

1 a) Architectural characteristics of the ticket system
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3 Performance:
4 - Deadline to make risk report is before 9.am Singapore time.
5 - The system must support up to 50 concurrent users accessing the risk report.
6 - The response time for downloading or viewing the report over the internet must not exceed 3 seconds.
7 - The response time for accessing the report directly on the server must not exceed 1 second.
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9 Scalability:
10 - The system must be able to cope with trade volumes for the next 5 years.
11 - The number of trade increase is 10 trades per day. It would be 3650 trades per year.
12 - Each day, the engine recalculates all counterparties and all trades up to date (e.g., the 5,000 base trades + all
new ones).
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14 Security:
15 - This system must follow bank policy that states system access is restricted to authenticated and authorized users
only.
16 - Reports must only be distributed to authorized users.
17 - Only a subset of the authorized users are permitted to modify the parameters used in the risk calculations.
18 - Although desirable, there are no single sign-on requirements.
19 - All access to the system and reports will be within the confines of the bank's global network.
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21 Availability:
22 - System acceptable downtime is less than 30 minutes/day. The availability is 98%
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24 Adaptability:
25 - When the new Reference Data System is ready. The Financial Risk System must be configured to work with new system
within 3 months. That is the time the legacy system to be decommissionized.
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27 Configurability:
28 - Input files used in the risk calculation process must be retained for 1 year.
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30 Auditability:
31 - The following events must be recorded in the system audit logs:
32 - Report generation.
33 - Modification of risk calculation parameters.
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35 Traceability:
36 - The system should take appropriate steps to recover from an error if possible, but all errors
37 should be logged.
38 - A Simple Network Management Protocol (SNMP) trap should be sent to the bank's Central Monitoring Service in the
following circumstances:
39 - When there is a fatal error with a system component.
40 - When reports have not been generated before 9am Singapore time.
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