FINISS Support Team
support@finiss.com

SAP Datafeed configuration to access Market Data via FINISS over the internet

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Table of content

1. Fehler! Textmarke nicht definiert.

1. General

To download the Reuters market data, which are provided by FINISS over the internet, there are different SAP components which must be defined.
Please make sure that You read the "Getting startred with FINISS" guide and that the SAP GET TEST (RSHHTP20) is successful.
If not already done, please request a 4 weeks free trial.

Please send an Email to support@finiss.com with your full company details, a contact person with telephone number and an Excel sheet with the currency pairs (or interest rates, swaps, forwards, equities etc) you are looking for. If you need the market data from a specific source (like a National Bank) please add this information in the Excel sheet.
You can also request our **BOI package** which contains ALL currencies against the Euro or USD (or any other base currency), the rates will be delivered as direct and indirect rates (like USD – GBP and GBP – USD). Please specify the base currencies You need!

Please visit our website to see all available content packages under www.finiss.com (under downloads).

Once we receive your request you will get your own login details for the 4 weeks free trial.

The email looks like this:

Hi XXXXXX,

we have generated a 4 weeks free trial for you, here are the login data:

URL: http://www.finiss.de/refinery/do/portfolio/download?portfolioId=7xxxxxx
Login: boi1xxxxx1
PW: kxxxxxea

Please test the login details with an Internet explorer. (You will get the full file, please scroll to the right for the values).
After this test please run RSHTTP05 and RSHTTP20 (using SAP_HTTPA) with these login details.

This is an example only, these login details will **NOT** work!!!!!
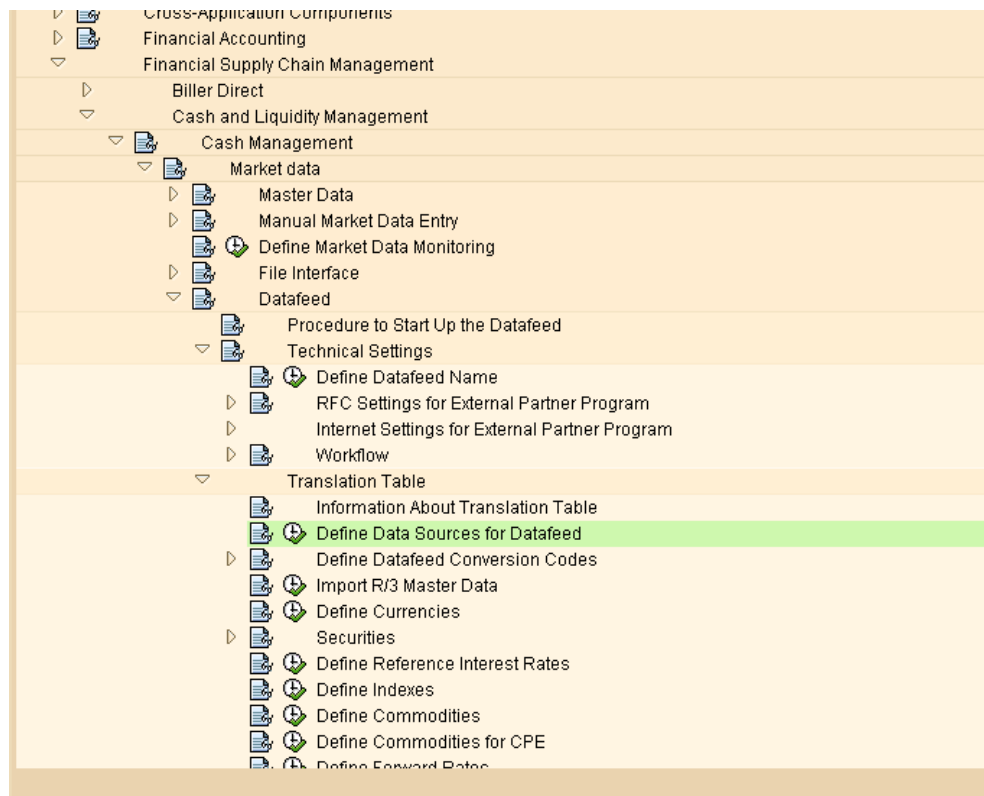
2 Configuration

2.1 Technical datafeed configuration in the Customizing

For the internet access, SAPHTTPA is used. The technical details of this componente are defined in the note 164203.

C:\temp\
note_164203.txt

For the datafeed configuration, the following steps must be done in the customizing:
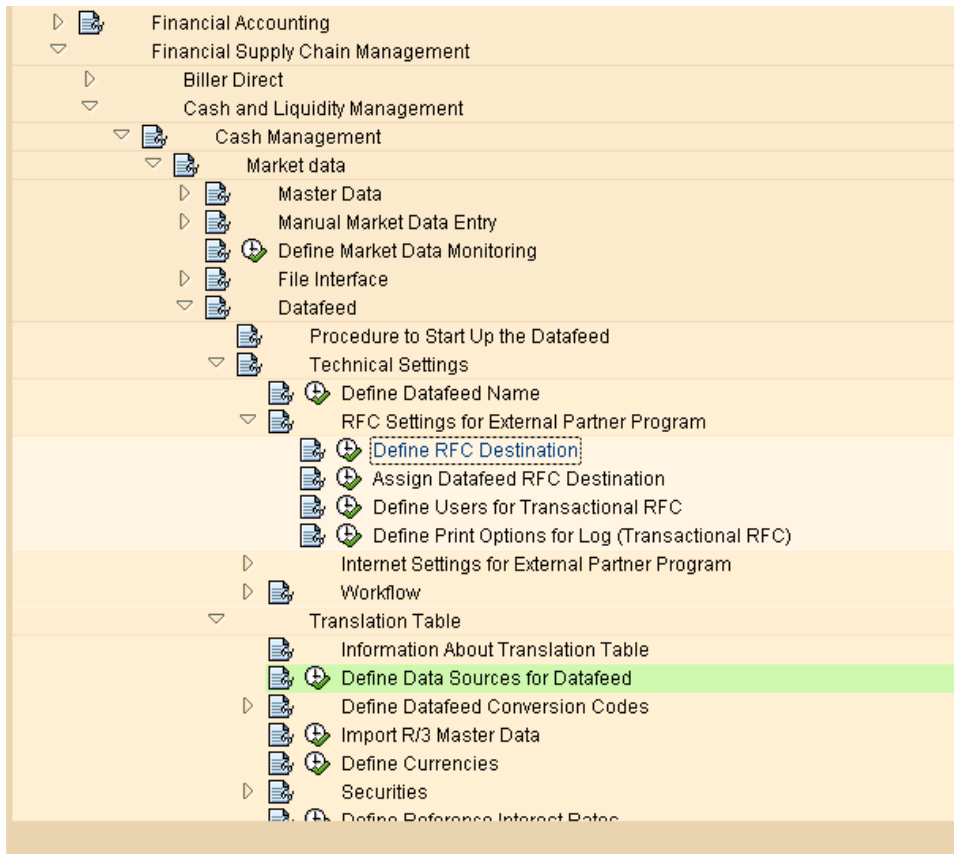
(Transaktion SPRO):

