

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.

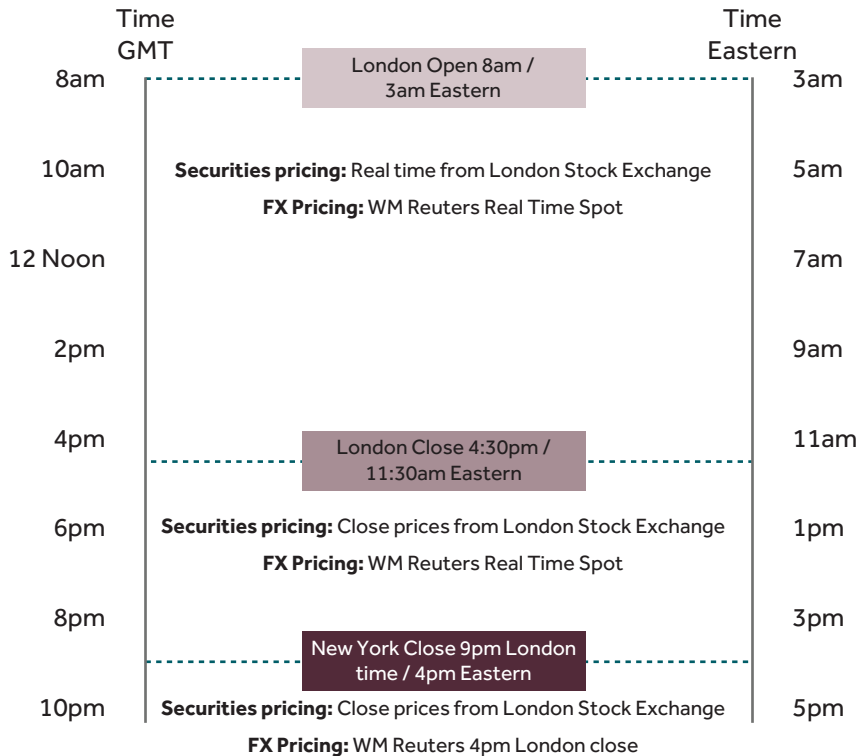
Availability

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



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.

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.

For more information about our indexes, please visit ftserussell.com.

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Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

About FTSE Russell

FTSE Russell is a leading global provider of benchmarking, analytics and data solutions for investors, giving them a precise view of the market relevant to their investment process. A comprehensive range of reliable and accurate indexes provides investors worldwide with the tools they require to measure and benchmark markets across asset classes, styles or strategies.

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