

March 17, 2022
 Nomura Securities Co., Ltd.
 Global Research Division,
 Financial Engineering & Technology Research Center
 Index Operations Dept.

Response to the market restructuring of Tokyo Stock Exchange

Following the market restructuring of Tokyo Stock Exchange on April 4, 2022, we plan to take the following measures.

1 Changes to calculation methodology

We are planning to change the calculation methodology for the following indexes. Details will be announced on relevant index pages in our website¹ as soon as they are decided.

- Nomura Japan Equity TOP400 Ex-Financials Index
- Nomura Japan Equity Growth Potential Index

Other than the above, there is no impact on the calculation methodology of our indexes.

2 Revision of Index rulebooks

Changes of description in rulebooks that do not affect calculation methodology (see the next page for relevant descriptions and indexes) will be updated separately. Revised index rulebooks will be posted to our website¹ as soon as they are ready.

	Current	New
①	Tokyo Stock Exchange (First Section and Second Section of Tokyo Stock Exchange, Mothers, JASDAQ, TOKYO PRO Market), Nagoya Stock Exchange, Sapporo Securities Exchange, and Fukuoka Stock Exchange	Tokyo Stock Exchange (Prime Market, Standard Market, Growth Market, TOKYO PRO Market), Nagoya Stock Exchange, Sapporo Securities Exchange, and Fukuoka Stock Exchange
	Tokyo Stock Exchange (1st Section, 2nd Section, Mothers, JASDAQ, TOKYO PRO Market), Nagoya Stock Exchange, Sapporo Securities Exchange, and Fukuoka Stock Exchange	
②	Descriptions referring to the "First Section of the Tokyo Stock Exchange (TSE-1) "	Delete.

¹Securities Market Benchmarks WEB
 EN <http://qr.nomuraholdings.com/en/index.html>
 JP <http://qr.nomura.co.jp/jp/index.html>

Index Name	Rulebook description page	
Russell/Nomura Japan Index	① p.3	② p.1,p.3
Russell/Nomura Fundamental Prime Index	① p.3	② n/a
Nomura Japan Equity Regional Indexes	① p.4 ²	② n/a
Nomura Japan Equity High Dividend 70	① p.5	② n/a
Nomura Japan Equity High Dividend 70, Total Dividend Weighted	① p.4	② n/a
Nomura Japan Equity High Dividend 70 Market Neutral Index	① p.6	② n/a
Nomura Shareholder Yield 70	① p.4	② n/a
Nomura Japan Consecutively Increased Dividend Stock Index	① p.5	② n/a
Nomura Enterprise Value Allocation Index	① p.4	② n/a
Nomura AI Companies 70	① p.4	② n/a
Nomura Robot Companies 70	① p.4	② n/a
Nomura Japan Equity Beta Select Indices	① p.4	② n/a
Nomura Agribusiness Index	① p.4	② n/a

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² Of Japanese version of rulebook. English version of rulebook is not available for this index.