

Nomura Publishes “Nomura AI Companies 70” Index and “Nomura Japan Equity Beta Select Indices”

Tokyo, January 18, 2017—Nomura Securities Co., Ltd., a wholly owned subsidiary of Nomura Holdings, Inc., today announced that it will publish new indices named “Nomura AI Companies 70” and “Nomura Japan Equity Beta Select Indices”.

“Nomura AI Companies 70” is an equal-weight index composing 70 stocks of companies covered by the media in connection with business related to artificial intelligence (AI). The composing stocks are selected from all common stocks listed on Japanese stock exchanges with quantitative valuation indicators based on searches for articles and reports from TV news, magazines, newspapers and other media. Several keywords, such as “Artificial Intelligence” and other related words selected by AI, are employed in the searches for these articles. By utilizing an equal-weight index, a flat rate is applied to both large-cap and small-cap stock investments. Stocks with excessively small market caps and low liquidity are excluded in consideration of adequacy for investment. Component stocks are reconstituted annually.

“Nomura Japan Equity Beta Select Indices” is the collective name for two indices; ‘Nomura Japan Equity High Beta Select 30’ and ‘Nomura Japan Equity Low Beta Select 50’. The composing stocks are respectively selected from all common stocks listed on Japanese stock exchanges with quantitative indicators based on beta (sensitivity) to Japanese equity market returns and USD/JPY returns. Nomura Japan Equity High Beta Select 30 comprises the top 30 stocks in terms of indicators based on market beta, forex beta and momentum, while Nomura Japan Equity Low Beta Select 50 comprises the bottom 50 stocks in terms of indicators based on market beta, forex beta and stock-specific risks. These indices are weighted by free float-adjusted market capitalization (with weightings capped at 5%). Component stocks are respectively reconstituted twice a year.

The indices have been constructed by Nomura Securities’ Quantitative Research Department and calculated by the Index Operating Department.

The indices values, rulebooks and other details will be publicly available on Nomura’s website, “Nomura AI Companies 70” <http://qr.nomura.co.jp/jp/nmai/index.html> (Japanese Only), “Nomura Japan Equity Beta Select Indices” <http://qr.nomura.co.jp/jp/nmbs/index.html> (Japanese Only), after 16:00 JST today.

Nomura will continue to provide services that meet investors’ needs through the development of indices.

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Nomura is an Asia-headquartered financial services group with an integrated global network spanning over 30 countries. By connecting markets East & West, Nomura services the needs of individuals, institutions, corporates and governments through its three business divisions: Retail, Asset Management, and Wholesale (Global Markets and Investment Banking). Founded in 1925, the firm is built on a tradition of disciplined entrepreneurship, serving clients with creative solutions and considered thought leadership. For further information about Nomura, visit www.nomura.com.