

LumX Asset Management

Overview

- Global manager in alternative investments for 25 years
- Disciplined research process managed by a team of investment and risk professionals with extensive academic and industry experience
- Proprietary risk management approach that has focused on risk factor exposures for over a decade
- Regulated investment activities in various jurisdictions¹
- Strong and efficient operational processes, focussing on responsive client service and support
- Certified under ISO international quality management standards

Key Capabilities

- Expertise and innovation in asset management and risk services
- Integrated offering of investment solutions across all asset classes and alternative risk premia
- Tailor made approach to designing client solutions
- Construction and management of complex multi-asset, multi-strategy, multi-factor portfolios
- Can obtain high levels of position-level transparency on invested instruments through the LumRisk risk platform as a basis for risk management, portfolio management and client reporting
- Highly structured and rigorous research and portfolio construction processes
- Ability to provide on-line web-based reporting tools to clients allowing dynamic and intuitive review and analysis of portfolio performance and risk

Innovation and expertise in asset management

Extensive experience of designing and managing tailor-made portfolios for institutional investors and family offices, and commingled funds in different jurisdictions. LumX's active management approach seeks to strike the optimum balance between the expertise and experience of our research and portfolio management teams, and systematic management techniques. Capital allocation decisions benefit from a rigorous investment process and position-level transparency.

Customised asset allocation & portfolio construction

LumX offers discretionary management and advisory services on customised mandates, private label products, or commingled funds, and is competitively positioned to manage portfolios of risk premia, hedge funds, multi-asset, or a hybrid combination of all three, addressing the specific objectives and constraints of each client

Due Diligence

Rigorous investment and operational due diligence processes which have evolved over 25 year of performing qualitative and quantitative assessments on funds. Our dedicated professionals perform onsite due diligence and documentation reviews on all funds prior to approval

Compliance & Reporting

Our risk management & compliance monitoring is fully integrated with the LumRisk risk management platform, and accesses a high degree of transparency on the underlying risk factor exposures driving approved investments. Detailed reporting allows asset allocators and risk managers to correctly assess portfolio attribution and strategy contribution. Individual mandate regulatory constraints are monitored on a regular basis. Detailed transparency allows LumX to tailor investment programs based on current exposures, complementing statistical analysis of historical track records

Middle & Back office

Strong operational procedures and controls implemented over 25 years of portfolio management allows LumX to offer unbundled, tailor-made services to meet specific client needs. Independence, multi-provider flexibility and experience across multiple asset classes guarantees efficient handling of any type of investment program. LumX Asset Management (Suisse) SA's operational procedures are ISO 9001 certified and are audited independently



¹ LumX Asset Management (Suisse) SA Authorised by FINMA under LPCC licence. LumX Asset Management (UK) Limited is authorised and regulated by the Financial Conduct Authority in the United Kingdom as a "full-scope" alternative investment fund manager



LumX Asset Management

LumX's long history of successful product innovation and creative solution development for sophisticated institutional and private investors rests on the notion that sound investment decisions are those that combine:

- A clear and pragmatic top-down view of market opportunities and risks, combining pertinent observations from the analysis of historical data with structured, forward-looking assessments of market and strategy dynamics;
- A process for identifying, evaluating and allocating to managers whose talent and methods are most appropriate to capture the opportunity set at any time, as determined through rigorous formal reviews of manager strategy, methods and organization. This due diligence is most effective when the research and decision process is under the responsibility of experienced senior investment professionals who directly participate in all phases of these reviews.
- Effective risk management rooted in a high degree of transparency. Analysis of historical data can yield useful information about manager actions and instrument behavior in the past, but the risks taken at any point in time result from current positions. These must be known and their risk exposures correctly understood for robust risk management.

The LumX Group

The LumX Group is a diversified financial services company, founded in 1992 with three main areas:

1. Investment research and portfolio management, with a strong focus on alternative strategies, risk premia, and multi-asset solutions, with demonstrated capabilities in both systematic and discretionary investment approaches
2. Risk consolidation, analysis and reporting services provided by its Lum-Risk subsidiary
3. Fund structuring using the LumMap platform

LumX can provide full turn-key solutions to clients drawing on these three areas of expertise.



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