

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

Changes in JPMorgan Factor Indexes

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
JPMorgan Diversified Factor US Equity Index	13 January 2021
JP Morgan US Momentum Factor Index	13 January 2021
JPMorgan Diversified Factor US Mid Cap Equity 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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