2.1.1 Define datafeed name

Create a new Data Provider „FINISS"

2.1.2   Define RFC-Destinationen

The application needs a RFC – Call to **SAPHTTPA** for the access. These RFC connections must be defined as TCP/IP connections. This connection is generated automatically (pls see note 164203).

Configuration of RFC Connections

RFC Connections	Type	Comment
▷ ☐ ABAP Connections	3	
▷ ☐ HTTP Connections to External Server	G	
▷ ☐ Internal Connections	I	
▷ ☐ Logical Connections	L	
▽ ☐ TCP/IP connections	T	
📄 BSI-US-FDOC	T	
📄 BSI-US-TAX	T	BSI-TAX (US) executable
📄 BSI-US-UPDATE	T	
📄 BSI40-US-TAX	T	
📄 CALLTP_AIX	T	Transport tools: tp interface *generated*
📄 DOCUMENTATION_HELP	T	Call WinHelp and WinWord from R/3
📄 EPS_CLIENT	T	Electronic Parcel Service: R/3 <-> EPS Client Communication
📄 EU_SCRP_TEST	T	Graphical Screen Painter (local Test for A.Herrmann)
📄 EU_SCRP_WN32	T	Graphical Screen Painter (WindowsNT / Windows95)
📄 F1_HELP_SERVER	T	Windows RFC server for F1 help on fields, messages and command fiel
📄 F1_HELP_SERVER_32	T	Windows RFC server for F1 help on fields, messages and command fiel
📄 F1_HELP_SERVER_40	T	Windows RFC server for F1 help on fields, messages and command fiel
📄 GFW_ITS_RFC	T	
📄 IGS_RFC_DEST	T	Generated RFC destination for IGS
📄 LOCAL_EXEC	T	Starts the Program 'RFCEXEC' on Front-End Machine
📄 LOCAL_PRINT	T	
📄 MAIL_NOTES	T	Mailversand
📄 MDX PARSER	T	MDX Parser for ODBO BAPI
📄 R3_WINDOWS_SERVER	T	Desktop integration for Windows (WinWord 6.0)
📄 REUTERS_RFC_SYNC	T	Reuters
📄 SAPBC	T	
📄 SAPFORMS	T	RFC server for executing a work item using a form
📄 SAPFTP	T	Generated automatically on 19970709
📄 SAPFTPA	T	Generated automatically on 19970709
📄 SAPGUI	T	SAPGUI
📄 SAPHTTPA	T	Automatically Generated on 19991205
📄 SAPIPCONTROLLER	T	Information Repository Controller

2.1.3   Assign Datafeed RFC-Destinationen

Normally, the internet access is done from the application server or the frontend of the SAP system, where the user is connected to.

The default settings for this look like this:

Create new entry, provider = FINISS, function = TB_DATAFEED_INTERNET_ACCESS, RFC
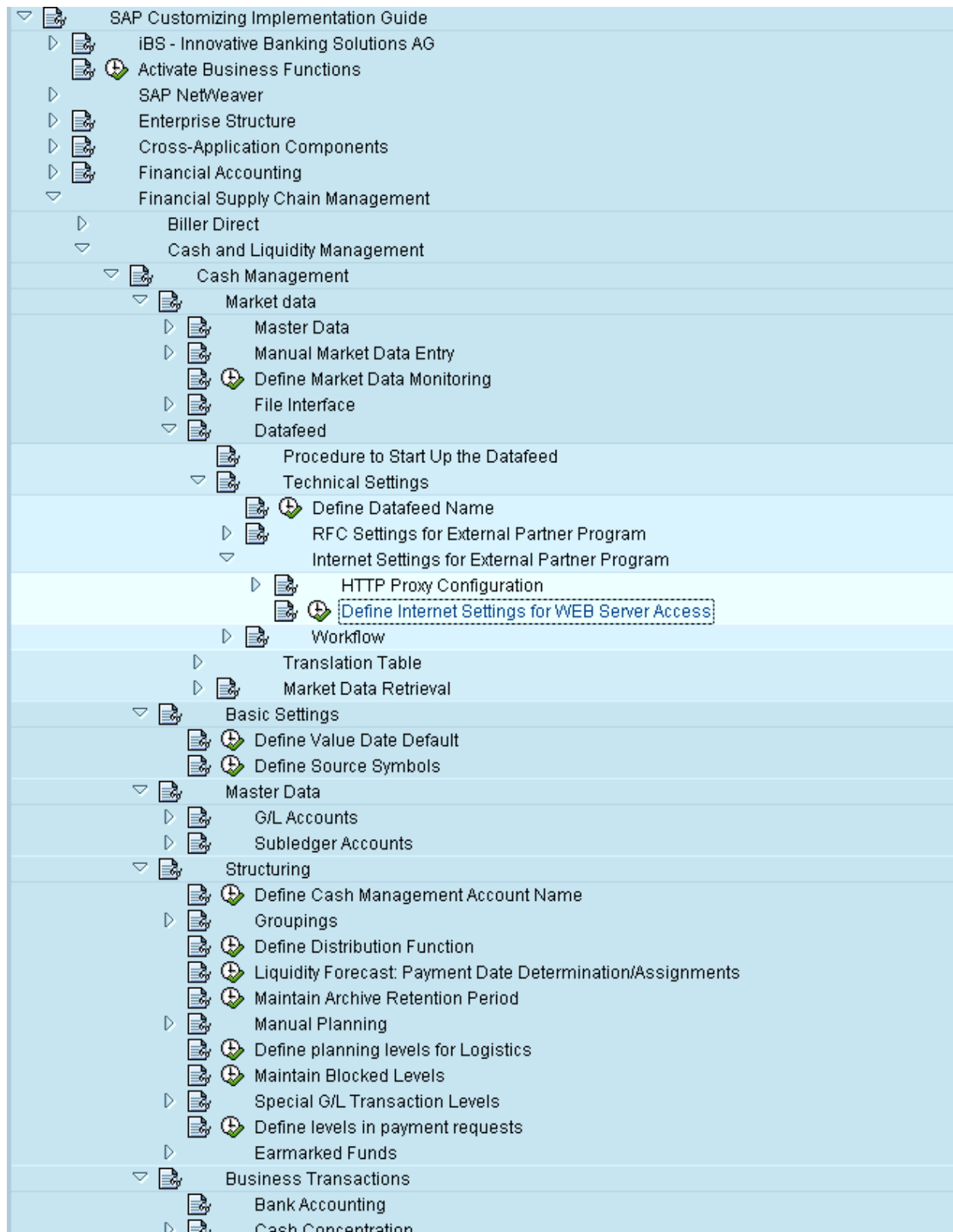
Destination = NONE

