

Morgan Stanley (USA): Merger with E*Trade Financial (USA) Changes in FTSE Global Factor Index Series

01 October 2020

Subject to the completion of the Merger between Morgan Stanley (USA, constituent) and E*Trade Financial (USA, constituent), please see details of affected indexes and effective dates below:

Index	Effective From Start of Trading
FTSE All-World Comprehensive Factor Index	06 October 2020
FTSE All-World ex CW Balanced Factor Index	06 October 2020
FTSE All-World ex CW Climate Balanced Factor Index	06 October 2020
Russell 1000 Comprehensive Factor Index	06 October 2020
Russell 1000 Momentum Focused Factor Index	06 October 2020
Russell 1000 Mom/2Val Factor Index	06 October 2020

*Based upon the merger consideration of 1.0432 shares of Morgan Stanley per share of E*Trade Financial held.

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