LumRisk Light

Illuminating Financial Risk Data

About LumRisk

LumRisk provides a suite of powerful and intuitive on-line tools to collect, aggregate, analyse, simulate, and visualise the risk and return characteristics of complex investment portfolios, whether broad multi-asset programs or specialized portfolios of quantitative investments strategies (QIS).

LumRisk's main products are **LumRisk Light**, which provides free access to a limited subset of LumRisk capabilities, and **LumRisk Star**, which unlocks an extensive set of additional features.

Our analytics use historical daily prices and full position-level look-through to the ultimate constituents of each strategy to reveal the underlying drivers of a portfolio's risk and returns, and to run robust on-the-fly simulations of their exposure to varying market scenarios. LumRisk's database of systematic and factor investment strategies with daily position transparency was the first in the market and is the world's largest.

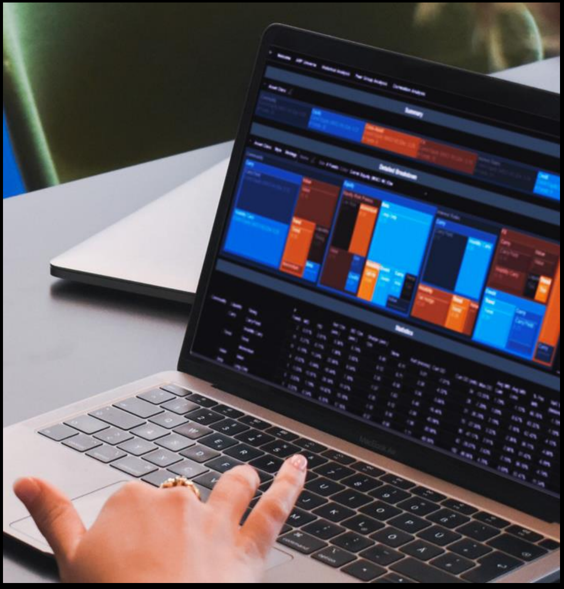
LumRisk is an independent Swiss fintech company headquartered in Nyon, near Geneva, Switzerland. For over 10 years, LumRisk has been providing to the world's largest institutional investors, through its powerful and intuitive web-based platform, advanced risk and performance analysis and simulation tools, capable of handling the most complex portfolios invested in any asset class, strategy or instrument, consolidated across multiple custodians, products, or mandates.

LumRisk Light

A free introduction to the world of QIS through LumRisk's powerful analytics.

Get access to a subset of LumRisk's powerful analytics, **at no cost**, to test drive our extensive capabilities. Just starting out on your QIS investment journey? LumRisk Light will help you understand the potential of these strategies. Our powerful toolbox will take you from initial exploration of the QIS universe, through index selection and portfolio simulation.

You'll get results for even the most complex scenarios in less than 10 seconds, and you can quickly filter and focus on the results that are relevant for you using LumRisk Light's clear and intuitive thematic dashboards.



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Main Modules

Performance Analysis

Screen and analyse indices from our database of over 5,000 QIS strategies.

Users can screen for QIS strategies using a comprehensive list of ex-post performance, risk, and quantitative statistics and flexibly filter on asset class, style, investment policy, and risk and return profile. Strategies can easily be compared to their respective peer groups within the extensive family of LumRisk QIS strategy indices.

Risk Analysis

Powerful analytics based on position-level data, with hundreds of available risk metrics and sensitivities.

LumRisk Light provides a rich set of ex-ante risk metrics, calculated based on position-level data and repricing of all underlying instruments. Available statistics include CvaR, over 250 risk-factor sensitivities, stress tests, and Greeks.

Portfolio Simulation

Easily define and analyse a basket of QIS strategies drawn from our extensive universe.

Users can easily run portfolio simulations on a basket of QIS strategies from our database. Just select individual indices online or upload a vector of portfolio weights and identifiers, then simulate a portfolio and analyse its exposures and market sensitivities.

The Risk Analysis and Portfolio Simulation modules in LumRisk Light are “semi-transparent”: we use the full transparency we have on the underlying instruments held by each QIS strategy to generate much more robust risk statistics than those generated by track-record-based methodologies, but users cannot drill-down to see the underlying positions and their contribution to results. Access to this additional level of detail requires a **LumRisk Star** subscription.