2.1.4 Define Proxy configuration

For the internet access, in some cases there must be a proxy defined. If you don`t need a proxy user, you must leave the fields blank..
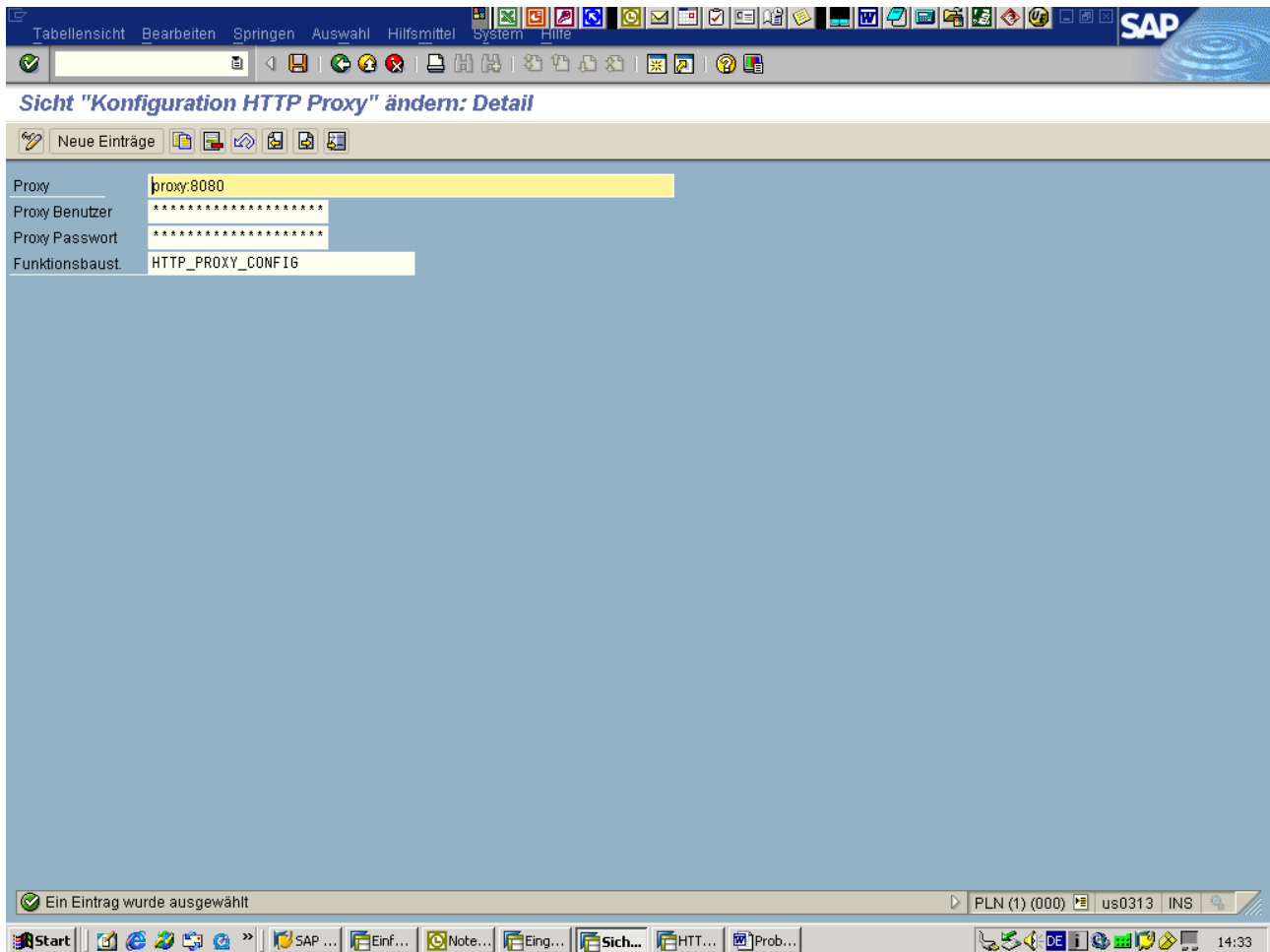
2.1.5   Define Internet settings for WEB access

In this menu, the full URL, where the market data data file is stored, must be defined. The username and password are provided by FINISS. **Please test the login details with an Internet Explorer first!**

