FTSE 100 USD (WM 16:00 GMT) Index

About the FTSE 100 USD (WM 16:00 GMT) Index

The FTSE 100 USD (WM 16:00 GMT) Index is a market-capitalization weighted index of UK-listed blue chip companies valued in USD at WM Reuters Official London Close. The index is part of the FTSE UK Index Series and is designed to measure the performance of the 100 largest companies traded on the London Stock Exchange that pass screening for size and liquidity. Index constituents are all traded on the London Stock Exchange’s SETS trading system.

FTSE 100 USD (WM 16:00 GMT) Index (UKXUSD)

The FTSE 100 USD (WM 16:00 GMT) Index is available in real time during US Trading Hours: 9:30am – 4:00pm Eastern and an End of Day basis. From 9:30am Eastern (14:30 GMT), the real time index is calculated using real time prices of the securities and real time WM Reuters Real Time Spot. After the Official London Close 11:30am Eastern (16:30 GMT), FTSE uses WM Reuters Real Time Spot to value the index in USD. At 4:00pm Eastern, the Real Time Index is closed using 16:30 GMT Official London Closing Prices and 16:00 WM Reuters FX.

Features

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

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
The index uses a transparent, rules-based construction process. Index rules are freely available on the FTSE Russell website.

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

Industry Classification Benchmark
Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.
Treatment of Securities and FX Pricing in FTSE 100 USD (WM 16:00 GMT) Index

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- **Securities pricing**: Real time from London Stock Exchange
- **FX Pricing**: WM Reuters Real Time Spot

Information

- **Index Universe**: FTSE All-Share Index
- **Index Launch**: October 16, 2014
- **Base Date**: December 31, 2010
- **Base Value**: 1000

Investability Screen

- Actual free float applied and liquidity screened

Index Calculation

- Real-time and end-of-day index available

End-of-Day Distribution

- Via FTP and email

Currency

- USD

Review Dates

- Quarterly in March, June, September, December

Vendor Codes:

- FTSE: UKXUSD
- SIX: 25521866
- Bloomberg: UKXUSD
- Thomson Reuters: FTUKXUSD
- FactSet: UKXUSD.USD-FTX.

Data definitions available from ftserussell.com.

Tax Treatment in FTSE 100 USD (WM 16:00 GMT) Index

FTSE 100 USD (WM 16:00 GMT) Index uses the maximum withholding tax rates in the net-of-tax calculation.

Declared dividends are treated as below:

- **For UK tax resident** constituents the declared dividend is used in the net-of-tax TR calculation.
- Where a company with Real Estate Investment Trust (REIT) status declares a Property Income Distribution (PID), the appropriate withholding tax adjustment (currently 20%) is applied.
- **For non-UK tax resident** constituents the declared dividend is adjusted by the applicable withholding tax rate and this adjusted dividend is used in the net-of-tax TR calculation.
- Apart from the exception below, any adjustment to the dividend is based on the maximum withholding tax rates applicable to dividends received by investors who are not resident in the same country as the remitting company and who do not benefit from double-taxation treaties. For example, if the remitting company is tax resident in Switzerland, the declared dividend is adjusted by the Swiss withholding tax rate.

The exception is:

- **Qualifying Reserves**: If the dividend is paid out of qualifying reserves then it may be exempt from withholding tax.
For more information about our indexes, please visit ftserussell.com.

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About FTSE Russell

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