

Pioneer Natural Resource (USA): Merger with Parsley Energy (USA)

Changes in FTSE Global Factor Index Series

06 January 2021

Subject to the completion of the Merger between Pioneer Natural Resource (USA, constituent) and Parsley Energy (USA, constituent), please see details of affected indexes and effective dates below:

Index	Effective From Start of Trading
FTSE All-World Comprehensive Factor Index	13 January 2021
FTSE All-World ex CW Balanced Factor Index	13 January 2021
FTSE All-World ex CW Climate Balanced Factor Index	13 January 2021
FTSE USA Qual/Val/Vol Factor Index	13 January 2021
Russell 1000 Comprehensive Factor Index	13 January 2021
Russell 1000 Low Volatility Focused Factor Index	13 January 2021
Russell 1000 Momentum Focused Factor Index	13 January 2021

*Based on the stock merger terms of 0.1252 of a share of Pioneer Natural Resource per share of Parsley Energy held.

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