SAP Customizing Implementation Guide
  iBS - Innovative Banking Solutions AG
  Activate Business Functions
  SAP NetWeaver
  Enterprise Structure
  Cross-Application Components
  Financial Accounting
  Financial Supply Chain Management
    Biller Direct
    Cash and Liquidity Management
      Cash Management
        Market data
          Master Data
          Manual Market Data Entry
          Define Market Data Monitoring
          File Interface
          Datafeed
            Procedure to Start Up the Datafeed
            Technical Settings
              Define Datafeed Name
              RFC Settings for External Partner Program
              Internet Settings for External Partner Program
                HTTP Proxy Configuration
                Define Internet Settings for WEB Server Access
              Workflow
            Translation Table
            Market Data Retrieval
        Basic Settings
          Define Value Date Default
          Define Source Symbols
        Master Data
          G/L Accounts
          Subledger Accounts
        Structuring
          Define Cash Management Account Name
          Groupings
          Define Distribution Function
          Liquidity Forecast: Payment Date Determination/Assignments
          Maintain Archive Retention Period
          Manual Planning
          Define planning levels for Logistics
          Maintain Blocked Levels
          Special G/L Transaction Levels
          Define levels in payment requests
          Earmarked Funds
        Business Transactions
          Bank Accounting
          Cash Concentration

Internet settings for external partner program, Provider = FINISS
Please use the URI, the user and password provided by FINISS. If You don't have these information,
you can test the following setting:

URI: http://www.finiss.de/refinery/do/portfolio/download?portfolioId=3550

User: SAPTEST

PW: saptest

There is a known bug, that the password is not fully deleted (only by overwriting the entry).
Mark the password field and delete the entry, do this 5 times!

After this, check the table VTB_DFDEST, the fields should be empty:

MANDT   210
RFEEDNAME   FINISS
RWORKMODUS   1
RDEST   NONE
RPROG   TB_DATAFEED_INTERNET_ACCESS
RBUPDEST
URI   http://www.finiss.de/refinery/do/portfolio/download?portfolioId=3550
FOREIGN USER
FOREIGN PASSWD

Now You can customize the login informations from FINISS.

2.2 Customizing of the application

To upload the market data into the SAP system, the following customizing steps must be done:

2.2.1 Define data source for datafeed, Data Provider "FINISS"
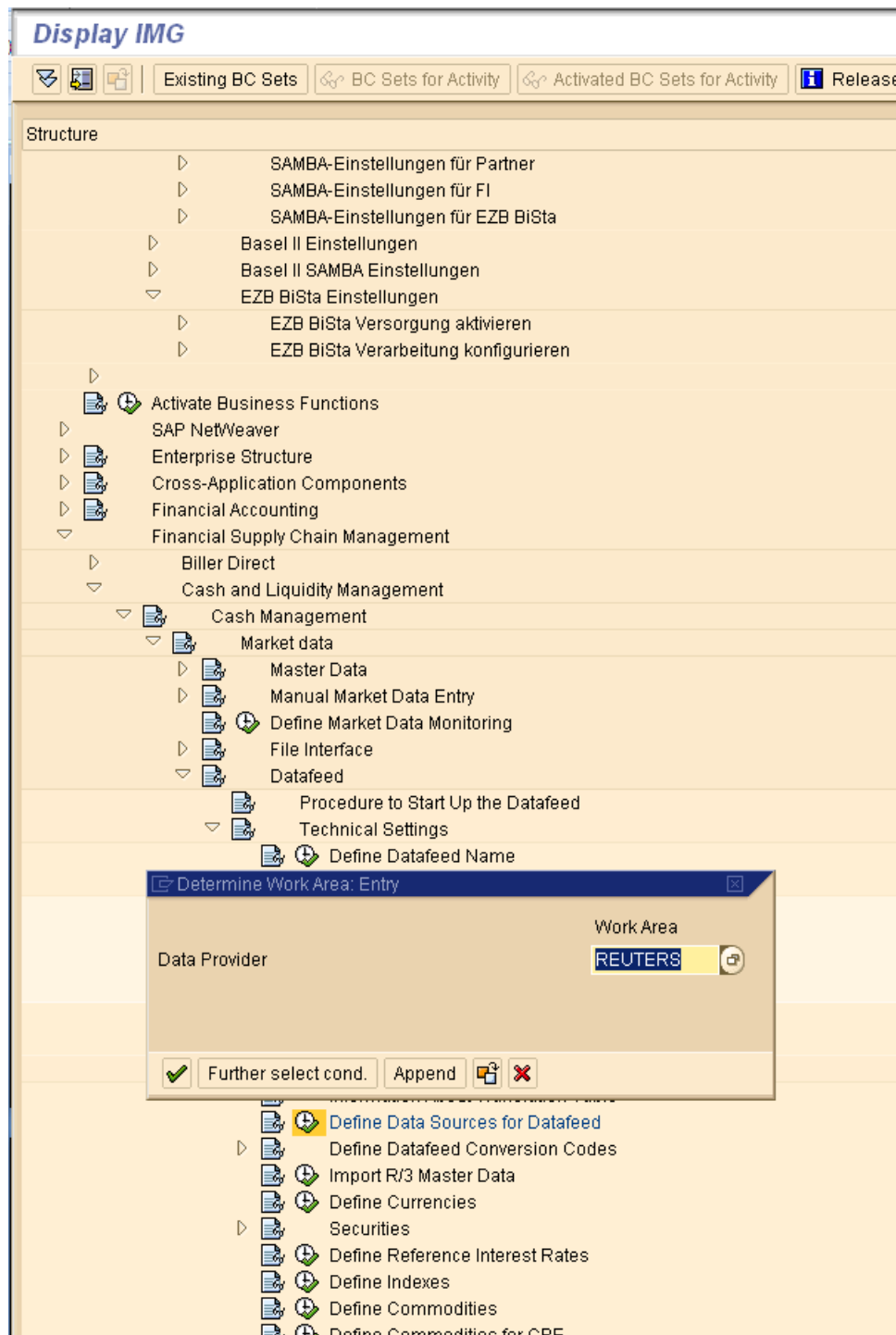
Please add „DDS" and „IDN_SELECTFEED" here for Data Provider "FINISS"

Display View "Datafeed: Define Data Source": Overview

Data Provider   REUTERS

Data Source	
Data source	Description
DDS	
IDN_SELECTFEED	

2.2.2 Create translation table using R/3 master data

With this action, the currency definitions from the SAP master data are stored in the table. If You already have the currencies defined in TCURR You might skip this section:

