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

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[1. Error! Bookmark not defined.](#)

## **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 started with FINISS" guide and that the SAP GET TEST (RSHTTP20) is successful.

If not already done, please request a 4 weeks free trial.

Please send an Email to [support@finiss.com](mailto: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](http://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:**    ***boilxxxxx1***  
**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!!!!

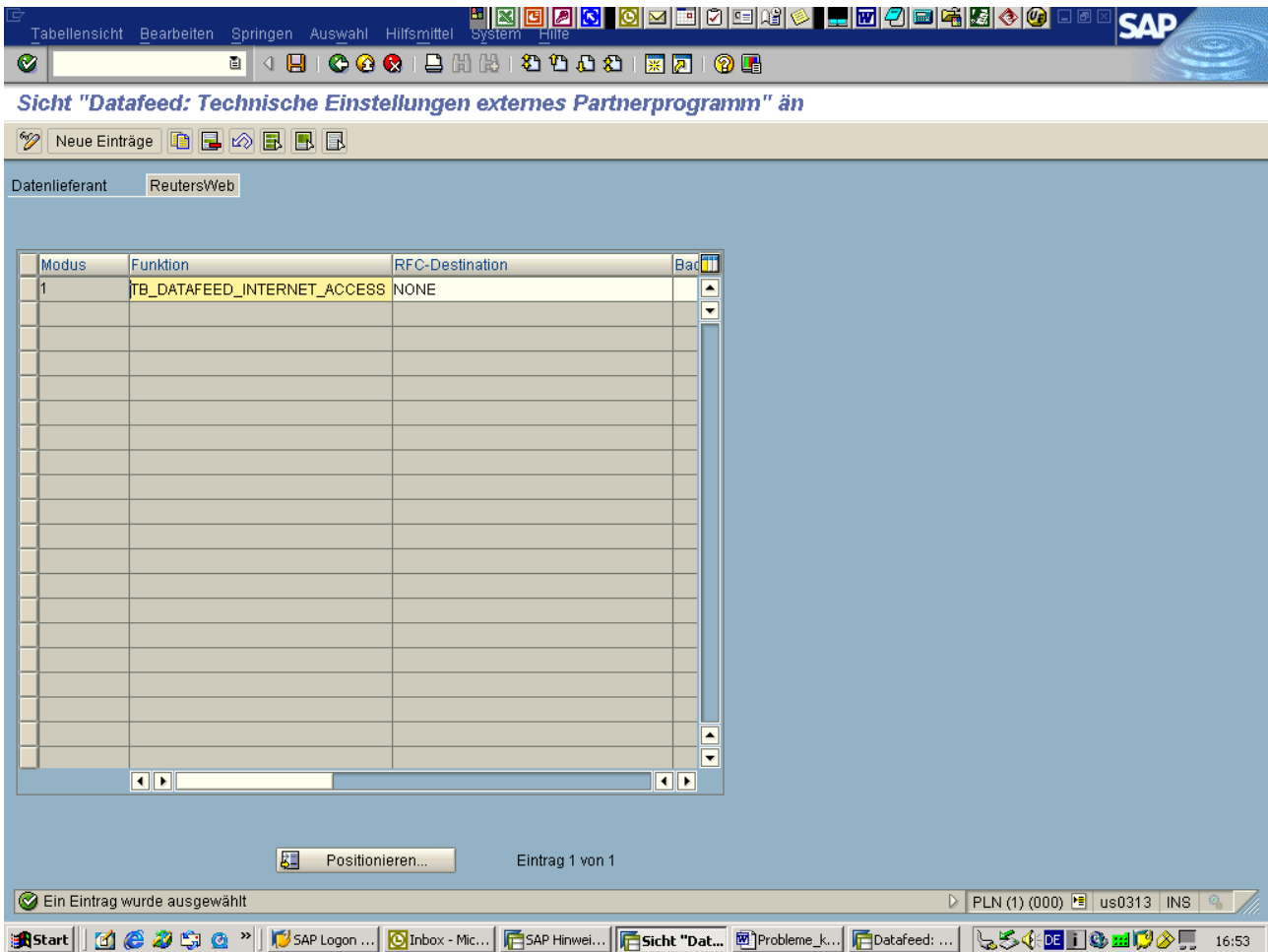




## 2.1.2 Assign Datafeed RFC-Destinationen

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:



