3	25.4	31.6

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Year-on-Year Performance - Total Return

Index % (EUR)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Fortum 1.09 Fixed Point Decrement Act-365 2023 Sept27	5.8	14.1	16.3	15.6	-9.4	37.8	-42.4	-16.8	4.4	38.8

## Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Fortum 1.09 Fixed Point Decrement Act-365 2023 Sept27	1.0	0.8	-0.1	0.1	-14.4	-23.0	-66.1	-66.1

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## FEATURES

### Objective

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

### Liquidity

Stocks in the universe index are screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies and available end-of-day.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

**INFORMATION****Index Launch**

13 October 2023

**Base Date**

27 September 2023

**Base Value**

11.25

**Investability Screen**

Actual free float and liquidity screen applied to underlying indexes

**Index Calculation**

Index calculated end-of-day

**End-of-Day Distribution**

Via SFTP and email

**Currency**

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

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