FX Cash-Flow Computation Node

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Discussion

The FX Cash-Flow Computation Node computes projected or derived FX cash-flow obligations from relevant FX contract state and transaction information.

The FX Cash-Flow Computation Node performs cash-flow computation responsibilities. It consumes FX Contract State, applicable transaction information, semantic assertions, model references, and calculation context. It produces FX Cash-Flow Obligations and records the provenance of computations.

The FX Cash-Flow Computation Node participates primarily in the FX Logical Data Plane. It also participates in the FX Logical Audit and Provenance Plane by recording inputs, calculation context, model version, computation timestamp, and output lineage.

Definition

responsible for computing projected or derived FX cash-flow obligation

Source

Specialisation of Logical Node from Part 2: Distributed Node-Based Logical Architecture, Section 6.2, Logical Assertion from Part 2: Distributed Node-Based Logical Architecture, Section 8.8, and Interpretation from Part 1: Conceptual Architecture, Section 9.5; generalised from ACTUS cash-flow and analytical computation material in the original FX Demo Reference Architecture.

Note

The FX Cash-Flow Computation Node defines a logical responsibility for computation. It does not prescribe the ACTUS library, the calculation engine, the programming language, the model implementation, the data store, or the runtime service.

Example

The FX Cash-Flow Computation Node consumes an FX Contract State and produces FX Cash-Flow Obligations with provenance linking the output to the input contract state and calculation context.