The screenshot shows the SAP Datafeed configuration interface. The title bar reads "Sicht 'Datafeed: Technische Einstellungen externes Partnerprogramm' än". The data provider is set to "ReutersWeb". A table displays the configuration for the selected provider:

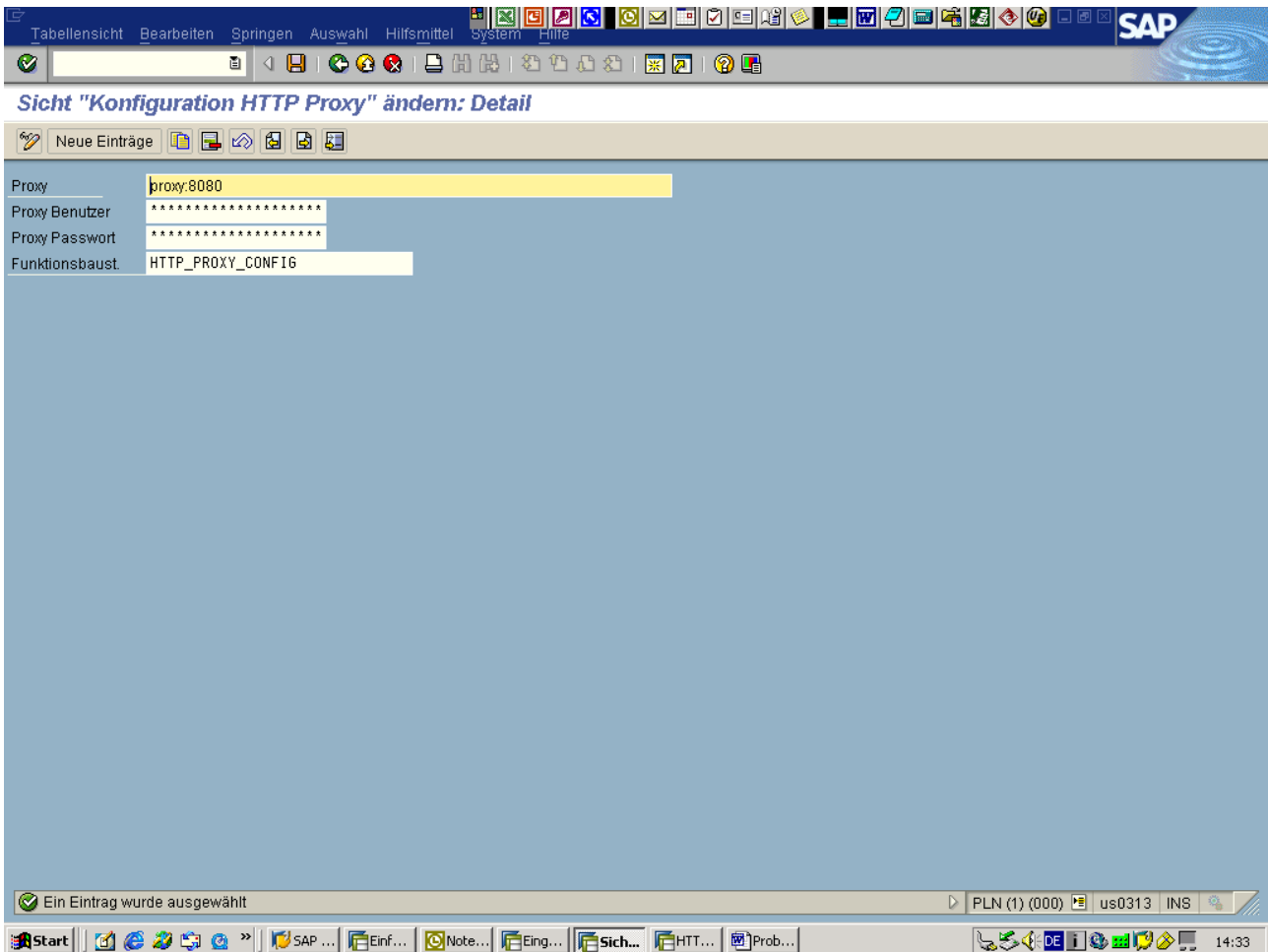
Modus	Funktion	RFC-Destination	Back
1	TB_DATAFEED_INTERNET_ACCESS	NONE	

