

## Notice

September 14, 2018

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### NOMURA-BPI Revised data of September 10-12, 2018

We have revised the data of NOMURA-BPI and NOMURA-BPI/Extended during Sept.10 and Sept. 12 as follows due to the amendment of past dated price for some bonds. The changed numbers are colored in red.

#### ■ Sept. 10

<b>Sept. 10 Data after revised</b>	Index Value	Total Return from last month(%)	Clean Price (YEN)	Dirty Price (YEN)	S.Yld (%)	C.Yld (%)	Dur (Years)	M-Dur	E-Dur	Tspd (bp)
NOMURA-BPI 7<=YR	576.777	0.55	112.01	112.46	0.39	0.40	14.08	14.04	14.02	3
NOMURA-BPI 11<=YR	263.780	1.52	114.80	115.33	0.54	0.55	16.86	16.81	16.77	3
NOMURA-BPI MBS	127.236	-0.08	102.58	102.58	0.87	0.38	5.75	5.74	5.53	26
NOMURA-BPI exABS 7<=YR	576.790	0.55	112.01	112.46	0.39	0.40	14.08	14.04	14.02	3
NOMURA-BPI exJGB 7<=YR	243.492	0.21	106.09	106.32	0.54	0.46	10.94	10.91	10.87	22
NOMURA-BPI exJGB 11<=YR	252.319	1.08	107.61	107.85	0.72	0.59	12.78	12.73	12.66	21
NOMURA-BPI/Extended 7<=YR	577.483	0.55	112.00	112.45	0.39	0.40	14.07	14.04	14.01	3
NOMURA-BPI/Extended 11<=YR	264.185	1.52	114.80	115.33	0.54	0.55	16.86	16.81	16.77	3
NOMURA-BPI/Extended MBS	127.236	-0.08	102.58	102.58	0.87	0.38	5.75	5.74	5.53	26
NOMURA-BPI/Extended exABS	380.182	0.03	107.33	107.67	0.18	0.19	9.05	9.03	9.02	4
NOMURA-BPI/Extended exABS 7<=YR	577.495	0.55	112.00	112.45	0.39	0.40	14.08	14.04	14.01	3
NOMURA-BPI/Extended exJGB 7<=YR	244.596	0.21	106.07	106.30	0.54	0.47	10.94	10.91	10.87	22
NOMURA-BPI/Extended exJGB 11<=YR	254.371	1.08	107.60	107.85	0.72	0.59	12.78	12.74	12.66	21

<b>Sept. 10 Data before revised</b>	Index Value	Total Return from last month(%)	Clean Price (YEN)	Dirty Price (YEN)	S.Yld (%)	C.Yld (%)	Dur (Years)	M-Dur	E-Dur	Tspd (bp)
NOMURA-BPI 7<=YR	576.778	0.56	112.01	112.46	0.39	0.40	14.08	14.04	14.02	3
NOMURA-BPI 11<=YR	263.781	1.52	114.80	115.33	0.54	0.55	16.86	16.81	16.77	3
NOMURA-BPI MBS	127.237	-0.05	102.58	102.58	0.87	0.38	5.75	5.74	5.53	25
NOMURA-BPI exABS 7<=YR	576.790	0.56	112.01	112.46	0.39	0.40	14.08	14.04	14.02	3
NOMURA-BPI exJGB 7<=YR	243.493	0.21	106.09	106.32	0.54	0.46	10.94	10.91	10.87	22
NOMURA-BPI exJGB 11<=YR	252.320	1.09	107.61	107.85	0.72	0.58	12.78	12.73	12.66	21
NOMURA-BPI/Extended 7<=YR	577.483	0.56	112.00	112.45	0.39	0.40	14.07	14.04	14.01	3
NOMURA-BPI/Extended 11<=YR	264.186	1.52	114.80	115.33	0.54	0.55	16.86	16.81	16.77	3
NOMURA-BPI/Extended MBS	127.237	-0.05	102.58	102.58	0.87	0.38	5.75	5.74	5.53	25
NOMURA-BPI/Extended exABS	380.183	0.03	107.33	107.67	0.18	0.19	9.05	9.03	9.02	4
NOMURA-BPI/Extended exABS 7<=YR	577.495	0.56	112.00	112.45	0.39	0.40	14.08	14.04	14.01	3
NOMURA-BPI/Extended exJGB 7<=YR	244.597	0.21	106.07	106.30	0.54	0.47	10.94	10.91	10.87	22
NOMURA-BPI/Extended exJGB 11<=YR	254.372	1.09	107.60	107.85	0.72	0.58	12.78	12.74	12.66	21

