



Trade Execution 8.1

Rapid, accurate, efficient trade capture and confirmation

Risk Management
Commodities Trading
Physical Logistics
Regulatory Compliance

Transacting in commodity markets requires a real-time trading solution that enables traders to react rapidly to market opportunities. In addition, energy trading and risk management (ETRM) solutions must also provide rapid deal capture, trader decision support tools, and superior market insight (dashboards) for the identification of arbitrage opportunities.

Configurability

With Allegro Trade Execution, traders can not only perform basic deal capture and trading with speed and ease, but can also configure each trade entry screen to meet their individual needs. By setting default values and using pre-populated trade templates, users can achieve improved efficiency and accuracy when entering a trade. Users can also copy and then modify previous transactions to create new records quickly and easily. Greater efficiency in trade entry and execution means that traders can spend more time identifying and pursuing additional profit-generating opportunities.

Physical and Financial Deal Capture

Allegro's Trade Execution component captures physical and financial deals for all energy commodities, including internal transactions for inter-book and inter-company deals, physical exchange deals, and supply and demand load shapes. This functionality also provides automated, online deal confirmation and confirmation statements that can be emailed or faxed directly to counterparties or brokers.

Features	Benefits
Customizable trade entry templates	<ul style="list-style-type: none"> Improved trader efficiency with rapid, accurate trade entry and confirmation Flexible sort and query functions allow rapid access to only pertinent information
Position management across the trade lifecycle	<ul style="list-style-type: none"> Integrated solution gives users full visibility from trade capture through scheduling, risk management, accounting and invoicing, enabling improved reporting and decision making Simplified reporting through standard reports, including aging reports, combined with flexible report building and drill-down features

Features	Benefits
<p>Captures all appropriate trade details, including:</p> <ul style="list-style-type: none"> • 3rd party trading particulars (counterparty trader, contract, deal number) • Volume/quantity specifications (unit, frequency, rate) • Locations (multiple points of delivery) • Pricing algorithms • Product quality • Duration and associated fees such as brokerage charges, transport charges, management fees, and demand charges. 	<ul style="list-style-type: none"> • Maintenance of all associated data gives users single repository with rapid access to important details. Streamlined data management ensures accurate, real time visibility of market transactions across all business users
<p>Component offers multi-commodity capabilities</p>	<p>Manage coal, NGLs, natural gas, electric power, crude and refined products, and emissions on a single platform, including:</p> <ul style="list-style-type: none"> • Options (physical, exchange trades, OTC, vanilla, swing, multiple exercise, exotic, spread, swaptions) • Swaps (fix/float, basis, cross commodity) • Foreign Exchange • Weather (options, swaps)
<p>Complete integration with all other Allegro components and connectivity to Intercontinental Exchange (ICE), Over the Counter (OTC) Exchanges and Trading Technologies</p>	<p>Allows for real-time connectivity to execute trades on commodity futures exchanges, real-time pricing and trade capture. Achieve optimal trading with the ability to:</p> <ul style="list-style-type: none"> • Access direct data feeds of current, future, and forward prices from a multitude of data sources • Instantaneously capture both physical and financial ICE transactions on global ICE Futures and Over the Counter Exchanges • Execute and capture transactions on 22 of the world's most liquid commodity futures exchanges
<p>Trader controls management and monitoring</p>	<ul style="list-style-type: none"> • Allows management to set limits by group or by trader around credit, volumetric, VaR, MtM, option Greeks, book and trading limits. When preset limits are exceeded during trade entry process, the system creates automated alerts • All actions are tracked and recorded by the system in a complete audit trail. This helps assure users and management that trading and risk management practices are followed

**Integration &
Workflow**

When combined with the Allegro Price component, the Trade Execution component provides a wide range of pricing methods including fixed/floating, index and basket pricing. The component supports multiple units of measure, and multiple currencies when combined with the Allegro Currency component. Using the Allegro Exchange Connect component, customers can enjoy real-time connectivity to execute trades on commodity futures exchanges, as well as real-time trade capture, alleviating tedious manual price entry for trading administration.

Allegro's configurable workflow and messaging functions provide customized approval mechanisms that can be setup within the system, and can automatically notify management, colleagues or external parties of actions required to complete deals. These workflow capabilities allow users to set up streamlined processes for deal capture, approvals and confirmations.

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Allegro is a global leader in commodity trading and risk management solutions for power and gas utilities, refiners, producers, commodity traders, and commodity consumers. With more than 26 years of deep industry expertise, our enterprise platform drives profitability and efficiency across front, middle, and back offices, while managing the complex logistics associated with physical commodities. Allegro provides customers with agile solutions to manage risk across gas, power, coal, crude, petroleum, agricultural, emissions, and other commodity markets, allowing decision makers to hedge and execute with confidence. Allegro has recently been recognized as the Energy Risk Software House of the Year and received The Energy Business Awards Gold Award for Excellence. Headquartered in Dallas, Texas, Allegro has offices in Calgary, Houston, London, Singapore and Zurich, along with a global network of partners.