Below the table, there is a "Positionieren..." button and the text "Eintrag 1 von 1". The status bar at the bottom indicates "Ein Eintrag wurde ausgewählt" and shows system information: "PLN (1) (000) us0313 INS". The Windows taskbar at the bottom shows the time as 16:53.

**Create new entry, provider = FINISS, function = TB\_DATAFEED\_INTERNET\_ACCESS, RFC Destination = NONE**

### 2.1.3 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..



The screenshot shows the SAP configuration interface for the 'Konfiguration HTTP Proxy' (HTTP Proxy Configuration). The title bar reads 'Sicht "Konfiguration HTTP Proxy" ändern: Detail'. The main area contains the following fields:

Proxy	proxy:8080
Proxy Benutzer	*****
Proxy Passwort	*****
Funktionsbaust.	HTTP_PROXY_CONFIG

At the bottom of the configuration area, a status bar indicates 'Ein Eintrag wurde ausgewählt' (One entry selected). The system status bar at the very bottom shows 'PLN (1) (000)', 'us0313', 'INS', and the time '14:33'.





The screenshot shows the SAP Datafeed configuration interface. The title bar reads 'New Entries: Details of Added Entries'. Below the title bar, there are several icons for editing and saving. The main form area contains the following fields:

- Data Provider:
- URI:
- User name:
- Password:

**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:

```

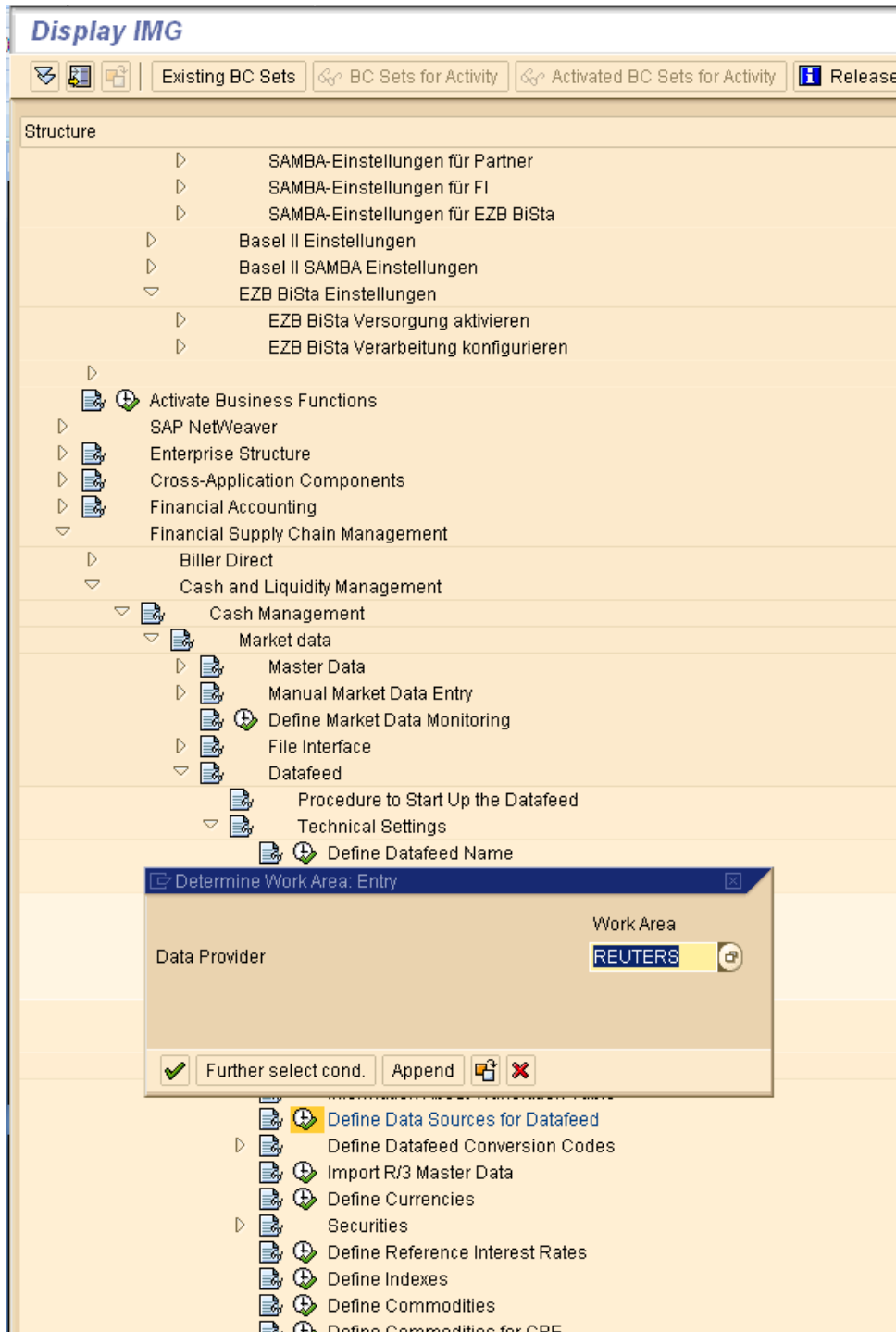
MANDT          210
RFEEEDNAME     FINISS
RWORKMODUS     1
RDEST          NONE
RPROG          TB_DATAFEED_INTERNET_ACCESS
RBUPDEST
URI            http://www.finiss.de/refinery/do/portfolio/download?portfolioId=3550
FOREIGN USER
FOREIGN PASSWD
  
