



Risk Management
Commodities Trading
Physical Logistics
Regulatory Compliance

Credit Connect 8.1

Daily collateral, margin, liquidity, and credit risk scoring at your fingertips

Understanding your counterparty credit risk and exposure has never been more important. With real-time credit risk management across all commodities and every business transaction, Allegro sets a new industry standard in comprehensive functionality. Credit Connect works with the Allegro Credit component and automates the import of credit rating and fundamental data from the Interactive Data Corporation.

Product Overview

Credit Connect provides an interface between Allegro and SIRS to provide actionable credit market intelligence needed to help analyze counterparty credit risk, exposure, and liquidity implications. This component enables users to gain instant access to the latest credit and financial data including credit ratings, company financials, credit metrics, default data, market implied ratings, CDS pricing, and other key credit data for portfolio analysis. A separate agreement with Interactive Data Corporation will be required. Credit Connect reduces the time needed to analyze credit-adjusted financials, identifies outliers on specific performance metrics, and provides credit risk insight by accessing current and historical credit ratings. With the combination of Allegro Credit and Credit Connect, risk managers can monitor the most current daily collateral, margin, and liquidity requirements, and construct credit risk scoring models by integrating current and accurate rating agency data with proprietary information.

Features & Benefits

- Comprehensive credit management for automated decision making and portfolio management
- Manage risk more profitably with real-time access to Moody's, S&P, and Fitch data
- Monitor daily collateral, margin and liquidity requirements, and construct credit risk scoring models by integrating current and accurate rating agency data with proprietary information
- Access detailed information required to evaluate critical trade and investment decisions
- A powerful early-warning screening tool to identify and effectively manage credit risk issues

