



**FTSE
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Fortress Real Estate Inv (South Africa): Scheme of Arrangement involving NEPI Rockcastle (South Africa) shares and conversion FTSE/JSE Africa Index Series

08 February 2024

Further to the FTSE/JSE notice released [19 January 2024](#), following notification from the exchange, and subject to the completion of the repurchase of Fortress Real Estate Inv (B) (South Africa, constituent) shares in consideration for NEPI Rockcastle N.V. (South Africa, constituent) shares, followed by a conversion of Fortress Real Estate Inv (A) (South Africa, constituent) into Fortress Real Estate Inv (B) (South Africa, constituent), please see details of affected indexes and effective dates below:

Index	Effective From Start of Trading
FTSE/JSE Top 40 Index (J200)	14 February 2024
FTSE/JSE Mid Cap Index (J201)	14 February 2024
FTSE/JSE Small Cap Index (J202)	14 February 2024
	21 February 2024
FTSE/JSE All Share Index (J203)	14 February 2024
	21 February 2024
FTSE/JSE Large and Mid Cap Index (J206)	14 February 2024
FTSE/JSE Financial 15 Index (J212)	14 February 2024
FTSE/JSE Financial & Industrial 30 Index (J213)	14 February 2024
FTSE/JSE Equally Weighted Top 40 Index (J2EQ)	14 February 2024
FTSE/JSE Equally Weighted Financial 15 Index (J4EQ)	14 February 2024
FTSE/JSE SA Listed Property Index (J253)	14 February 2024
	21 February 2024
FTSE/JSE Capped Property Index	14 February 2024

Index	Effective From Start of Trading
(J254)	21 February 2024
FTSE/JSE RAFI All Share Index (J263)	14 February 2024
	21 February 2024
FTSE/JSE RAFI All Share Capped Index (J283)	14 February 2024
	21 February 2024
FTSE/JSE Capped Top 40 Index (J300)	14 February 2024
FTSE/JSE Capped All Share Index (J303)	14 February 2024
	21 February 2024
FTSE/JSE Style Index (J330 and J331)	14 February 2024
	21 February 2024
FTSE/JSE Shariah Top 40 Index (J140)	14 February 2024
FTSE/JSE Capped Shariah Top 40 Index (J141)	14 February 2024
FTSE/JSE All Share Shariah Index (J143)	14 February 2024
FTSE/JSE Top 40 Minimum Variance Index (J700)	14 February 2024
FTSE/JSE All-Share Minimum Variance Index (J703)	14 February 2024
	21 February 2024
FTSE/JSE All Share Comprehensive Factor Index (J203CF)	14 February 2024
	21 February 2024
FTSE/JSE All Share Yield Factor Index (J203DF)	14 February 2024
FTSE/JSE All Share Low Volatility	14 February 2024

Index	Effective From Start of Trading
Focused Factor Index (J203LF)	21 February 2024
FTSE/JSE All Share Momentum Factor Index (J203MF)	14 February 2024
	21 February 2024
FTSE/JSE All Share Quality Factor Index (J203QF)	14 February 2024
	21 February 2024
FTSE/JSE All Share Size Factor Index (J203SF)	14 February 2024
	21 February 2024
FTSE/JSE All Share Value Factor Index (J203VF)	14 February 2024
	21 February 2024
FTSE/JSE All Share Volatility Factor Index (J203VOF)	14 February 2024
	21 February 2024
FTSE/JSE Shareholder Weighted All Share Index (J403)	14 February 2024
	21 February 2024
FTSE/JSE Capped Shareholder Weighted All Share Index (J433)	14 February 2024
	21 February 2024
FTSE/JSE Shareholder Weighted Top 40 Index (J400)	14 February 2024
FTSE/JSE Capped Shareholder Weighted Top 40 Index (J430)	14 February 2024
FTSE/JSE Shareholder Weighted Financial 15 Index (JSZ2)	14 February 2024
FTSE/JSE Shareholder Weighted Financial & Industrial 30 Index (JSZ3)	14 February 2024
FTSE/JSE Responsible Investment Index (J113)	14 February 2024

Index	Effective From Start of Trading
FTSE/JSE Tradable Property Index (J800)	14 February 2024
	21 February 2024
FTSE/JSE SA All Property Index (J803)	14 February 2024
	21 February 2024

* The increase in the investability weighting is based on the consideration terms of 0.060207 NEPI Rockcastle N.V. shares for each Fortress Real Estate Inv (B) share held.

** The conversion terms are one Fortress Real Estate Inv (B) share for each Fortress Real Estate Inv (A) share held.

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