```

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”**





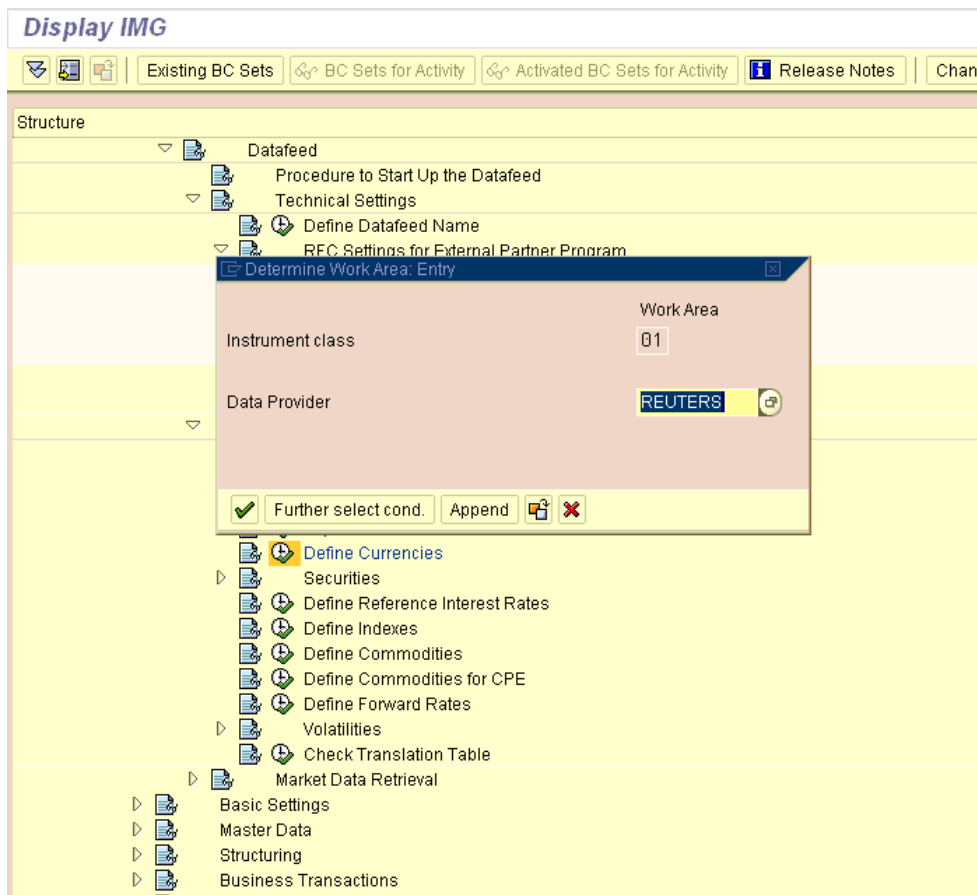
The screenshot shows the SAP Datafeed configuration interface. The title bar reads "Datafeed: Transfer Master Data to Generate Translation Table". The interface is divided into several sections:

