

Revision of the Guidebook for JPX-Nikkei 400 Currency Hedged Index

The guidebook for JPX-Nikkei 400 Currency Hedged Index has been revised as follows.

1. Outline of Revision

In this revision, the amount of foreign exchange forward contracts is to be determined based on the index level one business day prior to the month-end rebalance, whereas it is currently determined based on the index level at the end of the month on calculation of Currency Hedged Index. The revision is to be applied from calculation on March 2, 2015.

For more details regarding the revision, please refer to the guidebook dated March 2, 2015.

This revision is corresponding to the change in the methodology of S&P Dow Jones Indices, who is consigned to calculate the JPX-Nikkei 400 Currency Hedged Index.

There is no change for daily hedged indices regarding this revision.

2. Currency Hedged Indices subject to Revision

- JPX-Nikkei 400 Net Total Return EUR Hedged Index
- JPX-Nikkei 400 Net Total Return USD Hedged Index
- JPX-Nikkei 400 Net Total Return GBP Hedged Index

3. Effective Date

March 2, 2015