

Notice

February 20, 2018

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Change the rules for NOMURA-BPIs

Nomura Securities Co., Ltd. Index Operations Dept. has changed partially the rules for NOMURA-BPI. The new rules listed below will be effective from April 24th, 2018 as portfolio reconstitution date.

Indices subjected to Changes :

- NOMURA-BPI
- NOMURA-BPI/Extended
- NOMURA-BPI/Ladder

Summary of Changes :

Corresponding no. in the rule book	Current rule	New rule
3.2 Portfolio determination date	In principle, next month's portfolio determination date is one of the following dates, whichever is the earlier: <ul style="list-style-type: none"> ● The business day after the 25th day of the month ● The three business days before the last business day of the month However, the portfolio determination date may be changed if a JGB auction is held between the day after the portfolio determination date and the last day of the month. Any such changes will be announced in advance.	In principle, next month's portfolio determination date is one of the following dates, whichever is the earlier: <ul style="list-style-type: none"> ● The business day after the 25th day of the month ● The three business days before the last business day of the month However, the portfolio determination date may be changed if a JGB action that may have a non-negligible impact is held between the day after the portfolio determination date and the last day of the month. Any such changes will be announced in advance.
4.1 Portfolio inclusion criteria for next month 4.1.7 Issue date	JGBs: Issues until the last day of the month of the portfolio determination date.	JGBs: Issues until the portfolio determination date.

For each index details, please refer to "Index Rulebook" or "Japan Bond Indices Handbook" on our website;

<http://qr.nomuraholdings.com/en/index.html>

We ask for your continued support of NOMURA-BPIs.