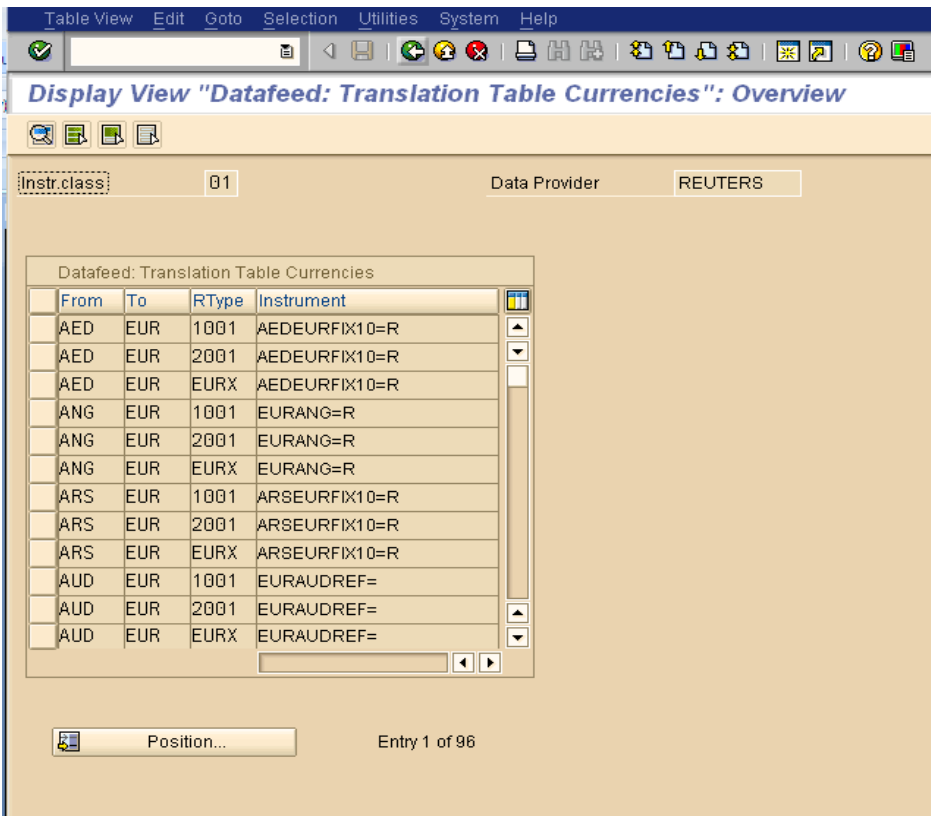
- Select Master Data:** A list of checkboxes, all of which are checked:
  - Currencies
  - Securities
  - Interest Rates
  - Indexes
  - Commodities (Daily Basis)
  - Commodities (Time Basis)
- Quantity:** Three input fields with corresponding dropdown arrows:
  - 1st Key Definition: [Empty field]
  - 2nd Key Definition: [Empty field]
  - Rate Type: [Empty field]
- Datafeed:** Two input fields:
  - Name: REUTERS
  - Data Source:
- Output Control:** Two checkboxes and one input field:
  - Test Run
  - Save Market Data in System Permanently, if Defined in Customizing
  - Layout: [Empty field]

