Brahman Kova Fund taps Suite’s ALib™ analytics for JPY rates trading

Brahman Capital Management Singapore licenses Suite LLC's ALibV3.0 risk library to pursue opportunities in the Japanese rates market.

NEW YORK, NY, USA, January 8, 2024 /EINPresswire.com/ -- Suite, LLC (suitellc.com) is pleased to announce that Brahman Capital Management in Singapore has licensed Suite's ALibV3.0 pricing and risk library in anticipation of forthcoming opportunities in the Japanese rates market.The initial focus is on Brahman's Kova Japan macro interest rate fund, run by former JPMorgan trading heads Ville Vaataja and Shigetoshi Kobayashi.
ALib's refined and transparent curve building and derivatives pricing support will provide a solid analytical foundation as the firm builds out their systems infrastructure.
” We have some very specific needs in curve building. Suite’s ALib gives us proven and powerful capabilities to pursue alpha while effectively managing risk. The quality of the product and the level of support we've received from Suite has been impressive.", states Brahman’s Ville Vaataja.
James Baker, Suite LLC's Product Manager, said 'we are always excited to add new customers, but increasing our Asian footprint while working with industry veterans who are in the process of building an ambitious new fund, makes this a particularly exciting opportunity for us. We look forward to continuing to support the Brahman team on their journey."
Based in Singapore, Brahman Capital Management (BCM) seeks to provide investors with positive absolute returns, in a manner uncorrelated with world equity indices and world bond markets. The investment philosophy is pursued through a strategy of both active trading and longer-term investments sourced through both advanced qualitative and quantitative methods in fixed income, commodities, futures, listed stocks, options and currencies.
Founded in 2001 and based in New York City, Suite, LLC delivers analytic software to banks, hedge funds, data/service providers and exchanges.

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