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The Bank of Tokyo-Mitsubishi UFJ, Ltd.

Business Requirement
< I.R. Simulation >

Version 1.0

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Project Name: New Front Office System
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Document Control

History

Version	Release Date	Author	Changes in progress
1.0	Feb, 17, 2014	Gabriela A. Stoianov	Creation of the document with the latest requirements gathered

Review

Date	Reviewer	Status

Sign-Off

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OBJECTIVE

1.1 DESCRIPTION

The objective of this section is to define and specify the I.R. Simulation in Calypso. The I.R. Simulation is composed by Discount Tax, Forward Tax, and Value for I.R.

This integration process is provided by BTMU from CRK system, they should provide a web service to query the values from a trade.

Currently, the current flow of I.R. Simulation is possible in CRK system.

The new process consists on query in real time the I.R. value, on CRK system, for Terminated operation in Calypso system.

1.2 PRODUCT SCOPE

In the first phase of the project Calypso will integrate with CL for the following products:

- Swap
- FXNDF

1.3 Issues, Limitations and Assumptions

1.3.1 Limitations and Assumptions

- Calypso will have a screen to show the details about operations:
  - Display the information about the operation in a report.
  - Display the calcutation for I.R. from trade.

1.3.2 Dependencies

- BTMU should provide a web service for querying the I.R values.

1.3.3 Mapping

1.3.3.1 Query I.R.

Request

#	Campo	Obr.	Pai	Tipo	Ocor.	Tam.	Dec.	Descrição
IR01	DadosChama	-	-	-	-	-		Tag Raiz
IR02	TradeID	S	IR01		-			Numero da Operacao no Calypso
IR03	TaxaDesc	N	IR01		1-1			Numero da Taxa de Desconto
IR04	FWDR	S	IR01		1-1			Numero da Taxa Forward

Response

#	Campo	Obr.	Pai	Tipo	Ocor.	Tam.	Dec.	Descrição
IR01	DadosRetorna	-	-	-	-	-		Tag Raiz
IR02	VLR	S	IR01		-			
IR03	I.R.	S	IR01		1-1			
IR04	LIQUIDO	S	IR01		1-1			

1.4 Calypso's Expected Flow

The table below describes the expected flow for the integration with CRK:

ID	DESCRIPTION REQUIRIMENTS
1	Trader performs the query of operation in the report
2	Trader select the operation
3	Trader fills the trade in the new screen and click on 'Calcute'
4	Calypso system captures the information and make a request to the Web Service to calculate the I.R

5	Web service returns the value of I.R. for the trade provided by Calypso system
6	Calypso system inform the value

1.5 PROTOTYPE (QUERY OF I.R. SIMULATION)

In this proposal, the client will have a report available on the menu Calypso for query the available operations and realize the simulation of I.R.

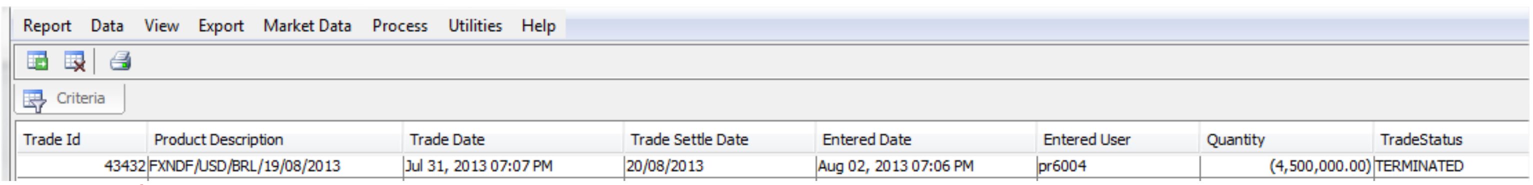

Figure 1 - Report I.R Simulation

Figure 2 – Screen I.R Simulation

1) Trader open “Report I.R. Simulation” on Calypso screen;
    a. Double click an operation;
2) System shows the screen I.R Simulation;
3) Trader informs “Taxa Desc.” Or “FWDr” and click in “Calculate”;
4) System shows the values of “VLR”, “I.R” and “LIQUIDO”;

1.6 APPENDIX