

## Announcement for Index Recalculation Results

September 3, 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 July 22, 2020.

We have revised the data of NOMURA-BPI and NOMURA-BPI/Extended on July 22, 2020. The results of a comparison with the values posted on the [web](#) on July 23 are as below.

There are no discrepancies in terms of index values and return values as of 22<sup>nd</sup>.

#### NOMURA-BPI

	Index	Indicator	Correct	Error	Diff
Overall 7<= YR		M-Dur	14.34	14.33	-0.01
Overall 11YR-		Dur	17.30	17.29	-0.01
MBS		Life	5.92	5.88	-0.04
MBS		C.Yld	0.24	0.23	-0.01
MBS		Dur	5.79	5.75	-0.04
MBS		M-Dur	5.78	5.75	-0.03
MBS		E-Dur	5.54	5.50	-0.04
MBS		Tspd	21	20	-1
Overall ex.ABS		M-Dur	9.37	9.36	-0.01
Overall ex.ABS 11YR-		Dur	17.30	17.29	-0.01
Overall ex.JGB 7<=YR		Life	12.09	12.08	-0.01
Overall ex.JGB 7<=YR		Dur	11.33	11.32	-0.01
Overall ex.JGB 7<=YR		E-Dur	11.26	11.25	-0.01
Overall ex.JGB 11YR-		Life	14.45	14.44	-0.01
Overall ex.JGB 11YR-		Dur	13.30	13.29	-0.01
Overall ex.JGB 11YR-		M-Dur	13.27	13.26	-0.01
Overall ex.JGB 11YR-		E-Dur	13.19	13.18	-0.01

**NOMURA-BPI/Extended**

<b>Index</b>	<b>Indicator</b>	<b>Correct</b>	<b>Error</b>	<b>Diff</b>
Overall	E-Dur	9.35	9.34	-0.01
Overall 7<= YR	Life	15.75	15.74	-0.01
Overall 7<= YR	E-Dur	14.32	14.31	-0.01
Overall 11YR-	Dur	17.30	17.29	-0.01
MBS	Life	5.92	5.88	-0.04
MBS	C.Yld	0.24	0.23	-0.01
MBS	Dur	5.79	5.75	-0.04
MBS	M-Dur	5.78	5.75	-0.03
MBS	E-Dur	5.54	5.50	-0.04
MBS	Tspd	21	20	-1
Overall ex.ABS 7<=YR	M-Dur	14.34	14.33	-0.01
Overall ex.ABS 11YR-	Dur	17.30	17.29	-0.01
Overall ex.JGB 7<=YR	Life	12.09	12.08	-0.01
Overall ex.JGB 7<=YR	M-Dur	11.30	11.29	-0.01
Overall ex.JGB 7<=YR	E-Dur	11.26	11.25	-0.01
Overall ex.JGB 11YR-	Life	14.45	14.44	-0.01
Overall ex.JGB 11YR-	Dur	13.31	13.29	-0.02
Overall ex.JGB 11YR-	M-Dur	13.27	13.26	-0.01
Overall ex.JGB 11YR-	E-Dur	13.19	13.18	-0.01

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 Investment Information Systems Business Department  
[ids-help@nri.co.jp](mailto:ids-help@nri.co.jp)  
+81-45-613-7220

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

Contact:  
Nomura Securities Co., Ltd.  
Global Research Division,  
Financial Engineering & Technology Research Center  
Index Operations Dept.  
E-mail: [bpi@jp.nomura.com](mailto:bpi@jp.nomura.com)