

kACE²

Ready-to-Use Solutions

After more than 20 years of innovation, Kalahari's solutions are at the very core of the markets. Our pre-built, ready-to-use solutions have a reputation for accuracy, scalability and ease of use and are trusted by some of the world's leading financial institutions.

Built using the Company's next generation product, the kACE² analytics platform, we offer a number of pricing solutions that are 'ready-to-use' and cover most instrument classes, including:

- Foreign Exchange
- Currencies
- Money Markets & Interest Rate Derivatives
- Bonds
- Options
- Equities
- Commodities
- Indices

Here is a preview of some of the features provided through our pre-built models:

- Real-time futures convexity calculation
- Weighted Mid futures calculated on Ask and Bid size interest
- Step curves for OIS markets (where appropriate)
- Smoothing functionality for yield curves (where appropriate)
- Predictive hike cut/hike methodology
- Enter temporary and actual hikes and cuts to yield curves by entering either basis points expectation or percentage chance of move
- Easy user access to yield curve configuration
- Short Term FX pricing from underlying Cash, OIS or 3mth Futures markets
- Medium Term FX forwards pricing from IRS or "Spread over Bond" markets
- Arbitrage using Cash, OIS or 3mth Futures markets
- Real-time futures hedging ratios
- IRS pricing, broken dates, vanilla and complex structures
- 3s6s Basis entry for 6mth Libor Curve
- 1mth curve calculation – choice of 3 methodologies
- IRS pricing matched maturity to underlying Bond
- Generates indices in real-time and improves operational performance

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As markets are constantly changing and adapting, at Kalahari we are constantly updating our pricing methodologies. We understand that our generic pre-built solutions may not meet your individual trading requirements, and so we provide a tailor-made service to ensure that the end solution meets your exact needs. We are often commissioned to write 'exclusive' models, so no matter how individual or complex your pricing strategies, we can build to your specification.

For more information:

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