

## **Awarded the First Prize in the Mixed Fund Aggregate category and the Second Prize in Japanese Equity Fund Aggregate category**

### **R&I Fund Award 2020**

[Tokyo, Japan, April 23, 2020] Asset Management One Co., Ltd. ("AM-One") announced that it has been awarded the First prize in the Mixed Fund Aggregate category and the Second Prize in the Japanese Equity Fund Aggregate category of the "R&I Fund Award 2020 (the Award)". AM-one also received an additional 19 awards for their funds. The Awards are widely recognized and are selected by Rating and Investment Information, Inc. (R&I), supported by Nikkei in Japan.

AM-One has received 10 First prizes and 9 Second prizes for the funds it manages, the highest number one asset manager has received. Three funds won First prize and five won Second prize in the Japanese Equity Category and Japanese Mid and Small Caps Equity Fund category, four of these awards are for ten- or twenty-year performance.

The Award are selected through a wholly quantitative approach and are awarded by R&I to acknowledge funds and investment strategies that have shown excellent performance in each category of investment trusts, iDeCo & DC, NISA and defined benefit pension.

Funds such as "Hybrid Selection", "MHAM Emerging Market Equity Open", "Monex Japan Growing Equity Fund" and "DIAM Emerging Market Japan Equity Fund" have been repeatedly awarded over several years.

AM-One continues improving operational performance and striving to provide products and services to meet the needs of their clients around the globe, as acknowledged by these awards,

\*The evaluation is based on the past performance and is not a guarantee for the future.

#### **About "R&I Fund Award 2020"**

##### **Features**

- The 14<sup>th</sup> annual award

The Award was first presented in 2007, and this year marks the 14<sup>th</sup> award.

- Recognition of funds in four categories simultaneously

R&I is the only company to present awards to funds for individual investors, funds for iDeCo & DC plans, NISA funds and investment products for defined benefit pension plans simultaneously.

- Recognition from a neutral and fair perspective

R&I has no relation to any fund houses and is not involved in fund management itself. The Award is presented in light of this neutrality.

##### **Selection Process & Eligible Funds**

The funds nominated for "Investment Trusts Category", "iDeCo & DC Category", "NISA Category" and "Defined Benefit Pension Category" are those ranked in the top 75% of the annual quantitative evaluation for three consecutive years based on the actual performance data for each year ended March 2018, 2019 and 2020. Winners are selected according to the ranking of quantitative evaluation for the three-year period ended March 2020. The funds nominated for "Investment Trusts/10-year Category" are those ranked in the top 75% of the quantitative evaluation for the past five years as of end-March 2015 and as of end-March 2020 and for the past

three years as of end-March 2020 based on the actual performance respective periods. Winners are selected according to the ranking of quantitative evaluation for the 10-year period ended March 2020. The funds nominated for "Investment Trusts/20-year Category" are those ranked in the top 75% of the quantitative evaluation for the past 10 years as of end-March 2010 and as of end-March 2020 and for the past three years as of end-March 2020 based on the actual performance data for the respective periods. Winners are selected according to the ranking of quantitative evaluation for the 20-year period ended March 2020. The quantitative evaluation for "Investment Trusts Category", "iDeCo & DC Category", "NISA Category", "Investment Trusts/10-year Category" and "Investment Trusts/20-year Category" is based on Sharpe ratios and for "Defined Benefit Pension Category", information ratios. Fund nominees are required to have one year or more left before maturity. For "Investment Trusts Category", "NISA Category", "Investment Trusts/10-year Category" and "Investment Trusts/20-year Category", funds must have 3 billion yen or more outstanding and rank among the top 50% in their respective subcategories in terms of outstanding balance. Funds for "iDeCo & DC Category" need to have 1 billion yen or more outstanding and rank among the top 75% in their respective subcategories in terms of outstanding balance. Fund manager nominees for "Investment Trusts/Aggregate Category" are required to have three funds or more with the balance of 3 billion yen or more each as of end-March 2020. Winners are selected according to the ranking by the balance-weighted average Sharpe ratio of funds during the last three years. The funds eligible for "Investment Trusts Category", "Investment Trusts/Aggregate Category", "Investment Trusts/10-year Category" and "Investment Trusts/20-year Category" are Japanese Publicly Offered Open-type Stock Investment Trusts excluding defined contribution pension funds and funds for separately managed accounts and other wrap accounts. Those for "iDeCo & DC Category" consist of Japanese Publicly Offered Open-type Stock Investment Trusts used in iDeCo & DC plans (individual and corporate-type defined contribution pension plans). "NISA Category" funds are Japanese Publicly Offered Open-type Stock Investment Trusts that meet R&I's proprietary "NISA Screening" criteria. For "Defined Benefit Pension Category", investment products registered in "R&I Universe Data Service" are eligible. All of these are in principle based on R&I's classifications.

Supported by Nikkei Inc.

**Disclaimer of R&I Fund Award2020:**

The R&I Fund Award is presented to provide reference information based on the past data R&I believes to be reliable (however, its accuracy and completeness are not guaranteed by R&I) and is not intended to recommend the purchase, sale or holding of particular products or guarantee their future performance. The Award is not the Credit Rating Business, but one of the Other Lines of Business (businesses excluding Credit Rating Business and also excluding the Ancillary Businesses) as set forth in Article 299, paragraph (1), item (xxviii) of the Cabinet Office Ordinance on Financial Instruments Business, etc. With respect to such business, relevant laws and regulations require measures to be implemented so that activities pertaining to such business would not unreasonably affect the Credit Rating Activities. Intellectual property rights including copyright and all other rights in this Award are the sole property of R&I, and any unauthorized copying, reproduction and so forth are prohibited. The Award for "Investment Trusts/Aggregate Category" is based on the average performance of the relevant funds of a fund manager, and does not indicate the excellent performance of all individual funds of the manager.

Please refer to the link for disclaimer: <http://www.am-one.co.jp/english/disclaimer/>