

Announcement for Index Recalculation

March 31, 2020
Nomura Securities Co., Ltd.
Global Research Division,
Financial Engineering & Technology Research Center
Index Operations Dept.

Recalculation of NOMURA-BPI as of March 27, 2020.

We are planning to make a recalculation of the index values and portfolio indicators on March 27, 2020, and daily returns on March 30 due to the amendment of the prices for 4 issues in NOMURA-BPI MBS sector.

Revised data will be announced on our [website](#). The results of the correction dated March 27 will be posted after 4 p.m. on April 1 (Japan time), and the results for March 30 will be posted after 4 p.m. on April 2 (Japan time).

We apologize for any inconvenience this may cause you and appreciate your continued use of NOMURA-BPI.

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