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

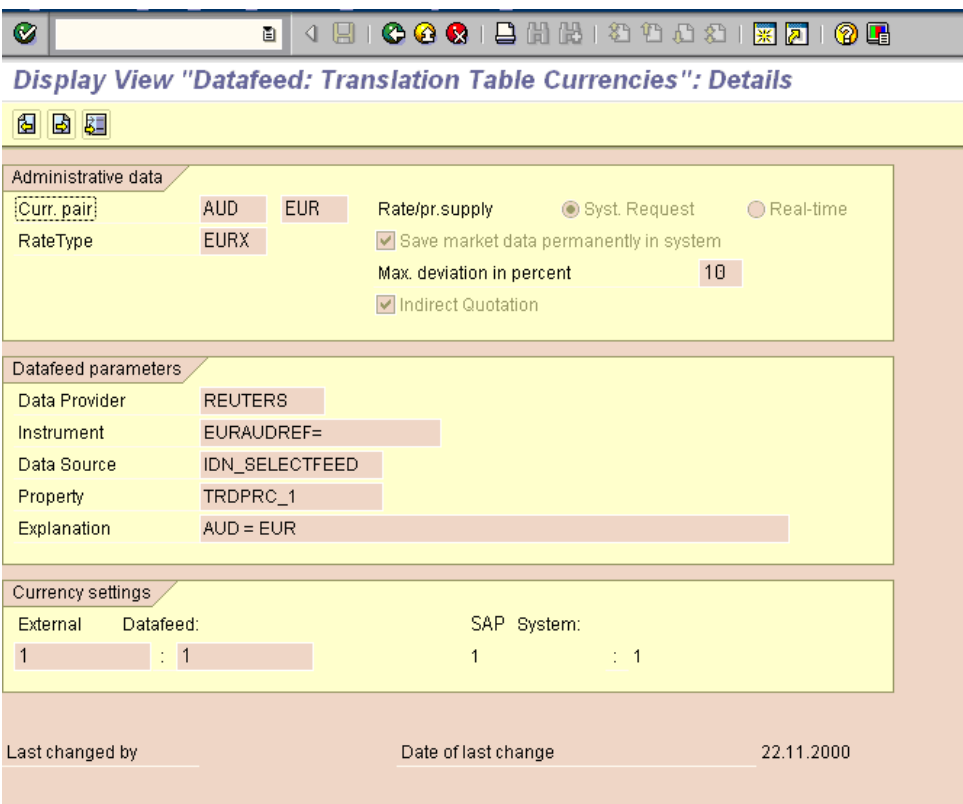
## **2.3 Define currencies and other rates (Data Provider is always „FINISS“)**

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





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):

