



ASEBA Treasury

an advanced solution for modern banking

FUNCTIONAL CHARACTERISTICS

Comprehensive Financial Instrument Coverage

Fully integrated Front-Middle-Back Office

Connectivity with Dealing, SWIFT & Core Banking systems

Straight Through Processing with User defined workflows

Limit Management

Real-Time Position, P&L, Cash flow, Risk Management

Portfolio Management

Intuitive reporting tool

OVERVIEW

ASEBA Treasury is an advanced Front, Middle and Back office solution designed to meet the complete needs of an international treasury operation in a modern environment.

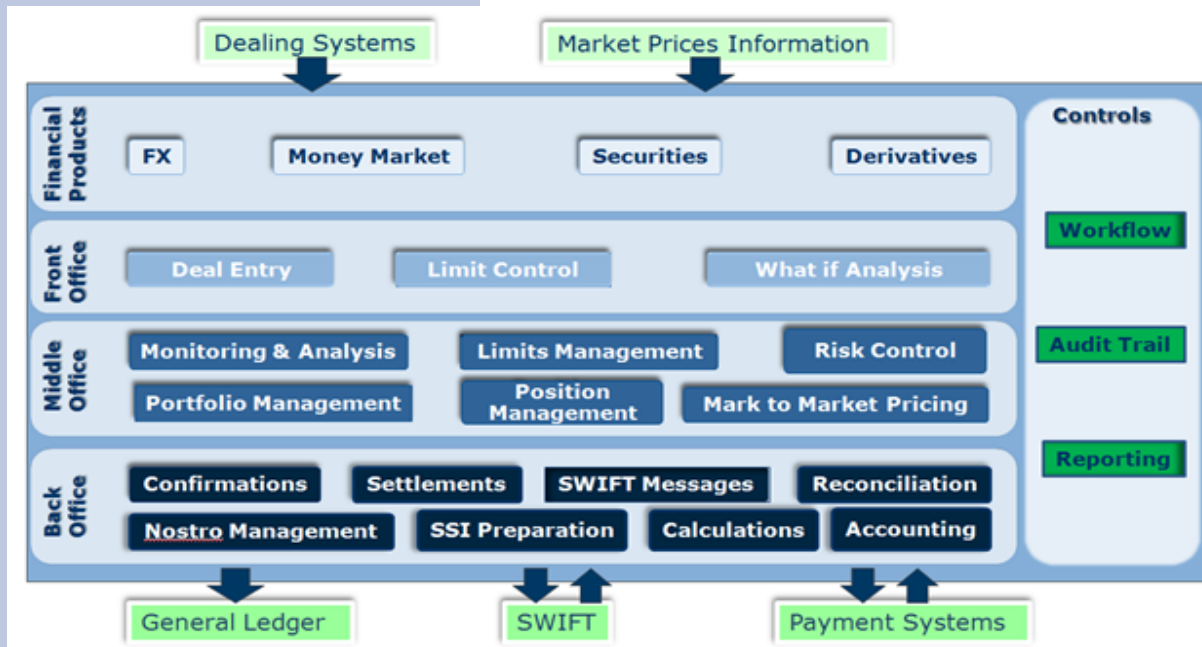
Operating in highly competitive and dynamic environment, modern banks today are facing the challenges of increasing of the overall profitability with simultaneously accurate risk anticipation and planning and in accordance with the domestic and international regulations.

Knowing this, **Treasury module** is developed as a fully integrated module, covering the entire deal lifecycle, from the moment it has been arranged in the Front Office, monitored and analyzed in the Middle Office, until correctly confirmed and completed in the Back Office segment .

ASSECO SEE

Naroden Front 17 , 1000 Skopje, R. Macedonia ; Phone: +389 2 3248 000 , Fax: +389 2 3216 621
Bulevar Milutina Milankovica 19g, 11070 Belgrade, Serbia; Phone: +381 11 2013 111, Fax: +381 11 3015 132
Email: contact@asseco-see.com ; www.asseco-see.com

Treasury Architecture



FRONT OFFICE

Automatic deals capturing

Impressive instrument coverage

On line limit control

Front Office

Treasury module provides fast and flexible deal entry, with simultaneous on line validations and limit control for the purpose of making the right financial decisions.

