Release Highlights

Lacima v10.5 | Available 1 November 2026

Lacima continues to invest in the ongoing evolution of our solutions to help organisations manage increasingly complex trading, valuation, optimisation, and risk management challenges. We are pleased to share the latest enhancements available in v10.5, which deliver new functionality and expanded analytical capabilities across the Lacima product suite.

These enhancements reflect our continued commitment to ensuring Lacima offers scalable, future-ready solutions for energy and commodity market participants.

With the release of v10.5, please note that support for versions up to and including v10.2 will end on 31 December 2027.

Realise the benefits of enhanced v10.5

Looking to access these new features or expand your current solution? Enquire at lacimagroup.com/contact, email info@lacimagroup.com, or speak to your usual Lacima contact.

New in v10.5 only

Enjoy expanded analytics and functionality designed to enhance your ability to model, analyse, and report key portfolio risk and commercial metrics alongside increased product stability.

Lacima Analytics

Core Platform, Integration and Controls

Core *ENHANCED*

- **.NET 10 framework upgrade**

  Upgrade to .NET 10 Long-Term Support (LTS), delivering improved stability, security, performance, and scalability while ensuring ongoing Microsoft support and security updates through the LTS lifecycle to November 2028. This upgrade forms part of our ongoing technology modernisation initiative to maintain a secure, supported, and future-ready application.

Market Risk

Parametric VaR and Simulation VaR *ENHANCED*

- **Implied Volatility Risk in VaR**

  Volatility Surface risk factors can now be incorporated into Parametric and Simulation (Covariance Monte Carlo) VaR calculations, providing clearer visibility into the impact of implied volatility movements on portfolio risk.

Credit Risk

Potential Future Exposure *ENHANCED*

- **Exposure Cap**

  Strengthen counterparty risk management by setting exposure or margin caps at the counterparty level.

Valuation & Optimisation

- **LNG Shipping Optimiser** *ENHANCED*

  A powerful optimisation capability designed to help LNG market participants maximise portfolio value through optimal cargo scheduling, vessel deployment, routing, and delivery decisions.

  Using forward prices, operational constraints, vessel characteristics, charter costs, and delivery obligations, LNG Shipping Optimiser identifies high-value execution strategies across complex LNG portfolios while supporting integration with broader P&L and risk reporting workflows.

Lacima Trader

- **.NET 10 framework upgrade** *ENHANCED*

  Upgrade to .NET 10 Long-Term Support (LTS), delivering improved stability, security, performance, and scalability while ensuring ongoing Microsoft support and security updates through the LTS lifecycle to November 2028. This upgrade forms part of our ongoing technology modernisation initiative to maintain a secure, supported, and future-ready product suite.

Enhancements available in v10.4 and v10.5

V10.5 pre-released functionality introduced since the initial release of v10.4 is available to customers using both v10.4* and v10.5.

**subject to licence and patch*

Lacima Analytics

Core Platform, Integration and Controls

Core *ENHANCED*

- **Control 'Favourites' visibility when using 'Show fewer buttons'**

  A new setting allows users to choose whether *Favourites* remain visible when *Show fewer buttons* is selected. By default, *Favourites* will remain visible for quicker access to frequently used items.

- **Server configuration notification**

  The Server Configuration Tool now displays the status of the Remote API service directly in the UI. This visual indicator makes it faster and easier to verify system readiness without checking logs.

Automation *ENHANCED*

- **API access to Indexation Module**

  New API endpoints provide programmatic access to the Indexation module, supporting retrieval, creation, updating, cloning, and management of indexations and currencies to streamline automation and integration workflows.

- **Improved API usability**

  All Remote API copy endpoints now return the URL of the newly created resource in the response header, allowing automated systems to immediately reference newly created items and simplifying integration workflows.

New Contract Types *ENHANCED IN STANDARD CONTRACTS*

- **Strip-Based Contract Types**

  New Futures Strip, Fixing Futures Spread Strip, and Forward Spread Strip contract types simplify the modelling of multi-period futures, forwards, and spread structures with quote calendar-driven fixing and settlement logic.

- **Asian Futures Options**

  Introduces a new Asian Futures Option contract type using EEX-style Turnbull-Wakeman pricing logic with support for multiple approaches to determining the settled component of the average price, including current price, historical average, and user-defined values.

- **Asian Futures Options using the Normal Model**

  Adds support for pricing Asian Futures Options using the Bachelier (normal) model, enabling valuation of products and spreads where negative prices may occur.

Advanced Models

- **Historical Data Simulation (HDS)** *NEW*

  Generate simulations directly from historical data while preserving real-world dynamics such as seasonality, volatility structures, temporal dependencies, and cross-factor correlations.

  Historical Data Simulation is particularly valuable for renewables, weather-driven assets, and other complex variables where traditional stochastic calibration approaches may be difficult, impractical, or insufficient to capture observed market behaviour.

Simulation

- **Forward Set Curve** *NEW*

  Include the Forward Set Curve used in the simulation in both data and chart outputs, enabling direct comparison of simulated values against the calculated forward set curve and greater transparency into period-by-period risk factor expectations, particularly for composite risk factors or those without a single forward curve source.

About Lacima

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

Lacima helps customers maximise their profit potential and make more confident decisions by providing superior, innovative analytics that yield accurate valuations, hedging analysis and risk exposure analysis for portfolios of financial contracts and physical assets.

For further information, visit lacimagroup.com or email info@lacimagroup.com for a product demo.