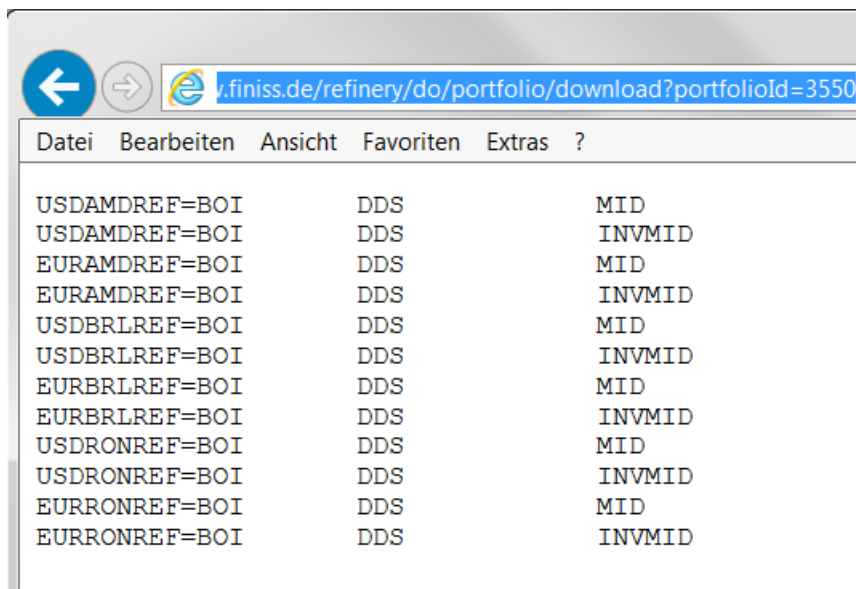
EURBRLDREF=BOI      DDS    MID

Data Provider --- FINISS

Instrument --- EURBRLREF=BOI

Data Source --- DDS

Property --- MID

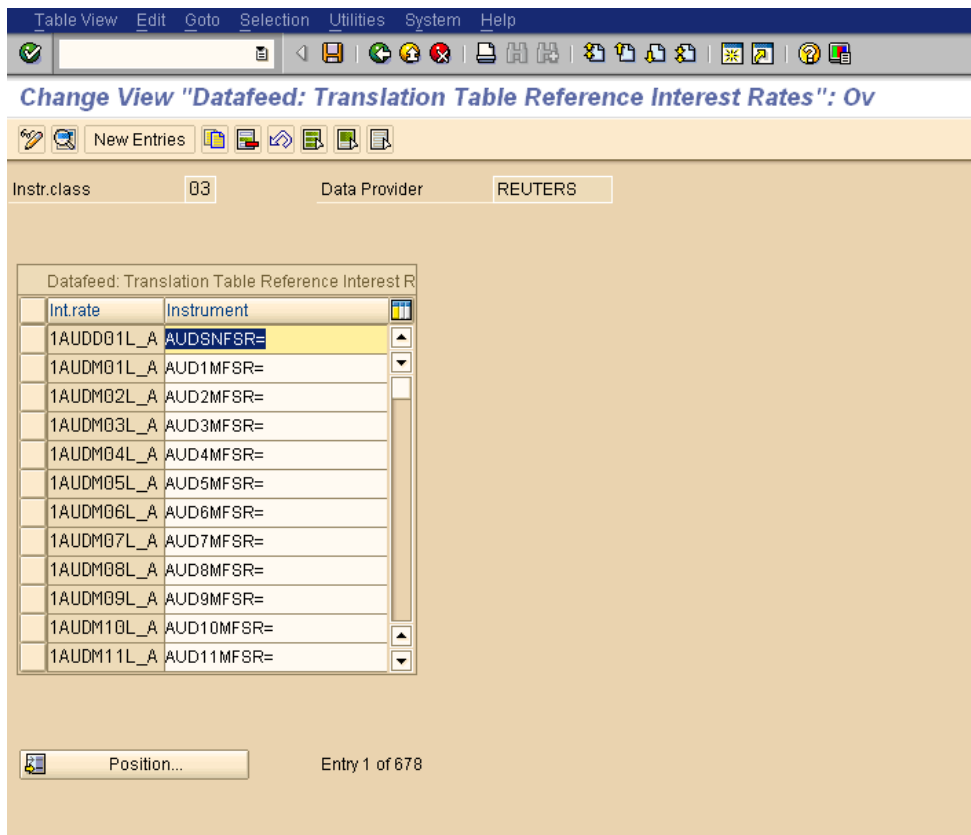
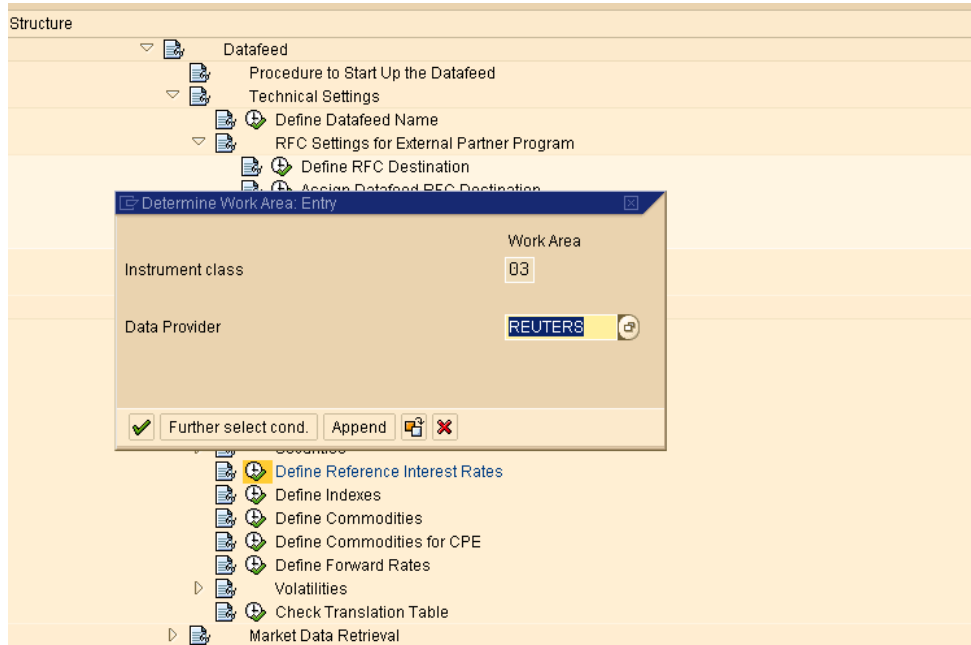


