FX Cash-Flow Obligation

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Discussion

An FX Cash-Flow Obligation represents a projected, derived, or computed monetary Obligation associated with an FX Contract or Transaction.

The FX Cash-Flow Obligation identifies obligation amount, currency, payment date, payer, receiver, contract reference, transaction reference, calculation context, model or rule reference, producing FX logical Node, timestamp, and provenance reference.

The FX Cash-Flow Obligation participates primarily in the FX Logical Data Plane. It also supports the FX Logical Audit and Provenance Plane because computed obligations require traceability to contract state, transaction information, semantic assertions, model references, calculation context, producing Node, and evidence expectations.

Definition

projected, derived, or computed monetary Obligation associated with an FX Contract or Transaction

Source

Specialisation of Logical Assertion from Part 2: Distributed Node-Based Logical Architecture, Section 8.8, Interpretation from Part 1: Conceptual Architecture, Section 9.5, and Data Structure Instance from Part 1: Conceptual Architecture, Section 7.8; generalised from ACTUS cash-flow and analytical computation material in the original FX Demo Reference Architecture.

Note

An FX Cash-Flow Obligation does not prescribe the ACTUS library, calculation engine, model implementation, programming language, database, file, message payload, or runtime service.

Example

An FX Cash-Flow Obligation identifies a future payment amount, currency, payment date, payer, receiver, and provenance linking the obligation to its input FX Contract State.