Display IMG

Existing BC Sets | BC Sets for Activity | Activated BC Sets for Activity | **i** Release Notes

Structure

- ▷
  - Activate Business Functions
- ▷ SAP NetWeaver
- ▷ Enterprise Structure
- ▷ Cross-Application Components
- ▷ Financial Accounting
- ▽ Financial Supply Chain Management
  - ▷ Biller Direct
  - ▽ Cash and Liquidity Management
    - ▽ Cash Management
      - ▽ Market data
        - ▷ Master Data
        - ▷ Manual Market Data Entry
        - Define Market Data Monitoring
        - ▷ File Interface
        - ▽ Datafeed
          - Procedure to Start Up the Datafeed
          - ▽ Technical Settings
            - Define Datafeed Name
            - ▽ RFC Settings for External Partner Program
              - Define RFC Destination
              - Assign Datafeed RFC Destination
              - Define Users for Transactional RFC
              - Define Print Options for Log (Transactional RFC)
            - ▷ Internet Settings for External Partner Program
            - ▷ Workflow
          - ▽ Translation Table
            - Information About Translation Table
            - Define Data Sources for Datafeed
            - ▷ Define Datafeed Conversion Codes
            - Import R/3 Master Data
            - Define Currencies
            - ▷ Securities
            - Define Reference Interest Rates
            - Define Indexes
            - Define Commodities
            - Define Commodities for CPE
            - Define Forward Rates
            - ▷ Volatilities
   - Check Translation Table
        - ▷ Market Data Retrieval
      - ▷ Basic Settings
      - ▷ Master Data
      - ▷ Structuring
      - ▷ Business Transactions
      - ▷ Tools
      - ▷ Information System
  - ▷ Liquidity Planner

Datafeed: Transfer Master Data to Generate Translation Table

Select Master Data
- ☑ Currencies
- ☑ Securities
- ☑ Interest Rates
- ☑ Indexes
- ☑ Commodities (Daily Basis)
- ☑ Commodities (Time Basis)

Quantity

1st Key Definition		➡
2nd Key Definition		➡
Rate Type		➡

Datafeed

Name	REUTERS
Data Source	☑

Output Control
- ☑ Test Run
- ☑ Save Market Data in System Permanently, if Defined in Customizing
- Layout

Use Name = "FINISS" and Data source = "DDS" in the tab Datafeed as standard source!

2.3 Define currencies and other rates (Data Provider is always „FINISS")

Now the currency pairs must be mapped with the instrument names (list provided by FINISS).

Display IMG

	Existing BC Sets	BC Sets for Activity	Activated BC Sets for Activity	Release Notes	Chan

Structure

▽ 📄 Datafeed
   📄 Procedure to Start Up the Datafeed
   ▽ 📄 Technical Settings
     📄 ⏱ Define Datafeed Name
     ▽ 📄 RFC Settings for External Partner Program

Determine Work Area: Entry   ⊠

                          Work Area

Instrument class   01

Data Provider   REUTERS 📇

   ✔ | Further select cond. | Append | 🔲 ✖

     📄 ⏱ Define Currencies
    ▷ 📄 Securities
     📄 ⏱ Define Reference Interest Rates
     📄 ⏱ Define Indexes
     📄 ⏱ Define Commodities
     📄 ⏱ Define Commodities for CPE
     📄 ⏱ Define Forward Rates
    ▷ 📄 Volatilities
     📄 ⏱ Check Translation Table
   ▷ 📄 Market Data Retrieval
  ▷ 📄 Basic Settings
  ▷ 📄 Master Data
  ▷ 📄 Structuring
  ▷ 📄 Business Transactions

double click on „Instrument"opens the details::

You must enter the following information from the FINISS file into the fields:

FINISS Output File: (this example is for the test data for Login **SAPTEST,** please use the URL provided from FINISS):

EURBRLDREF=BOI   DDS   MID

Data Provider --- FINISS

Instrument --- EURBRLREF=BOI

Data Source --- DDS

Property --- MID

´

Same steps must be done for all instrument classes!:

2.4 Define Reference Interest rates

2.5 Define Forwards rates

Change View "Datafeed: Translation Table for Forwards": Overview

New Entries

Instr.class	21			Data Provider	REUTERS

Datafeed: Translation Table for Forwards

Frm	To	RType	Term/d	Instrument
EUR	AUD	GDDM	180	EURAUD6M=
EUR	AUD	GDDM	270	EURAUD9M=
EUR	AUD	GDDM	30	EURAUD1M=
EUR	AUD	GDDM	360	EURAUD1Y=
EUR	AUD	GDDM	60	EURAUD2M=
EUR	AUD	GDDM	90	EURAUD3M=
EUR	CAD	GDDM	180	EURCAD6M=

Change View "Datafeed: Translation Table for Forwards": Details

New Entries

Administrative data

Curr. pair	EUR	CHF	
Rt.Type	GDDM	Rate/pr.supply	◉ Syst. Request ○ Realtime
Term in days	1	☑ Save market data permanently in system	
		Max. deviation in percent	

Datafeed parameters

Data Provider	REUTERS
Instrument	EURCHFON=
Data Source	IDN_SELECTFEED
Property	PRIMACT_1
Explan.	Overnight-Devisen-Swapsatz EUR / CHF

Forward/currency settings:

