Index News June 2, 2017

Change in calculation method of Nikkei JGB Index

Nikkei Inc. will change the calculation method of the Nikkei JGB Index effective June 5th, 2017. Although only positive yield JGB prices have been used in the calculation of the Nikkei JGB Index until June 2nd, all JGB prices including negative yield JGB prices will be used in the calculation from June 5th.

In accordance with this change, the Nikkei JGB Index was re-calculated retroactively since December 2nd, 2012.

Index Business Office, Nikkei Inc. indexes.nikkei.co.jp