

Rede D Or Sao Luiz (Brazil): Merger with Sul America SA (Brazil) Changes in FTSE Global Factor Index Series

23 December 2022

Subject to the completion of the Merger between Rede D Or Sao Luiz (Brazil, constituent) and Sul America SA (Brazil, constituent), please see details of affected indexes and effective dates below:

Index	Effective From Start of Trading
FTSE Emerging Qual / Vol / Yield Factor 5% Capped Index	28 December 2022
FTSE Emerging Comprehensive Factor Index	28 December 2022**
FTSE All-World ex CW Balanced Factor Index	28 December 2022
FTSE All-World ex CW Climate Balanced Factor Index	28 December 2022

^{*}Based on the merger terms of 0.765234 of a share of Rede D Or Sao Luiz for each share of Sul America SA stock held.

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^{**}In the absence of an active trading market, Sul America SA will be removed from the index at the merger terms of 0.765234 of a share of Rede D Or Sao Luiz for each share of Sul America SA held.