

Fiat Chrysler Automobiles NV (Italy): Merger with Peugeot (France) Changes in FTSE Global Factor Index Series

11 January 2021

Further to the FTSE Russell notice released **05 January** and subject to the completion of the Merger between Fiat Chrysler Automobiles NV (Italy, constituent) and Peugeot (France, constituent), please see details of affected indexes and effective dates below:

Index	Effective From Start of Trading
FTSE All-World Comprehensive Factor Index	18 January 2021
FTSE Developed ex US Comprehensive Factor Index	18 January 2021
FTSE Developed ex US Qual/Val/Vol Factor Index	18 January 2021
FTSE All-World ex CW Balanced Factor Index	18 January 2021
FTSE All-World ex CW Climate Balanced Factor Index	18 January 2021

* The number of shares is based on the merger terms of 1.742 Fiat Chrysler Automobiles shares for each Peugeot share held.

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