

## Change to the Index Guidebook of Nikkei Covered Call indexes

Nikkei Inc. will revise the Index Guidebook for the Nikkei 225 Covered Call Index and Nikkei 225 Covered Call ATM Index as follows.

Nikkei 225 Covered Call Index [2: Index Calculation (4) Call option price]

Current Rule	New Rule
<ul style="list-style-type: none"> <li>• <u>Priority in the usage of prices are as follows:</u></li> <li>① <u>Closing price (Last traded price)</u></li> <li>② <u>Mid price of the valid Bid price and Ask price at the closing</u></li> <li>③ <u>Settlement price</u></li> </ul>	<ul style="list-style-type: none"> <li><u>Settlement price is used for the index calculation.</u></li> </ul>

Nikkei 225 Covered Call ATM Index [3: Index Calculation (4) Call option price]

Current Rule	New Rule
<ul style="list-style-type: none"> <li>• <u>Priority in the usage of prices are as follows:</u></li> <li>i) <u>Closing price (Last traded price)</u></li> <li>ii) <u>Mid price of the valid Bid price and Ask price at the closing</u></li> <li>iii) <u>Settlement price</u></li> </ul>	<ul style="list-style-type: none"> <li><u>Settlement price is used for the index calculation.</u></li> </ul>

The change will be effective from December 12, 2022. Please refer to the revised Guidebook from here ([Nikkei 225 Covered Call Index](#), [Nikkei 225 Covered Call ATM Index](#)).