

# Lacima Trader > Simulation

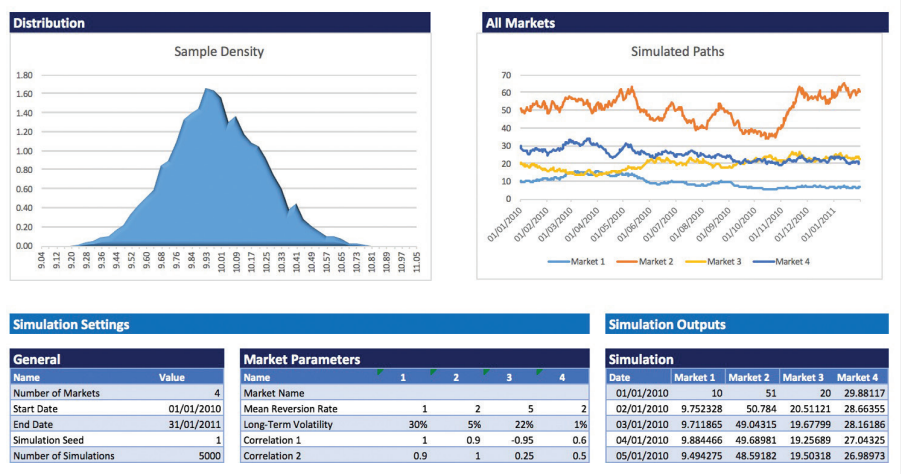
Generate simulations of spot and forward variables with an advanced Monte Carlo simulation engine using **Simulation**, part of the **Lacima Trader** suite. Perform analysis directly using the templates provided or use within third-party or in-house valuation and risk analysis solutions.

*Generate fast and accurate simulation results using Lacima's award-winning models*

## Business benefits

- **Real-world:** capture all commodity market behaviors – jumps, mean reversion, seasonality, negative prices, changes in curve shape and structural relationships between prices
- **Fully calibrated:** highly customizable calibration routines ensure an accurate reflection of historical market behavior
- **Transparent:** output individual spot and forward simulations at daily, hourly or half-hourly granularity, or calculate the mean, moments, percentiles and densities of a set of simulations
- **Integrated:** use **Simulation** on a stand-alone basis to produce market simulations and Monte Carlo deal valuation, or in conjunction with other products in the **Lacima Trader** suite
- **Consistent:** model outputs meet the needs of all teams from Front Office to Back Office, including traders, quants, analysts and risk managers
- **Flexible framework:** Excel functions give access to the full power of Excel to customize analysis – including VBA and other Excel add-ins

### Simulation set-up and sample outputs

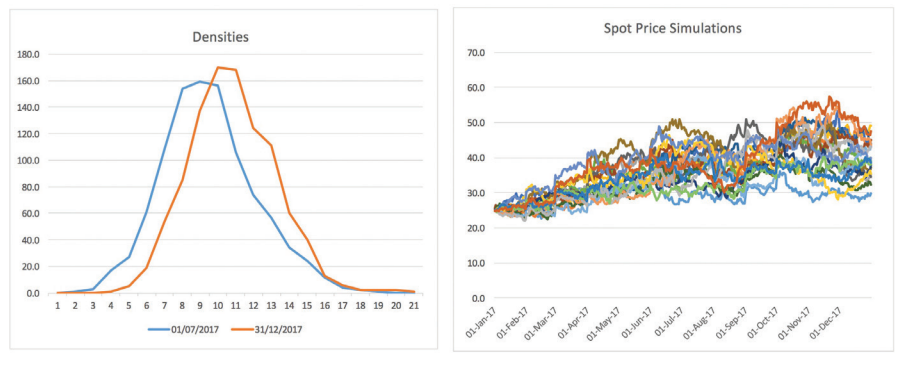


Analyze,  
prototype and  
benchmark  
in-house or  
third-party  
models

## Key features

- **Multi-commodity:** use Lacima's multi-variable modeling framework to simulate any set of fully correlated markets
- **Award-winning models:** includes a full range of industry-recognized single and multi-factor models, or create user-defined spread and non-linear models
- **Easy to define models:** create detailed parameterizations of a wide range of both single-factor and multi-factor models
- **Fast simulations:** generate fast and accurate results with prices simulated using Lacima's modeling framework
- **Analyze, view and graph** simulations for detailed analysis
- **Compatible:** perform analysis directly within Excel or output simulations for use in other models and software
- **Quick set-up:** same-day implementation and easy to learn, with familiar Excel interface

### Spot price densities and simulations



## About Lacima Trader

**Lacima Trader > Simulation** is a product within the **Lacima Trader** suite providing solutions for Front Office. It is designed to interface seamlessly with the same numerical engine used by **Lacima Analytics**, Lacima's groundbreaking application for energy risk management and optimization.

## About Lacima

Lacima is a multi-award winning specialist provider of software and advisory services dedicated to trading, valuation, optimization and risk management for global energy and commodities markets.

We help you to maximize your profit potential and make better-informed decisions by providing tools that yield more accurate valuations, hedging analysis and risk exposure analysis for portfolios of financial contracts and physical assets.

For further information, visit [lacimagroup.com](http://lacimagroup.com)  
or email [info@lacimagroup.com](mailto:info@lacimagroup.com) for a product demo