



The Reserve Bank of New Zealand (RBNZ) selected the Numerix Oneview enterprise pricing and risk analytics platform for the transformation of its Treasury Systems strategy and future roadmap. RBNZ selected Numerix Oneview because it will provide market standard trade valuation, position and collateral management, alongside enhanced risk and performance reporting, to aid in effective decision making and reduce key operational and market risks.

### Consistent Analytics Across the Trading Book

Numerix Oneview will deliver to RBNZ streamlined daily operational workflows across trade management, pricing and valuations, pre and post trade limits, market risk, counterparty credit risk, XVAs, liquidity and collateral management. Acting as the single source of truth for trades, valuations and analytics, Numerix Oneview will provide consistency of analytics across the trading book at RBNZ, supporting the pricing and risk management needs of front office, as well as middle office.

Subsequent roll-out phases of the relationship with RBNZ will extend Oneview core risk functionality to provide enhanced liquidity management, collateral management and trade management as well as complete front-middle office workflow.

### Comprehensive Analytics for Making Decisions in Real-time

“As New Zealand’s central bank we’re constantly working toward our vision and commitment to providing a sound and dynamic monetary and financial system, and core to our values is innovation, where we’re actively improving what we do,” said Reserve Bank Deputy Governor Geoff Bascand.

“With substantial domestic and foreign market operations, innovation extends to how we’re improving our technology and analytics capability for improved risk management. For us the most important thing is to have comprehensive analytics that enable us to assess value and risk management options using the most up to date methodologies and to make decisions in real time.”

— RBNZ Deputy Governor, Geoff Bascand

Peyman Mestchian, Managing Partner at Chartis Research adds: “Recent research by Chartis into global risk IT expenditure, risk data aggregation and regulatory initiatives all show that the consolidation of risk analytics and its associated data across all departments is seen as a critical success factor for most banks. The development from silo-based to integrated analytics is a key enabler for banks aiming to transform from being tactically compliant to efficient and agile organizations.”