

## Standard Bank Group (South Africa): Scheme of arrangement with Liberty Holdings (South Africa) FTSE/JSE Africa Index Series

17 February 2022

Subject to the completion of the of the cash and stock scheme of arrangement between Standard Bank Group (South Africa, constituent) and Liberty Holdings (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 Top 40 Index (J200)	Standard Bank Group (South Africa, ZAE000109815, B030GJ7) will remain in the index with an <b>increased</b> shares in issue total from 1,619,941,184 to 1,677,219,452* and an <b>increased</b> investability weighting from 79.000000039508% to 79.717165359945%.	23 February 2022
FTSE/JSE Mid Cap Index (J201)	Liberty Holdings will be deleted from the index.	23 February 2022
FTSE/JSE All Share Index (J203)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Large Cap Index (J205)	Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Large and Mid Cap Index (J206)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Financial 15 Index (J212)	Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Financial & Industrial 30 Index (J213)	Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Equally Weighted Top 40 Index (J2EQ)	Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Equally Weighted Financial 15 Index (J4EQ)	Standard Bank Group will remain in the index as detailed above.	23 February 2022

Index	Change	Effective From Start of Trading
FTSE/JSE Dividend+ Index (J259)	Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE RAFI All Share Index (J263)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE RAFI All Share Capped Index (J283)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Capped Top 40 Index (J300)	Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Capped All Share Index (J303)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Style Index (J330 and J331)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE RAFI 40 Index (J260)	Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Responsible Investment Top 30 Index (J110)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Top 40 Minimum Variance Index (J700)	Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE All-Share Minimum Variance Index (J703)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE All Share Comprehensive Factor Index (J203CF)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE All Share Yield Factor Index (J203DF)	Standard Bank Group will remain in the index as detailed above.	23 February 2022

Index	Change	Effective From Start of Trading
FTSE/JSE All Share Low Volatility Focused Factor Index (J203LF)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE All Share Momentum Factor Index (J203MF)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE All Share Quality Factor Index (J203QF)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE All Share Size Factor Index (J203SF)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE All Share Value Factor Index (J203VF)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE All Share Volatility Factor Index (J203VOF)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Shareholder Weighted All Share Index (J403)	Liberty Holding (South Africa, ZAE000127148, 6515058) will be deleted from the index.  Standard Bank Group (South Africa, ZAE000109815, B030GJ7) will remain in the index with an <b>increased</b> shares in issue total from 1,619,941,184 to 1,677,219,452* and an <b>increased</b> investability weighting from 79.000000039508% to 79.717165359945%.	23 February 2022
FTSE/JSE Capped Shareholder Weighted All Share Index (J433)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Shareholder Weighted Top 40 Index Index (J400)	Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Capped Shareholder Weighted Top 40 Index (J430)	Standard Bank Group will remain in the index as detailed above.	23 February 2022

Index	Change	Effective From Start of Trading
FTSE/JSE Shareholder Weighted Financial 15 Index (JSZ2)	Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Shareholder Weighted Financial & Industrial 30 Index (JSZ3)	Standard Bank Group will remain in the index as detailed above.	23 February 2022
FTSE/JSE Responsible Investment Index (J113)	Liberty Holdings will be deleted from the index.  Standard Bank Group will remain in the index as detailed above.	23 February 2022

\*The number of shares and investability weight for Standard Bank Group is based on the scheme terms of 0.5 new Standard Bank Group shares every Liberty Holdings share not already held.

**Please note:** FTSE/JSE will issue a further notice detailing the replacement for Liberty Holdings within the FTSE/JSE Responsible Investment Top 30 Index on Friday 18 February 2022.

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