■ Sept. 11

<b>Sept. 11 Data after revised</b>	Index Value	Total Return from last month(%)	Clean Price (YEN)	Dirty Price (YEN)	S.Yld (%)	C.Yld (%)	Dur (Years)	M-Dur	E-Dur	Tspd (bp)
NOMURA-BPI 7<=YR	577.377	3.95	112.12	112.57	0.39	0.40	14.08	14.04	14.02	3
NOMURA-BPI MBS	127.267	0.74	102.60	102.60	0.87	0.38	5.75	5.74	5.52	26
NOMURA-BPI exJGB	173.842	1.23	103.75	103.95	0.29	0.26	6.72	6.71	6.69	20
NOMURA-BPI exJGB 11<=YR	252.543	3.93	107.70	107.95	0.71	0.58	12.78	12.74	12.66	21
NOMURA-BPI/Extended MBS	127.267	0.74	102.60	102.60	0.87	0.38	5.75	5.74	5.52	26
NOMURA-BPI/Extended exJGB 7<=YR	244.780	2.69	106.15	106.38	0.53	0.46	10.94	10.91	10.87	22
NOMURA-BPI/Extended exJGB 11<=YR	254.597	3.93	107.69	107.94	0.71	0.58	12.78	12.74	12.66	21

<b>Sept. 11 Data before revised</b>	Index Value	Total Return from last month(%)	Clean Price (YEN)	Dirty Price (YEN)	S.Yld (%)	C.Yld (%)	Dur (Years)	M-Dur	E-Dur	Tspd (bp)
NOMURA-BPI 7<=YR	577.377	3.96	112.12	112.57	0.39	0.40	14.08	14.04	14.02	3
NOMURA-BPI MBS	127.268	0.77	102.60	102.60	0.87	0.37	5.75	5.74	5.52	25
NOMURA-BPI exJGB	173.843	1.23	103.75	103.95	0.29	0.26	6.72	6.71	6.69	20
NOMURA-BPI exJGB 11<=YR	252.544	3.94	107.70	107.95	0.71	0.58	12.78	12.74	12.66	21
NOMURA-BPI/Extended MBS	127.268	0.77	102.60	102.60	0.87	0.37	5.75	5.74	5.52	25
NOMURA-BPI/Extended exJGB 7<=YR	244.781	2.69	106.15	106.38	0.53	0.46	10.94	10.91	10.87	22
NOMURA-BPI/Extended exJGB 11<=YR	254.597	3.94	107.69	107.94	0.71	0.58	12.78	12.74	12.66	21

**■ Sept. 12**

<b>Sept. 12 Data after revised</b>	Index Value	Total Return from last month(%)	Clean Price (YEN)	Dirty Price (YEN)	S.Yld (%)	C.Yld (%)	Dur (Years)	M-Dur	E-Dur	Tspd (bp)
NOMURA-BPI MBS	127.278	0.94	102.61	102.61	0.87	0.38	5.74	5.73	5.52	26
NOMURA-BPI exJGB	173.846	1.18	103.75	103.95	0.29	0.26	6.72	6.71	6.69	20
NOMURA-BPI exJGB 11<=YR	252.563	3.84	107.70	107.96	0.71	0.58	12.78	12.73	12.66	21
NOMURA-BPI/Extended	380.375	1.88	107.39	107.73	0.18	0.19	9.05	9.03	9.02	4
NOMURA-BPI/Extended 7<=YR	578.132	3.89	112.12	112.58	0.39	0.40	14.08	14.04	14.02	3
NOMURA-BPI/Extended MBS	127.278	0.94	102.61	102.61	0.87	0.38	5.74	5.73	5.52	26
NOMURA-BPI exJGB	174.230	1.18	103.72	103.92	0.29	0.26	6.70	6.69	6.67	21
NOMURA-BPI exJGB 7<=YR	244.790	2.59	106.15	106.38	0.53	0.46	10.93	10.90	10.86	22
NOMURA-BPI exJGB 11<=YR	254.617	3.84	107.70	107.95	0.71	0.58	12.78	12.74	12.66	21

<b>Sept. 12 Data before revised</b>	Index Value	Total Return from last month(%)	Clean Price (YEN)	Dirty Price (YEN)	S.Yld (%)	C.Yld (%)	Dur (Years)	M-Dur	E-Dur	Tspd (bp)
NOMURA-BPI MBS	127.279	0.96	102.61	102.61	0.87	0.37	5.74	5.73	5.52	25
NOMURA-BPI exJGB	173.846	1.19	103.75	103.95	0.29	0.26	6.72	6.71	6.69	20
NOMURA-BPI exJGB 11<=YR	252.564	3.85	107.70	107.96	0.71	0.58	12.78	12.73	12.66	21
NOMURA-BPI/Extended	380.375	1.89	107.39	107.73	0.18	0.19	9.05	9.03	9.02	4
NOMURA-BPI/Extended 7<=YR	578.133	3.89	112.12	112.58	0.39	0.40	14.08	14.04	14.02	3
NOMURA-BPI/Extended MBS	127.279	0.96	102.61	102.61	0.87	0.37	5.74	5.73	5.52	25
NOMURA-BPI exJGB	174.230	1.19	103.72	103.92	0.29	0.26	6.70	6.69	6.67	21
NOMURA-BPI exJGB 7<=YR	244.791	2.59	106.15	106.38	0.53	0.46	10.93	10.90	10.86	22
NOMURA-BPI exJGB 11<=YR	254.617	3.85	107.70	107.95	0.71	0.58	12.78	12.74	12.66	21

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