External	Datafeed:		SAP System:	
10.000	: 1		1	: 1

Last changed by	Date of last change	21.03.2005

2.6 Define Currency Volatilities

| Table View   Edit   Goto   Selection   Utilities   System   Help |

Change View "Datafeed: Translation Table Currency Volatilities": Overv

| New Entries |

Instr.class   31   Data Provider   REUTERS

Datafeed: Translation Table Currency Volatilities

Frm	To	RType	Term/days	Instrument

Position...   Entry 0 of 0
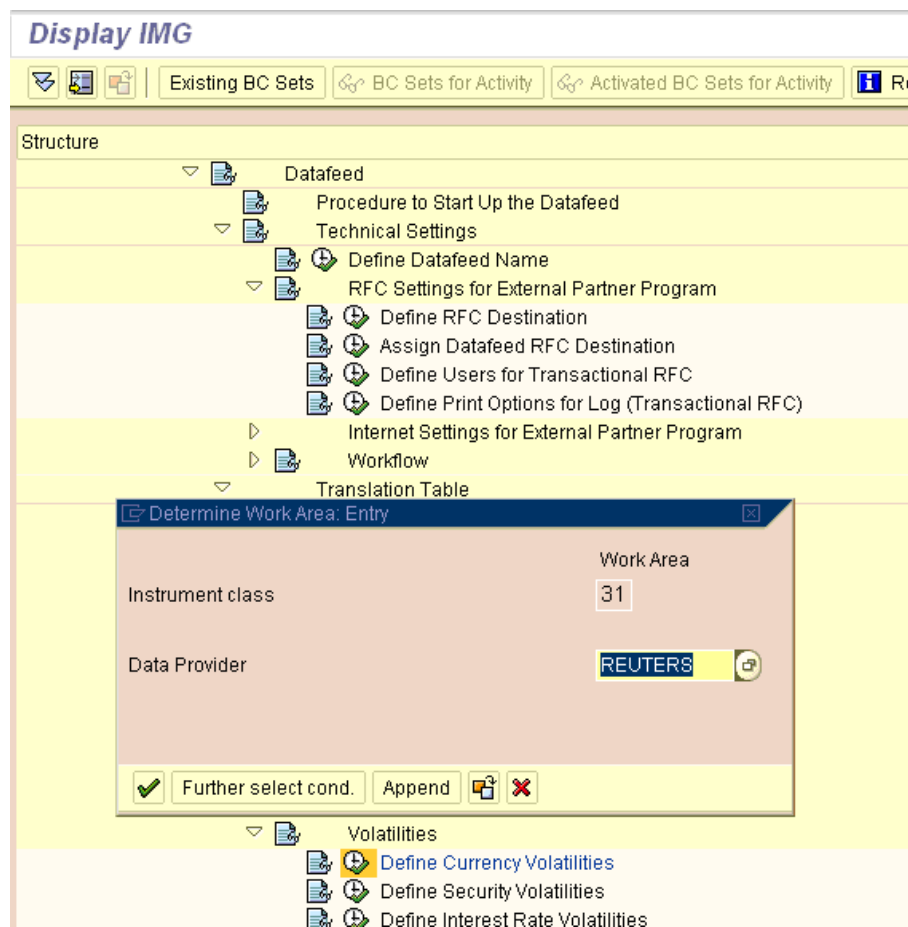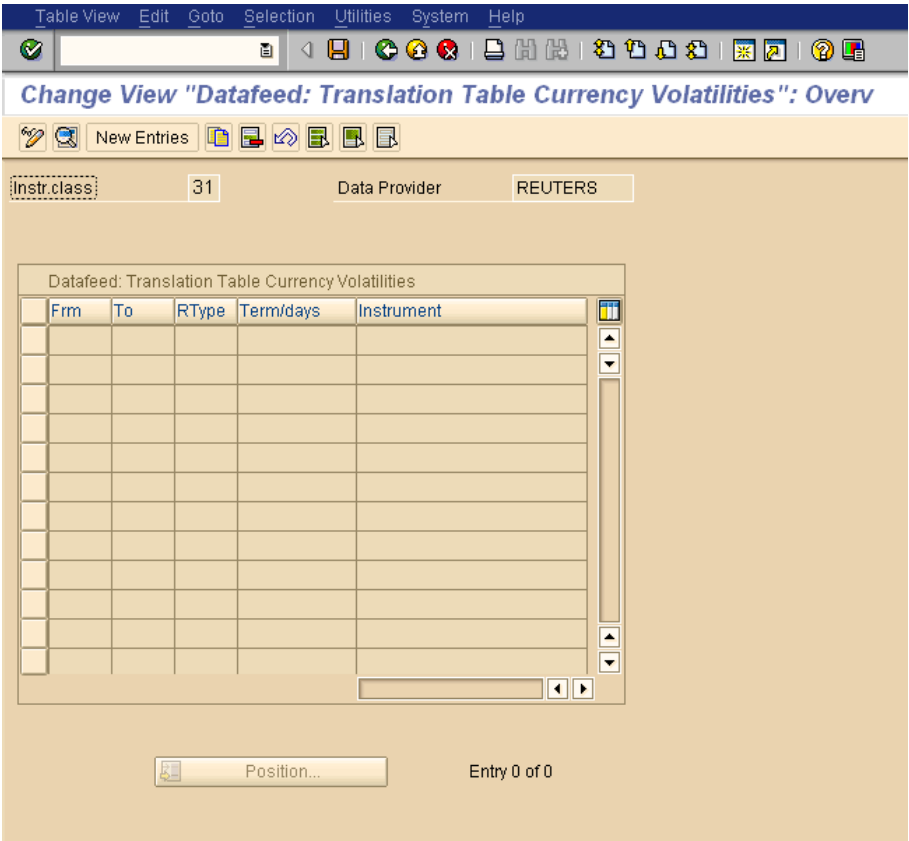
2.7 Test program for the Datafeed Customizing

Display IMG

▽ 📑	Datafeed	
📑	Procedure to Start Up the Datafeed	
▽ 📑	Technical Settings	
📑 ⊕	Define Datafeed Name	
▽ 📑	RFC Settings for External Partner Program	
📑 ⊕	Define RFC Destination	
📑 ⊕	Assign Datafeed RFC Destination	
📑 ⊕	Define Users for Transactional RFC	
📑 ⊕	Define Print Options for Log (Transactional RFC)	
▷	Internet Settings for External Partner Program	
▷ 📑	Workflow	
▽	Translation Table	
📑	Information About Translation Table	
📑 ⊕	Define Data Sources for Datafeed	
▷ 📑	Define Datafeed Conversion Codes	
📑 ⊕	Import R/3 Master Data	
📑 ⊕	Define Currencies	
▷ 📑	Securities	
📑 ⊕	Define Reference Interest Rates	
📑 ⊕	Define Indexes	
📑 ⊕	Define Commodities	
📑 ⊕	Define Commodities for CPE	
📑 ⊕	Define Forward Rates	
▽ 📑	Volatilities	
📑 ⊕	Define Currency Volatilities	
📑 ⊕	Define Security Volatilities	
📑 ⊕	Define Interest Rate Volatilities	
📑 ⊕	Define Index Volatilities	
📑 ⊕	Check Translation Table	
▷ 📑	Market Data Retrieval	
▷ 📑	Basic Settings	
▷ 📑	Master Data	

