

Nomura and FTSE Russell publish FTSE Nomura Carry and Roll Down (CaRD) World Government Bond Index Series

Tokyo, February 22, 2019—Nomura Securities Co., Ltd., a wholly owned subsidiary of Nomura Holdings, Inc., and FTSE Russell today announced that they will publish a new index series named the FTSE Nomura Carry and Roll Down (CaRD) World Government Bond Index Series.

The index series consists of indices that benchmark the FTSE World Government Bond Index (WGBI), a market capitalization weighted index comprised of global government bonds (currently 22 countries).

By constructing portfolios monthly, the index series maximizes expected return by combining both government bond carry (yield) and roll-down returns (returns that arise from the increasing market price of bonds as they near maturity).

While the interest rate risk of each country is matched to the benchmark, the weight of each country's investment can deviate from the benchmark.

The index series is jointly developed by Nomura and FTSE Russell, and administered by FTSE Russell.

Further information on the indices, including the value, rulebook and other details will be published on the FTSE Russell [website](#).

Nomura will continue to provide services that meet investors' needs through developing financial products linked with the index.

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Nomura

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 four business divisions: Retail, Asset Management, Wholesale (Global Markets and Investment Banking), and Merchant 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

FTSE Russell

FTSE Russell is a leading global index provider creating and managing a wide range of indexes, data and analytic solutions to meet client needs across asset classes, style and strategies. Covering 98% of the investable market, FTSE Russell indexes offer a true picture of global markets, combined with the specialist knowledge gained from developing local benchmarks around the world.

FTSE Russell index expertise and products are used extensively by institutional and retail investors globally. Approximately \$16 trillion is currently benchmarked to FTSE Russell indexes. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their

investment performance and create investment funds, ETFs, structured products and index-based derivatives. FTSE Russell indexes also provide clients with tools for asset allocation, investment strategy analysis and risk management.

A core set of universal principles guides FTSE Russell index design and management: a transparent rules-based methodology is informed by independent committees of leading market participants. FTSE Russell is focused on index innovation and customer partnership applying the highest industry standards and embracing the IOSCO Principles. FTSE Russell is wholly owned by London Stock Exchange Group.

For more information, visit www.ftserussell.com