



**FTSE
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Liberty Two Degrees (South Africa): Constituent Deletion FTSE/JSE Africa Index Series

01 November 2023

Subject to completion of the scheme of arrangement, the proposed delisting of Liberty Two Degrees (South Africa, constituent) and following notification from the Stock Exchange, please see details of affected indexes and effective dates below:

Index	Change	Effective From Start of Trading
FTSE/JSE Small Cap Index (J202)	Liberty Two Degrees (South Africa, ZAE000260576, BYWJWV7) will be deleted from the index.	08 November 2023
FTSE/JSE All Share Index (J203)	Liberty Two Degrees will be deleted from the index.	08 November 2023
FTSE/JSE SA Listed Property Index (J253)*	Liberty Two Degrees will be deleted from the index.	08 November 2023
FTSE/JSE Capped Property Index (J254)*	Liberty Two Degrees will be deleted from the index.	08 November 2023
FTSE/JSE RAFI All Share Index (J263)	Liberty Two Degrees will be deleted from the index.	08 November 2023
FTSE/JSE RAFI All Share Capped Index (J283)	Liberty Two Degrees will be deleted from the index.	08 November 2023
FTSE/JSE Capped All Share Index (J303)	Liberty Two Degrees will be deleted from the index.	08 November 2023
FTSE/JSE Style Index (J330 and J331)	Liberty Two Degrees will be deleted from the index.	08 November 2023
FTSE/JSE SA REIT Index (J805)	Liberty Two Degrees will be deleted from the index.	08 November 2023
FTSE/JSE All-Share Minimum Variance Index (J703)	Liberty Two Degrees will be deleted from the index.	08 November 2023
FTSE/JSE All Share Yield Factor Index (J203DF)	Liberty Two Degrees will be deleted from the index.	08 November 2023

Index	Change	Effective From Start of Trading
FTSE/JSE All Share Low Volatility Focused Factor Index (J203LF)	Liberty Two Degrees will be deleted from the index.	08 November 2023
FTSE/JSE All Share Size Factor Index (J203SF)	Liberty Two Degrees will be deleted from the index.	08 November 2023
FTSE/JSE All Share Volatility Factor Index (J203VOF)	Liberty Two Degrees will be deleted from the index.	08 November 2023
FTSE/JSE Shareholder Weighted All Share Index (J403)	Liberty Two Degrees (South Africa, ZAE000260576, BYWJWV7) will be deleted from the index.	08 November 2023
FTSE/JSE Capped Shareholder Weighted All Share Index (J433)	Liberty Two Degrees will be deleted from the index.	08 November 2023
FTSE/JSE SA All Property Index (J803)	Liberty Two Degrees will be deleted from the index.	08 November 2023

* As per **FTSE/JSE Review Notice**, there are no eligible reserve companies, consequently the constituent count will be reduced on the effective date.

For further information please contact FTSE Russell Client Services at info@ftserussell.com or indices@jse.co.za or call:

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