Datafeed: Test Program for Datafeed Customizing

Market data class

☑ Currencies	☐ Exchange rate volatilities
☐ Securities	☐ Security price volatilities
☐ Interest rates	☐ Interest rate volatilities
☐ Indexes	☐ Index volatilities
☐ Forex swap rates	
☐ Commodities (Daily Basis)	☐ Commodities (Time Basis)

Market data selection
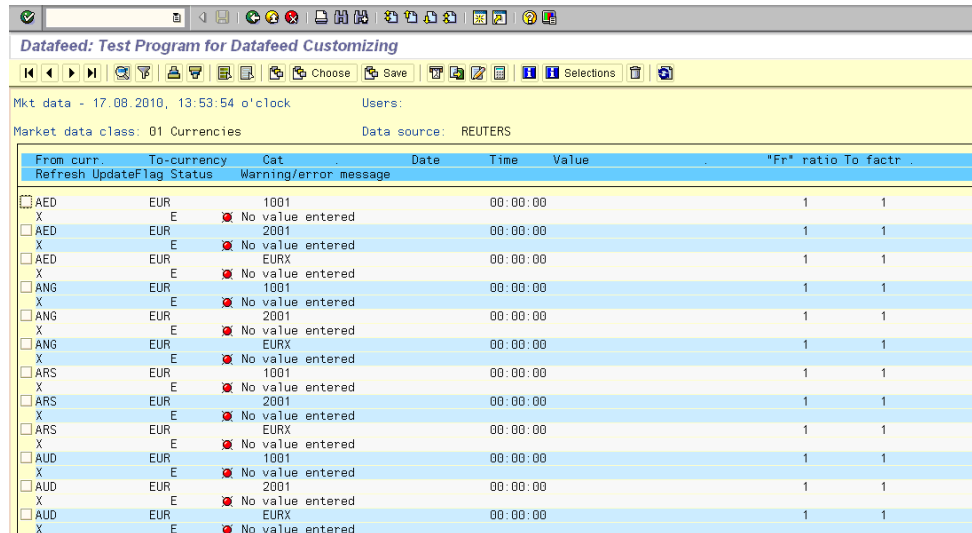
1st key definition	
2nd key definition	
Instrument property	

Datafeed

Name	REUTERS

Output control

Output list of results	○ All ⦿ Errors ○ No errors
Layout	

Important:

This is an internal test, You will NOT see any rates in the output !!!!

1 Market data request from the FINISS server

Use TBD4 to request market data. Datafeed must be „FINISS":

Datafeed: Request Current Market Data

Market data class

- [x] Currencies
- [ ] Securities
- [ ] Interest rates
- [ ] Indexes
- [ ] Forex swap rates
- [ ] Commodities (Daily Basis)

- [ ] Exchange rate volatilities
- [ ] Security price volatilities
- [ ] Interest rate volatilities
- [ ] Index volatilities
- [ ] General volatilities
- [ ] Commodities (Time Basis)

Market data selection

1st key definition	
2nd key definition	
Instrument property	
for volatilities: term	

Datafeed

Name	REUTERS
Request mode	◉ Synchronou ○ Transactional (asynchronous)

Output control

- [x] Output list of results   ◉ All   ○ Errors   ○ Correct results
- [ ] Save Market Data in System Permanently, if Defined in Customizing
- Layout

Datafeed: Request Current Market Data

Mkt data - 17.08.2010, 14:13:49 o'clock   Users:

Market data class: 01 Currencies   Data source: REUTERS

From curr.	To-currency	Cat	Date	Time	Value		"Fr" ratio	To factr
		Refresh UpdateFlag Status	Warning/error message					
X								
AED	EUR	2001		17.08.2010 08:01:20	/4,72573		1	1
X								
AED	EUR	EURX		17.08.2010 08:01:20	/4,72573		1	1
X								
ANG	EUR	1001		17.08.2010 12:13:00	/2,25050	ANG	1	1
X	W	⚠ Dev 11 % Limit 10 % Last rate /2,50050 Last date 31.07.2009						
ANG	EUR	2001		17.08.2010 12:13:00	/2,25050	ANG	1	1
X	W	⚠ Dev 11 % Limit 10 % Last rate /2,50050 Last date 31.07.2009						
ANG	EUR	EURX		17.08.2010 12:13:00	/2,25050	ANG	1	1
X								
ANG	USD	EURX		16.08.2010 05:03:00	/1,00000	USD	1	1
X								
ARS	EUR	1001		17.08.2010 11:56:12	/5,05924		1	1
X		🟩 :—: Warning: Time and date not valid! Taken from the rfeed system						
ARS	EUR	2001		17.08.2010 11:56:12	/5,05924		1	1
X		🟩 :—: Warning: Time and date not valid! Taken from the rfeed system						
ARS	EUR	EURX		17.08.2010 11:56:12	/5,05924		1	1
X		🟩 :—: Warning: Time and date not valid! Taken from the rfeed system						
AUD	EUR	1001		16.08.2010 12:34:26	/1,43790	AUD	1	1
X	W	⚠ Dev 19 % Limit 10 % Last rate /1,70600 Last date 31.07.2009						
AUD	EUR	2001		16.08.2010 12:34:26	/1,43790	AUD	1	1
X	W	⚠ Dev 19 % Limit 10 % Last rate /1,70600 Last date 31.07.2009						
AUD	EUR	EURX		16.08.2010 12:34:26	/1,43790	AUD	1	1
X								
AUD	USD	EURX		17.08.2010 12:13:00	/1,10790	AUD	1	1
X								
CAD	EUR	1001		16.08.2010 12:34:26	/1,33660	CAD	1	1
X	W	⚠ Dev 14 % Limit 10 % Last rate /1,52340 Last date 31.07.2009						
CAD	EUR	2001		16.08.2010 12:34:26	/1,33660	CAD	1	1
X	W	⚠ Dev 14 % Limit 10 % Last rate /1,52340 Last date 31.07.2009						
CAD	EUR	EURX		16.08.2010 12:34:26	/1,33660	CAD	1	1
X								
CAD	USD	EURX		17.08.2010 11:56:12	/0,96390	USD	1	1

