



eurobase

siena

Treasury Management

Risk Management, Regulatory Compliance,
Real-time Control.

100%

Referenceable
client base

30

Years of market
experience

100%

Successful
implementations

Transforming Treasury

siena Treasury Manager transforms treasury operations by ensuring the front office holds the information required to make informed decisions across all asset classes. Configurable workflows improve dealing room and middle office efficiency through automation and removes unnecessary manual processing. Real-time views allow you to manage your balance sheet, positions and cash flows, optimise your profit, mitigate your risks and control your exposure - with the full assurance of regulatory compliance.



Real-time

Blotters, cash flows, positions, profit & loss, cash flow projections, trading alerts, pricing and benchmark rates support wide ranging management and trading information in an instant.



Broad Scope

siena is multi-entity and multi-asset having an extensive range of instruments such as FX, MM, Derivatives and Fixed Income. siena supports customer trading, with automated hedging, deal & cover and agency execution models.



Control & Compliance

siena operates in real-time and boasts pre-quote, pre-deal and post-trade risk and limit checking. The solution is MiFID II compliant, including API's to all the leading ARM and APA regulatory repositories. Best execution is provided by capturing in real-time, all prices events and communications behind every quote and deal.



Affordability

siena is a modular scalable solution that compliments existing systems via an array of pre-built and open API's. siena is available through a range of fully managed deployment options including hosted and on-premise.

A small selection of the asset classes and instruments supported by siena:

Foreign Exchange

Spot, Forward & Swaps
Non-Deliverable Forwards
FX Multi-Deals & Block Trades
FX close-outs & Extensions
(incl partial)
Take-ups & Early Take-ups
Margin Trading

Money Market

Term Loans and Deposits
Islamic Products
Accounts
Call & Notice Accounts
Repo & Reverse Repos & Index
Linked Term Repos
Term Funding Schemes

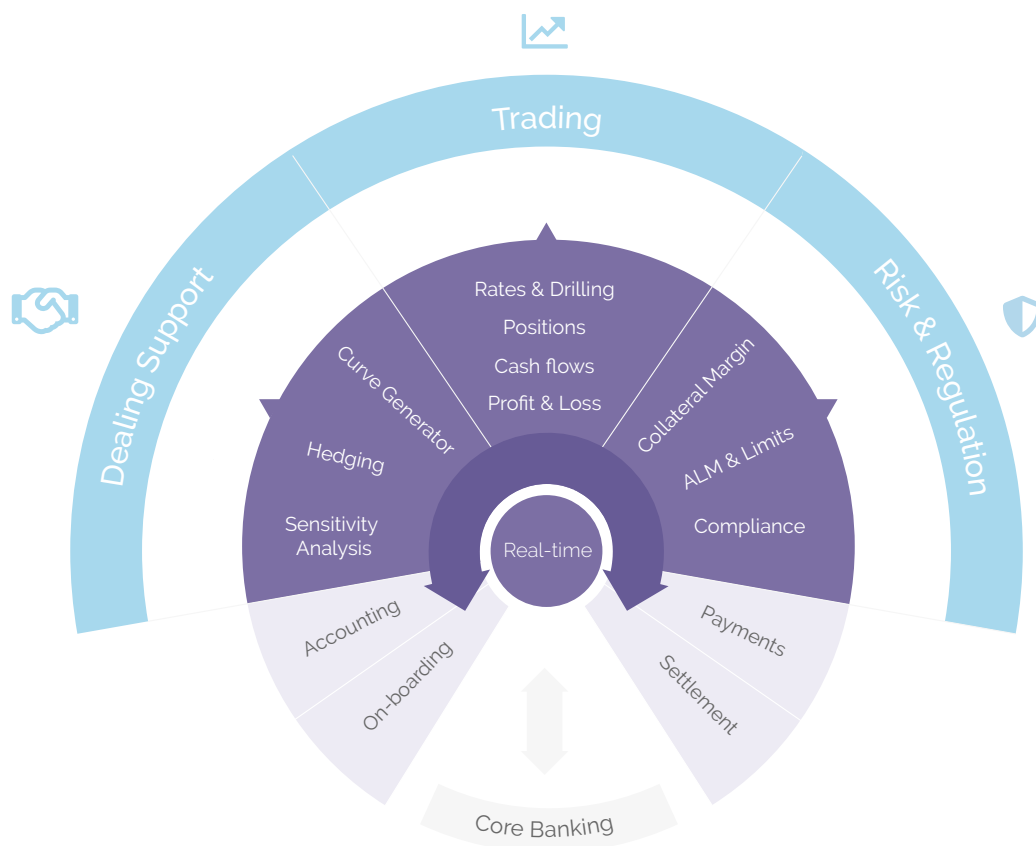
Securities

CD's + zero Coupon CDs
Bankers Acceptances
Promissory Notes
Commercial Paper
Floating Rate Notes (FRNs)
Corporate, Municipal &
Government Bonds, Sukuk
Treasury Bills

Derivatives

Overnight Index Swaps
FX OTC options & Currency
Futures
Stock Index Futures
Dual Currency Deposits
Interest Caps, Floors & Collars
Swaptions
Credit Default Swaps

siena Treasury Management



Dealing Channels - siena comes with a range of adaptors to dealing venues. Dealers can execute trades on external execution venues that are then immediately imported to update positions in real-time.

Rates and Pricing - Flexible, cross-source rate aggregation and margining can be applied across a comprehensive set of parameters including: channel, trader, sales, counterparty, trading group, asset class, currency, amount bands, tenor and time of day.

Hedging - Hedging requirements are underpinned by an extensive suite of Exchange and OTC derivatives to cover risk exposures. Additional analytical support is provided by tools including, PVO1 Interest Sensitivity, Duration and Yield Price Analyses.

Profit and Loss - Online revaluations for all asset classes, derivative valuation reports, FX P&L automatically re-adjusted to handle closing rates, derivatives assessed as OTM/ITM/ATM/ when prices change.

Position Keeping and Cash Flows - Open positions and projections with full drill-down capability update in real-time. Bespoke positions by instrument class including cash flows are also supported.

Integration - Seamless integration to existing systems aided by an extensive range of 'ready to deploy' adaptors and API's able to support any message format or delivery mechanism required by up and downstream systems.

ALM - Stress testing balance sheet, liquidity and income projections, user defined business-centric horizons, interest and market risk, funds transfer pricing.

Limits - Real-time limit checks are performed both pre-quote and pre-deal via siena's own limit module or by an in-transaction call-out to a third party limit system. Settlement risk for FX and CLS functionality is also included.

Compliance - Supporting multiple regimes including MiFID II for best execution monitoring, pre and post-trade benchmarks, transaction and trade reporting, SI determination and full audit UTC timestamping.

Risk - Interest rate sensitivities, gap analytics, durations and volatilities, 'what-if' yield analysis, full range of 'Greeks' on derivatives.

Customer Portal - Delivering a dedicated online dealing platform directly and 'on-behalf-of' trading for your customers.

“

siena has given the Bank's Treasury the toolsets to manage exposure and control risk. It has become a strategic part of our operations.

”

John Shea, Head of Finance & Operations,
Zenith Bank (UK)

Why partner with eurobase

- Unparalleled treasury expertise
- Committed to long term customer partnerships
- Continuous product innovation
- Fully referenceable customer base
- Consultative approach to delivery
- Proven delivery methodology
- Global customer footprint in over 25 countries

