

Nomura Publishes NOMURA FIG Index

Tokyo, May 2, 2016— Nomura Securities Co., Ltd., a wholly owned subsidiary of Nomura Holdings, Inc., today announced that it will publish a new index named the NOMURA FIG Index. The index is a weighted Index based on market value including accrued interest, consisting of bank bonds issued in Japan.

Against a backdrop of the global financial crisis, as part of strengthening capital adequacy for banks, "Basel III" is agreed internationally and countries are adopting it. Basel III defines strict requirements for capital securities that can be included in capital. The trend of recapitalization using the capital securities is rapidly widespread starting from Europe. In this context, eligible capital securities of Basel III started to be issued in Japanese market from 2014.

While the market of eligible capital securities of Basel III is expected to expand, we publish this Index with the prospect that public market of bank bonds will become more familiar for many institutional investors including pension funds. This index includes eligible capital securities of Basel III that fills the requirement in addition to public senior bonds issued by banks. In order to measure the risk characteristics of the market, we also calculate duration, compound rate and T-spread of this index and its sub-indices on a daily basis.

This index is released by Nomura, where the Index Operating Dept. is in charge of the calculation. The index value, rulebook and other details will be publicly available on Nomura's web site: <http://qr.nomura.co.jp/en/fig/index.html>.

Nomura will continue to provide services that meet investors' needs through analysis of investment methods and advice.

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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.