

Derivative Pricing

Solution overview

Calculate values and risk sensitivities for a wide range of commonly traded instruments, (including a wide range of swap types, options, swaptions, Asians, caps, floors, collars and spread options), taking into account the unique features of energy and commodity prices.

Business benefits and key functional features

- **Value derivatives** using industry recognised models
- **Account for** mean reversion, jumps and seasonality in energy and commodity prices
- **Derive** hedge sensitivities to all the input parameters
- **Full transparency** with published analytics methods readily available to clients

Instruments traded

Lacima's derivative pricing solution provides a comprehensive library of commonly and not so commonly traded instruments including:

- Asian
- Averaging swap
- Averaging swaption
- Cap
- Collar
- Swap
- Double-up swap
- Extendable swap
- Floor
- Floortion
- Indexed swap
- Indexed swing
- Inter-regional swap
- Participation swap
- Swaption
- Variable volume swap
- Volume triggered cap
- Volume triggered floor
- Volume triggered swap
- Options on spot
- Options on futures/forwards
- Spread options
- Calendar spread options

Calculates values and risk sensitivities for a wide range of commonly traded instruments.

Derivative Pricing is a solution in the Valuation & Optimisation Suite within Lacima Analytics - Lacima's groundbreaking application for energy risk management, valuation and optimisation. Each suite or single solution can be delivered individually or combined seamlessly with any other suite(s) and solution(s) in Lacima Analytics to create an answer tailored to your specific needs.

About Lacima

Lacima is a specialist provider of software and advisory services dedicated to valuation, optimisation and risk management for global energy markets. We help you to maximise your profit potential and make more informed decisions by providing tools that yield more accurate valuations, hedging analysis and risk exposure analysis for portfolios of financial contracts and physical assets.

Clients of our software and services include structuring, valuation and risk teams in vertically integrated energy companies, energy retailers, financial institutions and large energy consumers in Europe, North America and Australasia.

Our software solutions have been developed and implemented by peer-recognised experts in energy analytics, offering an unparalleled level of expertise and personalised support.

For further information, visit www.lacimagroup.com
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