

Announcement for Index Recalculation

March 16, 2021
 Nomura Securities Co., Ltd.
 Global Research Division,
 Financial Engineering & Technology Research Center
 Index Operations Dept.

Recalculation of NOMURA-BPI as of March 10 and March 11, 2021.

We have revised the data of NOMURA-BPI and NOMURA-BPI/Extended as of March 10 and March 11, 2021 as follows due to the amendment of the prices for five securities in NOMURA-BPI MBS sector. The results of a comparison with the values posted on [our web](#) on March 11 and March 12 are as below. The values that had a discrepancy are colored in red. There are no discrepancies in terms of index values and portfolio indicators as of March 10 and March 11, 2021.

Data after revised (as of March 10, 2021)	RETURNS FROM PRV.DAY(%) TOTAL	RETURNS FROM LSTMTH(%)			RETURNS FROM LSTMAR(%) TOTAL	RETURNS FROM LSTYR(%) TOTAL
		TOTAL	CAPITAL	INCOME		
NOMURA-BPI						
MBS	7.14	6.61	5.73	0.89	0.02	-1.95
NOMURA-BPI/Extended						
MBS	7.14	6.61	5.73	0.89	0.02	-1.95

Data before revised (as of March 10, 2021)	RETURNS FROM PRV.DAY(%) TOTAL	RETURNS FROM LSTMTH(%)			RETURNS FROM LSTMAR(%) TOTAL	RETURNS FROM LSTYR(%) TOTAL
		TOTAL	CAPITAL	INCOME		
NOMURA-BPI						
MBS	7.15	6.61	5.73	0.89	0.02	-1.95
NOMURA-BPI/Extended						
MBS	7.15	6.61	5.73	0.89	0.02	-1.95

Data after revised (as of March 11, 2021)	RETURNS FROM PRV.DAY(%) TOTAL	RETURNS FROM LSTMTH(%)			RETURNS FROM LSTMAR(%) TOTAL	RETURNS FROM LSTYR(%) TOTAL
		TOTAL	CAPITAL	INCOME		
NOMURA-BPI						
MBS	36.47	8.92	8.04	0.87	0.13	-1.41

NOMURA-BPI/Extended						
MBS	36.47	8.92	8.04	0.87	0.13	-1.41

Data before revised (as of March 11, 2021)	RETURNS FROM PRV.DAY(%) TOTAL	RETURNS FROM LST.MTH(%)			RETURNS FROM LST.MAR(%) TOTAL	RETURNS FROM LST.YR(%) TOTAL
		TOTAL	CAPITAL	INCOME		
NOMURA-BPI						
MBS	36.46	8.92	8.04	0.87	0.13	-1.41
NOMURA-BPI/Extended						
MBS	36.46	8.92	8.04	0.87	0.13	-1.41

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, Ltd.
 Investment Information Systems Business Department
ids-help@nri.co.jp

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

Contact:
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