

Disclosure of Environmental, social, and governance factors reflected in the benchmark methodology as stipulated by Commission Delegated Regulation (EU) 2020/1817

Administrator: Nikkei Inc.

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Items as stipulated in ANNEX I to the Delegated Regulation

Item	Contents	Nikkei Response
1	Item 1	Name of the benchmark administrator.
		Nikkei Inc.
2	Item 2	Type of benchmark or family of benchmarks.
		Equity
3	Item 3	Name of the benchmark or family of benchmarks.
		Nikkei Stock Average (Nikkei Average, Nikkei 225)
		Nikkei 225 Total Return Index
		Nikkei 225 Net Total Return Index
		Nikkei 225 USD Hedged Index <sup>(1)</sup>
		Nikkei 225 EUR Hedged Index <sup>(1)</sup>
		Nikkei 225 Covered Call Index
		Nikkei 225 Risk Control Index
		Nikkei 225 Leveraged Index
		Nikkei 225 Inverse Index
		Nikkei 225 Double Inverse Index
		Nikkei Stock Average Volatility Index
		Nikkei 225 VI Futures Index
		Nikkei 225 High Dividend Yield Stock 50 Index <sup>(2)</sup>

		Nikkei 225 Dividend Point Index (DPI)
		Nikkei Asia300 Investable Index (JPY) <sup>(2)</sup>
		Nikkei Asia300 Investable Index (USD) <sup>(2)</sup>
4	Item 4	Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?
		No

Note: Item 5 to 7 are omitted since the answer to Item 4 is "No" for all the benchmarks on the ESMA Register.

(1) This family includes total return version of the benchmark

(2) This family includes total return and net total return version of the benchmark