

## Announcement for Index Recalculation Results

April 1, 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 27, 2020.

We have revised the data of NOMURA-BPI and NOMURA-BPI/Extended on March 27, 2020. The recalculation results compared with values published in [our website](#) during March 28<sup>th</sup> to 30<sup>th</sup> are as below. The values that had a discrepancy are colored in red.

Data after revised (as of March 27, 2020)	Index Value	RETURNS FROM PRV.DAY(%)	RETURNS FROM LST.MTH(%)			RETURNS FROM LST.MAR(%)	RETURNS FROM LST.YR(%)	C.Yld(%)
		TOTAL	TOTAL	CAPITAL	INCOME	TOTAL	TOTAL	
NOMURA-BPI								
Overall	388.483	-24.77	-20.68	-21.49	0.81	-0.17	-1.76	0.08
7<=YR	602.197	-24.12	-32.10	-33.11	1.01	0.12	-2.76	0.22
11YR-	279.659	-17.73	-38.66	-39.74	1.08	0.57	-3.55	0.32
MBS	128.912	-17.13	-11.53	-12.37	0.84	-0.08	-0.47	0.25
Overall ex.ABS	388.528	-24.77	-20.69	-21.50	0.82	-0.17	-1.76	0.08
7<=YR	602.216	-24.12	-32.11	-33.11	1.01	0.12	-2.76	0.22
11YR-	279.660	-17.73	-38.66	-39.74	1.08	0.57	-3.55	0.32
Overall ex.JGB	175.871	-16.40	-14.71	-15.40	0.69	-0.21	-2.34	0.25
7<=YR	250.307	-24.85	-25.15	-26.00	0.85	-0.11	-3.39	0.35
11YR-	262.931	-25.81	-31.66	-32.60	0.94	0.41	-3.47	0.41
NOMURA-BPI/Extended								
Overall	388.723	-24.80	-20.68	-21.49	0.81	-0.17	-1.76	0.08
7<=YR	602.924	-24.14	-32.11	-33.11	1.01	0.12	-2.76	0.22
11YR-	280.087	-17.74	-38.66	-39.74	1.08	0.57	-3.55	0.32
MBS	128.912	-17.13	-11.53	-12.37	0.84	-0.08	-0.47	0.25
Overall ex.ABS	388.768	-24.80	-20.68	-21.50	0.81	-0.17	-1.76	0.08
7<=YR	602.943	-24.14	-32.11	-33.12	1.01	0.12	-2.76	0.22
11YR-	280.088	-17.74	-38.66	-39.74	1.08	0.57	-3.55	0.32
Overall ex.JGB	176.243	-16.64	-14.75	-15.45	0.69	-0.21	-2.35	0.26
7<=YR	251.423	-24.99	-25.21	-26.06	0.85	-0.12	-3.41	0.36
11YR-	265.062	-25.86	-31.69	-32.63	0.94	0.41	-3.48	0.41

Data before revised (as of March 27, 2020)	Index Value	RETURNS FROM PRV.DAY(%) TOTAL	RETURNS FROM LST.MTH(%)			RETURNS FROM LST.MAR(%) TOTAL	RETURNS FROM LST.YR(%) TOTAL	C.Yld(%) Value
			TOTAL	CAPITAL	INCOME			
NOMURA-BPI								
Overall	388.483	-24.76	-20.68	-21.49	0.81	-0.17	-1.76	0.08
7<=YR	602.198	-24.11	-32.10	-33.11	1.01	0.12	-2.76	0.22
11YR-	279.659	-17.72	-38.66	-39.74	1.08	0.57	-3.55	0.32
MBS	128.913	-16.84	-11.52	-12.36	0.84	-0.08	-0.47	0.25
Overall ex.ABS	388.528	-24.77	-20.69	-21.50	0.82	-0.17	-1.76	0.08
7<=YR	602.216	-24.11	-32.10	-33.11	1.01	0.12	-2.76	0.22
11YR-	279.661	-17.72	-38.66	-39.74	1.08	0.57	-3.55	0.32
Overall ex.JGB	175.871	-16.38	-14.71	-15.40	0.69	-0.21	-2.34	0.26
7<=YR	250.307	-24.79	-25.15	-26.00	0.85	-0.11	-3.39	0.35
11YR-	262.932	-25.72	-31.65	-32.60	0.94	0.41	-3.47	0.41
NOMURA-BPI/Extended								
Overall	388.723	-24.79	-20.68	-21.49	0.81	-0.17	-1.76	0.08
7<=YR	602.924	-24.14	-32.11	-33.11	1.01	0.12	-2.76	0.22
11YR-	280.087	-17.73	-38.66	-39.74	1.08	0.57	-3.55	0.32
MBS	128.913	-16.84	-11.52	-12.36	0.84	-0.08	-0.47	0.25
Overall ex.ABS	388.768	-24.80	-20.68	-21.50	0.81	-0.17	-1.76	0.08
7<=YR	602.943	-24.13	-32.11	-33.12	1.01	0.12	-2.76	0.22
11YR-	280.088	-17.73	-38.66	-39.74	1.08	0.57	-3.55	0.32
Overall ex.JGB	176.243	-16.62	-14.75	-15.45	0.69	-0.21	-2.34	0.26
7<=YR	251.424	-24.94	-25.20	-26.05	0.85	-0.12	-3.40	0.36
11YR-	265.062	-25.77	-31.68	-32.63	0.94	0.41	-3.48	0.41

Difference	Index Value	RETURNS FROM PRV.DAY(%)	RETURNS FROM LST.MTH(%)			RETURNS FROM LST.MAR(%)	RETURNS FROM LST.YR(%)	C.Yld(%) Value Value
		TOTAL	TOTAL	CAPITAL	INCOME	TOTAL	TOTAL	
NOMURA-BPI								
Overall	0.000	-0.01	0.00	0.00	0.00	0.00	0.00	0.00
7<=YR	-0.001	-0.01	0.00	0.00	0.00	0.00	0.00	0.00
11YR-	0.000	-0.01	0.00	0.00	0.00	0.00	0.00	0.00
MBS	-0.001	-0.29	-0.01	-0.01	0.00	0.00	0.00	0.00
Overall ex.ABS	0.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
7<=YR	0.000	-0.01	-0.01	0.00	0.00	0.00	0.00	0.00
11YR-	-0.001	-0.01	0.00	0.00	0.00	0.00	0.00	0.00
Overall ex.JGB	0.000	-0.02	0.00	0.00	0.00	0.00	0.00	-0.01
7<=YR	0.000	-0.06	0.00	0.00	0.00	0.00	0.00	0.00
11YR-	-0.001	-0.09	-0.01	0.00	0.00	0.00	0.00	0.00
NOMURA-BPI/Extended								
Overall	0.000	-0.01	0.00	0.00	0.00	0.00	0.00	0.00
7<=YR	0.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
11YR-	0.000	-0.01	0.00	0.00	0.00	0.00	0.00	0.00
MBS	-0.001	-0.29	-0.01	-0.01	0.00	0.00	0.00	0.00
Overall ex.ABS	0.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00
7<=YR	0.000	-0.01	0.00	0.00	0.00	0.00	0.00	0.00
11YR-	0.000	-0.01	0.00	0.00	0.00	0.00	0.00	0.00
Overall ex.JGB	0.000	-0.02	0.00	0.00	0.00	0.00	-0.01	0.00
7<=YR	-0.001	-0.05	-0.01	-0.01	0.00	0.00	-0.01	0.00
11YR-	0.000	-0.09	-0.01	0.00	0.00	0.00	0.00	0.00

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

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