



## PRESS RELEASE

Luxembourg, 19 December 2017

### FERI OptoFlex celebrates five year anniversary on LRI Group UCITS Platform

- Innovative option premium strategy has proven its worth
- 25% return since launch, over 4.7% p.a.
- Systematic investment approach with a focus on risk hedging

FERI OptoFlex celebrates its fifth anniversary where it has firmly established its position in the market for low-risk investment concepts. Since inception on the LRI Group UCITS Platform, the fund's institutional share class has generated an overall return of more than 25% on very low volatility with the fund volume currently exceeding EUR 900 million.

OptoFlex offers a very attractive investment alternative to bonds especially to institutional investors. The concept of a heavily risk-reduced option premium strategy sets new standards in the alternative investment segment for professional investors.

**Daniel Lucke, Joint Portfolio Manager at FERI, says:** “The real innovation is that we avoid typical mistakes in managing option strategies. Our focus is on reducing the downside risk. The volatility premium continues to have a positive expected return in the medium term. That is why we continue to stick to our strategy.”

**Steffen Christmann, Joint Portfolio Manager at FERI, adds:** “According to our view it is virtually impossible to achieve a significant information advantage in highly efficient markets like the US equity market. Hence we consistently apply a non-predictive approach with an emphasis on safety and transparency.”

OptoFlex is a daily liquid fund within the UCITS V regulatory framework. The investment strategy is based on selling puts on the S&P 500 index and investing a portion of the consideration received in a hedging strategy comprising derivatives on the US equity and volatility market. The investor retains the remainder of the insurance premium received as income. The fund's underlying portfolio comprises EUR-denominated and floating rate notes with a high investment grade rating, as well as money market instruments.

**Michael Sanders, Managing Director of LRI Invest S.A., says:** “We're really pleased to see OptoFlex has strengthened its position in the marketplace and we look forward to continuing our partnership together.”



### About FERI Group

Founded in 1987 and headquartered in Bad Homburg, the FERI Group has become one of the leading investment houses in German-speaking countries. FERI offers institutional investors, family wealth funds and trusts tailor-made solutions in the following areas:

- Investment research: Macroeconomic forecasts and asset allocation analyses
- Investment management: Institutional asset management services & private asset management
- Investment consulting: Advisory service for institutional investors & family office services

FERI Cognitive Finance Institute, which was founded in 2016, operates within the FERI Group as a strategic research centre and creative think tank. It has a clear focus on innovative analyses and method development for long-term aspects of economic and capital market research. FERI and MLP currently have assets of EUR 32.7 billion under management, of which more than EUR 3 billion are alternative investments. Besides its headquarters in Bad Homburg, the FERI Group also has other branch offices in Dusseldorf, Munich, Luxembourg, Zurich and Vienna.

### About LRI Group

LRI Group is a leading independent investment services company based in Luxembourg. It provides asset managers and investors with nearly three decades of experience in structuring and administration of traditional and alternative investment strategies. Established in 1988, LRI Invest S.A. acts as Super Management Company (Super ManCo) being authorised as Alternative Investment Fund Manager (AIFM) and as UCITS Management Company in Luxembourg. Through LRI Invest Securitisation S.A. it also operates a securitisation platform for a variety of alternative investment underlyings for institutional investors. With LRI Depositary S.A. it also provides depositary services and can act as Register and Transfer Agent for alternative investment funds. LRI Group manages over EUR 3 billion in Real Assets especially in Real Estate, Private Equity and Debt and nearly EUR 9 billion in Financial Assets such as Multi Asset Funds, Liquid Alternatives and Funds of funds and has 100 staff.

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