



NEWS RELEASE

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Asset Management One to Strengthen Efforts for Asset Management Innovation (Utilization of AI and Big Data) — Establishment of Financial Innovation Team —

Asset Management One Co., Ltd. (headquartered in Chiyoda-ku, Tokyo; Yasumasa Nishi, President & CEO; hereinafter “AM-One”) has established the “Financial Innovation Team” (“FIT”), a professional organization dedicated to developing more sophisticated asset management and improving the investment process, on October 1, 2017.

AM-One has been working to accumulate knowledge and technologies on AI and Big Data and to increase its alpha creation capabilities, establishing the innovation task force in 2014 and launching the AI Task Force in April 2017. Given that the effectiveness of these technologies has been validated in the area of asset management, AM-One plans to strengthen its efforts at an accelerated pace. For this purpose, FIT was created. To meet the diversifying needs of investors, AM-One will build Big-data analysis infrastructure and develop AI technology to develop and provide highly competitive products.

FIT belongs to the Investment Solutions Group of the Investment Division, which has diversified quantitative investment products with strong long-term track records as well as outstanding assets under management of the Group that amount to approximately USD 35 bn¹. For providing more sophisticated investment solutions to institutional and individual investors, AM-One will integrate the array of AI-technologies into the analyzing process of not only quantitative fund-managers but also judgmental fund-managers at a higher level. FIT generates synergies through joint collaboration with the Mizuho Group and also has a plan to acquire state-of-the-art technologies through joint research with universities, venture companies, and others.

In the 1990s, we started quantitative active investments using traditional structured data such as prices and fundamentals. In the 2000s, AM-One developed “quantitative strategies with down-side-risk control”. Then, “the multi-asset strategies” were offered in the 2010s. In addition, AM-One has been developing “Big-data-mining” and “AI” technology since 2015, and launched the first AI fund for individual investors on Sep 2017².

AM-One will continue to make efforts to develop sophisticated products for long-term investment of institutional and individual investors as a leading company.

1. As of the end of September 2017.

2. Records before September 2016 are the results of integrated companies.

About Asset Management One:

Asset Management One Co., Ltd. is one of the largest asset managers in Asia with over USD 456 billion AUM* and is a leading provider of investment products for institutional and retail clients in Japan. Headquartered in Tokyo, Asset Management One offers a wide range of investment solutions to some of the world's largest institutional investors with a global network of offices in London, New York, Hong Kong and Singapore. Fully owned and backed by our parent companies, Mizuho Financial Group and Dai-ichi Life Holdings, Inc., Asset Management One is also able to draw on their expertise and resources to enhance its capabilities.

*As of December 31, 2016.

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