- **Trade entry.** The trade can be entered manually, captured through a deal loader, or automatically - through external dealing systems
- **Impressive instrument coverage.** The module supports capturing and realisation of deals on the domestic and foreign market for a wide range of financial instruments:
 - FX Deals,
 - Fixed deposit/loan,
 - Deposit at notice,
 - Commercial paper,
 - REPO (Regular, Reverse & Special REPO),
 - Shares,
 - Bonds,
 - Treasury Bills,
 - Futures,
 - Interest rate swap (IRS),
 - Interest rate derivatives (FRA, CCS, Floors),
 - FX Options
- **Limit control** for every trader, counterparty, country, instrument, client etc. or any combination of the above criteria with simultaneously keeping history log for all checked limits...

ASSECO SEE

Naroden Front 17, 1000 Skopje, R. Macedonia ; Phone: +389 2 3248 000, Fax: +389 2 3216 621
Bulevar Milutina Milankovica 19g, 11070 Belgrade, Serbia; Phone: +381 11 2013 111, Fax: +381 11 3015 132
Email: contact@asseco-see.com ; www.asseco-see.com

MIDDLE OFFICE

Monitoring & Analyze

Limit Management

Risk Management

Portfolio Management

Position management

Mark To Market

Middle Office

The Middle Office segment offers tools to view positions and manage market, currency and credit risks effectively. It supports different methodologies for risk calculations and it has integrated limits monitoring system.

- **Scenario analysis** with assumed changes in exchange and interest rates.
- **Real time limits monitoring**
- **Credit rating monitoring** of the countries and the financial institutions
- **Credit exposure monitoring** by instruments (current, potential and total exposure)
- **Position Management**
- **Mark to Market valuation** of the financial instrument on a daily basis
- **Calculation** of interest and coupons
- **Detailed records of expected cash flow**



BACK OFFICE

Complete STP

Automatic confirmation system

Complete SWIFT support

Settlements

Reconciliation

Calculations

Accounting

Back Office

The Back Office segment is responsible for deals processing: from verification, confirmation, settlement, accounting up to nostro reconciliation and booking.

The Front-To-Back integration in the Treasury module makes it a centralized solution, covering all necessary operations for complete realisation of a deal.

- **Complete integration with front office segment** for STP (straight through processing) ensuring time saving and cost reduction
- **Preparing SSI** (standard settlement instructions) for nostro accounts, for our clients and counterparties
- **"Four eyes" principal** of verification for every operation
- **Automatic creation of confirmations and other swift messages**
- **Fully automated confirmation matching system**
- **Daily and periodical calculations** for recorded financial instruments
- **Flexible and multi-currency accounting** and general ledger
- **Reconciliation mechanism**

ASSECO SEE

Naroden Front 17, 1000 Skopje, R. Macedonia ; Phone: +389 2 3248 000, Fax: +389 2 3216 621
Bulevar Milutina Milankovica 19g, 11070 Belgrade, Serbia; Phone: +381 11 2013 111, Fax: +381 11 3015 132
Email: contact@asseco-see.com ; www.asseco-see.com

CUSTOMER BENEFITS

Centralized Operations

Improved Productivity

Reduced Risks and Costs

Increased Revenues

Enhanced risk management

Increase of the overall profitability

The combination of extensive business functionality and advanced technology delivers significant benefits to our clients:

- **Improved Productivity:** providing fast and flexible deal entry of a wide range of financial instruments with a complete support for their Straight-Through-Processing will greatly increase efficiency and productivity
- **Reduced Costs:** the online validation through the entire deal lifecycle and real time limits monitoring guarantee reduce of operating risk and costs
- **Increased Revenues:** advanced position and risk management functionality will provide an accurate way to identify and manage potential profits and losses
- **Enhanced risk management:** the numerous types of risk managements features as well as the transparent flow of information provides a fully integrated Front, Middle and Back Office which assures safe and controlled treasury operations



ASSECO SEE

Naroden Front 17 , 1000 Skopje, R. Macedonia ; Phone: +389 2 3248 000 , Fax: +389 2 3216 621
Bulevar Milutina Milankovica 19g, 11070 Belgrade, Serbia; Phone: +381 11 2013 111, Fax: +381 11 3015 132
Email: contact@asseco-see.com ; www.asseco-see.com