



Risk Management  
Commodities Trading  
Physical Logistics  
Regulatory Compliance

## Currency 8.0

### Seamless process to provide accurate interest rates and multiple currency exchange conversions

Allegro's Currency 8.0 component enables users to easily manage currency exchange and interest rates for use in currency trading and other currency calculations for valuation. This component equips traders with the tools and full support to perform currency exchange and FX trades with a variety of currency instruments such as FX spots, FX forwards, FX futures, FX swaps, FX options, interest rate futures, interest rate options and FRAs. Allegro's currency functionality enables traders and financial managers to manage all currency exchange operations across the enterprise. Users can apply the latest currency exchange and interest rates to perform accurate currency conversions and to view the effects of currency exchange movements on their portfolio.

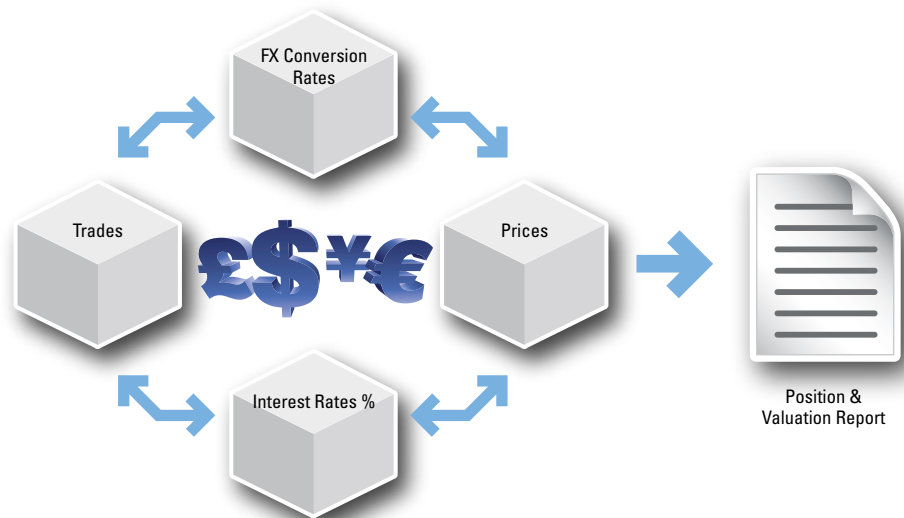
Features	Benefits
Captures, maintains and displays multiple currencies	Accurate and timely management of positions with the most current exchange and interest rates for spot prices, bid and ask, volatilities, interest rate and forward curves. This allows users to monitor the effects of currency exchange movements on their positions in real-time.
Ability to manage foreign exchange trades with support for currency instruments such as FX spots, FX forwards, FX futures, FX swaps, FX options, and interest rate futures	Trade efficiently and reliably while monitoring critical performance for exchange products.
Reduced Complexity	Allows for quick, one-time entry of deal information, supporting trade capture, deal valuation and risk measurement. Eliminates entry redundancies and manual transaction errors through the automation the various currency conversion steps.
Enables users with flexible reporting capabilities to manage any commodity	Global currency values can be quickly and easily converted to any base currency to provide a common currency view of position valuation.

**Business Case**

The process of acquiring global currency rates can be accomplished through a manual update, or automatically from external feeds via the Price Connect component to obtain real-time currency prices.

Once the currency data has been obtained, users can integrate the currency exchange data and associated analysis directly into pricing, position keeping and all other decision support processes.

Ultimately, by integrating the Currency component with other Allegro components (e.g., Contract, Trade, and Prices), users can apply user-specified indices throughout energy business processes, such as calculation of late charges on accounts receivable, display real-time impacts of currency exchange movements on portfolios, and enable all Allegro reporting to reflect multiple currencies and convert all positions to a single reporting currency.

**Process Flow****Allegro Currency 8.0 Provides Global Currency Visibility**

For more information go to  
[www.allegrodev.com](http://www.allegrodev.com)  
 or call us at +1.888.239.6850

North America +1.214.237.8000  
 Europe +44(0)20.7382.4310  
 Asia Pacific +65.6236.5730



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.