If you see an error like this:

HTTP GET Test

HTTP/1.1 407 Proxy Authentication Required (The ISA Server requires authorization

to fulfill the request. Access to the Web Proxy service is

Via: 1.1 NOR1S007

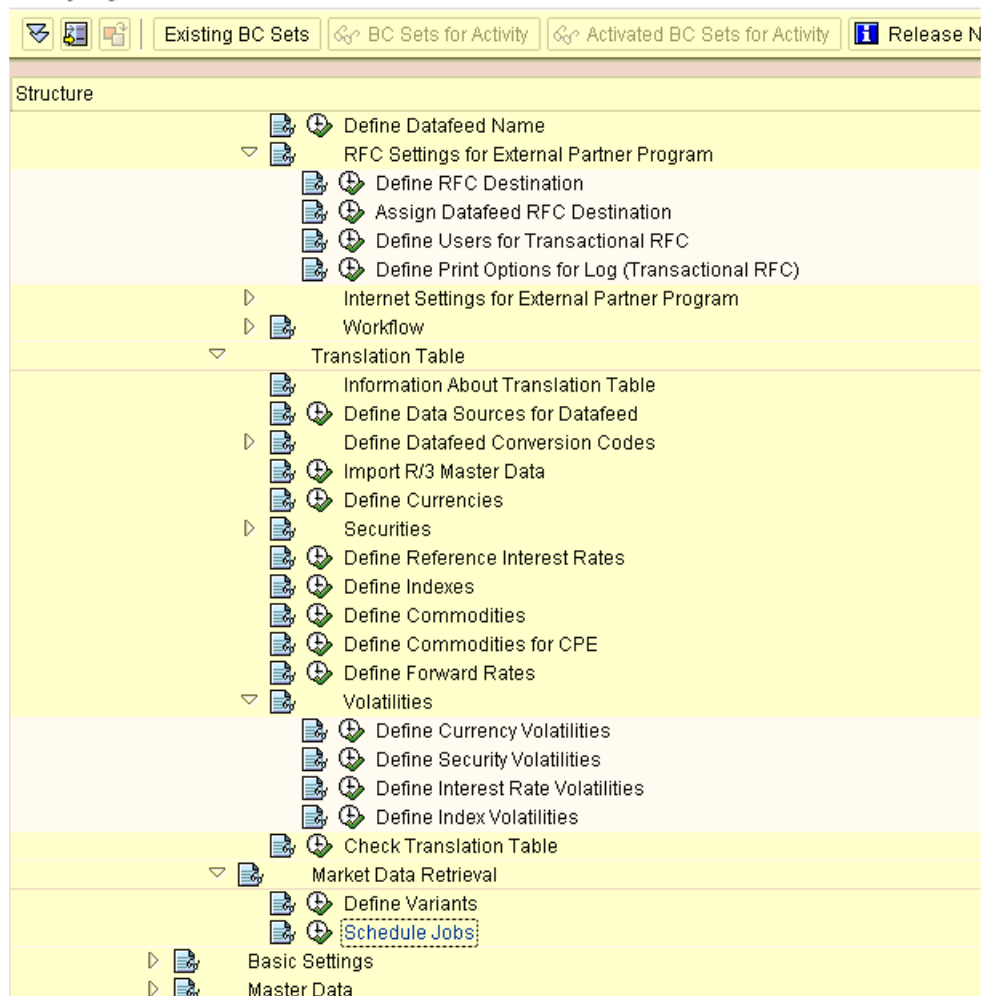Proxy-Authenticate: Negotiate

Proxy-Authenticate: Kerberos

Proxy-Authenticate: NTLM

…..

please check the proxy settings!

4   Create job for market data request

Display IMG

▽ 🔲 🔳	Existing BC Sets	👓 BC Sets for Activity	👓 Activated BC Sets for Activity	**ℹ** Release N

Structure

📄 ⊕	Define Datafeed Name
▽ 📄	RFC Settings for External Partner Program
📄 ⊕	Define RFC Destination
📄 ⊕	Assign Datafeed RFC Destination
📄 ⊕	Define Users for Transactional RFC
📄 ⊕	Define Print Options for Log (Transactional RFC)
▷	Internet Settings for External Partner Program
▷ 📄	Workflow
▽	Translation Table
📄	Information About Translation Table
📄 ⊕	Define Data Sources for Datafeed
▷ 📄	Define Datafeed Conversion Codes
📄 ⊕	Import R/3 Master Data
📄 ⊕	Define Currencies
▷ 📄	Securities
📄 ⊕	Define Reference Interest Rates
📄 ⊕	Define Indexes
📄 ⊕	Define Commodities
📄 ⊕	Define Commodities for CPE
📄 ⊕	Define Forward Rates
▽ 📄	Volatilities
📄 ⊕	Define Currency Volatilities
📄 ⊕	Define Security Volatilities
📄 ⊕	Define Interest Rate Volatilities
📄 ⊕	Define Index Volatilities
📄 ⊕	Check Translation Table
▽ 📄	Market Data Retrieval
📄 ⊕	Define Variants
📄 ⊕	Schedule Jobs
▷ 📄	Basic Settings
▷ 📄	Master Data

Define Background Job

Insert job name and klick „Step"

Define Background Job

Start condition   Step   Job selection   Own jobs   Job wizard   Standard jobs

Create Step 1

User	D024472

Program values

ABAP program   External command   External program

ABAP program

Name	RFTBDF07
Variant	DAILY
Language	EN

External command (command pre-defined by system administrator)

Name	
Parameters	
Operating sys.	
Target server	

External program (direct command input by system administrator)

Name	
Parameter	
Target host	

Check   Print specifications

Step   List   Goto   System   Help

Step List Overview

Spool

No.	Program name/command	Prog. type	Spool list	Parameters	User	Lang.
1	RFTBDF07	ABAP		DAILY	D024472	EN

nSM37