

Announcement for Index Recalculation Results

April 2, 2020
 Nomura Securities Co., Ltd.
 Global Research Division,
 Financial Engineering & Technology Research Center
 Index Operations Dept.

Results for the Recalculation of NOMURA-BPI as of March 30, 2020.

We have revised the data of NOMURA-BPI and NOMURA-BPI/Extended on March 30, 2020. The recalculation results compared with values published in [our website](#) on 31st are as below. The values that had a discrepancy are colored in red.

We did not have any discrepancies in NOMURA-BPI index values and portfolio indicators as of 30th.

Data after revised (as of March 30, 2020)	RETURNS FROM PRV.DAY(%)	RETURNS FROM LSTMTH(%)			RETURNS FROM LSTMAR(%)	RETURNS FROM LST.YR(%)
	TOTAL	TOTAL	CAPITAL	INCOME	TOTAL	TOTAL
NOMURA-BPI						
Overall	16.49	-17.11	-17.92	0.81	-0.03	-1.16
7<=YR	24.86	-26.65	-27.65	1.01	0.32	-1.86
11YR-	26.80	-32.40	-33.48	1.08	0.79	-2.56
MBS	8.96	-9.56	-10.39	0.83	0.00	-0.16
Overall ex.ABS	16.50	-17.11	-17.93	0.81	-0.03	-1.16
7<=YR	24.87	-26.65	-27.66	1.01	0.32	-1.86
11YR-	26.80	-32.40	-33.48	1.08	0.79	-2.56
Overall ex.JGB	6.76	-12.64	-13.33	0.69	-0.15	-2.04
7<=YR	14.43	-21.35	-22.20	0.85	0.01	-2.81
11YR-	19.52	-26.75	-27.69	0.94	0.56	-2.72
NOMURA-BPI/Extended						
Overall	16.47	-17.11	-17.92	0.81	-0.04	-1.16
7<=YR	24.86	-27.66	-27.66	1.01	0.32	-1.86
11YR-	26.80	-33.48	-33.48	1.08	0.79	-2.56
MBS	8.96	-10.39	-10.39	0.83	0.00	-0.16
Overall ex.ABS	16.48	-17.93	-17.93	0.81	-0.03	-1.16
7<=YR	24.86	-27.66	-27.66	1.01	0.32	-1.86
11YR-	26.80	-33.48	-33.48	1.08	0.79	-2.56
Overall ex.JGB	6.72	-13.38	-13.38	0.69	-0.16	-2.05
7<=YR	14.40	-22.25	-22.25	0.85	0.00	-2.82

	11YR-	19.50	-27.72	-27.72	0.94	0.56	-2.73
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Data before revised (as of March 30, 2020)	RETURNS FROM PRV.DAY(%) TOTAL	RETURNS FROM LST.MTH(%)			RETURNS FROM LST.MAR(%) TOTAL	RETURNS FROM LST.YR(%) TOTAL
		TOTAL	CAPITAL	INCOME		
NOMURA-BPI						
Overall	16.49	-17.11	-17.92	0.81	-0.03	-1.16
7<=YR	24.86	-26.65	-27.65	1.01	0.32	-1.86
11YR-	26.80	-32.40	-33.48	1.08	0.79	-2.56
MBS	8.86	-9.56	-10.39	0.83	0.00	-0.16
Overall ex.ABS	16.50	-17.11	-17.93	0.81	-0.03	-1.16
7<=YR	24.86	-26.65	-27.66	1.01	0.32	-1.86
11YR-	26.80	-32.40	-33.48	1.08	0.79	-2.56
Overall ex.JGB	6.75	-12.64	-13.33	0.69	-0.15	-2.04
7<=YR	14.41	-21.35	-22.20	0.85	0.01	-2.81
11YR-	19.50	-26.75	-27.69	0.94	0.56	-2.72
NOMURA-BPI/Extended						
Overall	16.47	-17.11	-17.92	0.81	-0.04	-1.16
7<=YR	24.85	-27.66	-27.66	1.01	0.32	-1.86
11YR-	26.79	-33.48	-33.48	1.08	0.79	-2.56
MBS	8.86	-10.39	-10.39	0.83	0.00	-0.16
Overall ex.ABS	16.48	-17.93	-17.93	0.81	-0.03	-1.16
7<=YR	24.85	-27.66	-27.66	1.01	0.32	-1.86
11YR-	26.79	-33.48	-33.48	1.08	0.79	-2.56
Overall ex.JGB	6.71	-13.38	-13.38	0.69	-0.16	-2.05
7<=YR	14.39	-22.25	-22.25	0.85	0.00	-2.82
11YR-	19.47	-27.72	-27.72	0.94	0.56	-2.73

Difference	RETURNS FROM PRV.DAY(%)	RETURNS FROM LST.MTH(%)			RETURNS FROM LST.MAR(%)	RETURNS FROM LST.YR(%)
	TOTAL	TOTAL	CAPITAL	INCOME	TOTAL	TOTAL
NOMURA-BPI						
Overall	0.00	0.00	0.00	0.00	0.00	0.00
7<=YR	0.00	0.00	0.00	0.00	0.00	0.00
11YR-	0.00	0.00	0.00	0.00	0.00	0.00
MBS	0.10	0.00	0.00	0.00	0.00	0.00
Overall ex.ABS	0.00	0.00	0.00	0.00	0.00	0.00
7<=YR	0.01	0.00	0.00	0.00	0.00	0.00
11YR-	0.00	0.00	0.00	0.00	0.00	0.00
Overall ex.JGB	0.01	0.00	0.00	0.00	0.00	0.00
7<=YR	0.02	0.00	0.00	0.00	0.00	0.00
11YR-	0.02	0.00	0.00	0.00	0.00	0.00
NOMURA-BPI/Extended						
Overall	0.00	0.00	0.00	0.00	0.00	0.00
7<=YR	0.01	0.00	0.00	0.00	0.00	0.00
11YR-	0.01	0.00	0.00	0.00	0.00	0.00
MBS	0.10	0.00	0.00	0.00	0.00	0.00
Overall ex.ABS	0.00	0.00	0.00	0.00	0.00	0.00
7<=YR	0.01	0.00	0.00	0.00	0.00	0.00
11YR-	0.01	0.00	0.00	0.00	0.00	0.00
Overall ex.JGB	0.01	0.00	0.00	0.00	0.00	0.00
7<=YR	0.01	0.00	0.00	0.00	0.00	0.00
11YR-	0.03	0.00	0.00	0.00	0.00	0.00

In the case of using the data through a service provided by Nomura Research Institute (NRI), please refer to an announcement published by NRI or contact below.

Contact:
Nomura Research Institute Investment Information Systems Business Department
ids-help@nri.co.jp
+81-45-613-7220

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

Contact:
Nomura Securities Co., Ltd.
Global Research Division,
Financial Engineering & Technology Research Center
Index Operations Dept.
Tel: 03-6703-3986
E-mail: bpi@jp.nomura.com