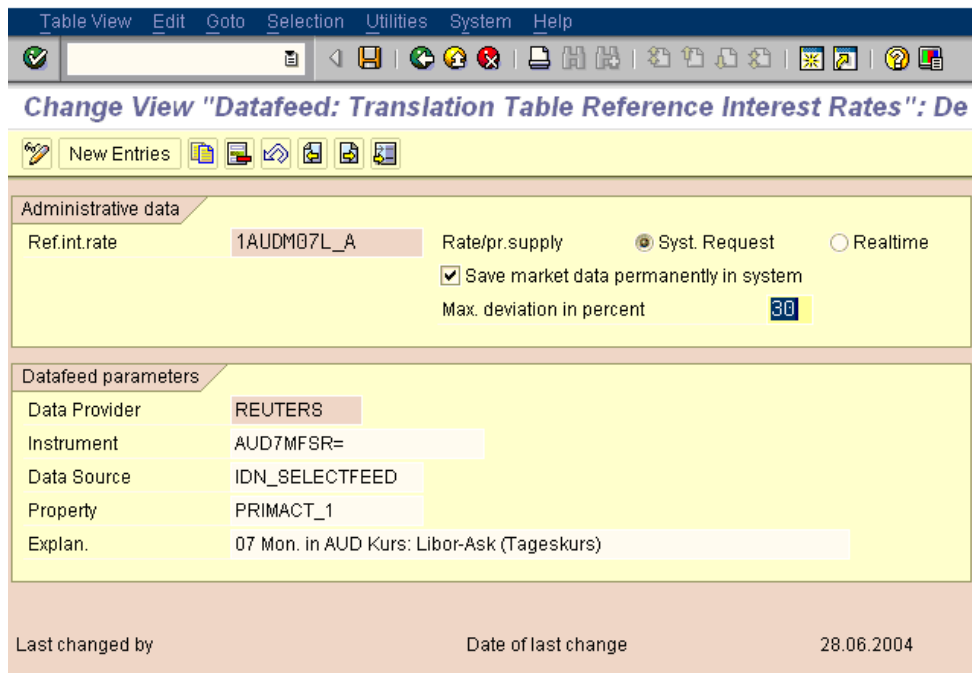
Datei	Bearbeiten	Ansicht	Favoriten	Extras	?
USDAMDREF=BOI		DDS		MID	
USDAMDREF=BOI		DDS		INVMID	
EURAMDREF=BOI		DDS		MID	
EURAMDREF=BOI		DDS		INVMID	
USDBRLREF=BOI		DDS		MID	
USDBRLREF=BOI		DDS		INVMID	
EURBRLREF=BOI		DDS		MID	
EURBRLREF=BOI		DDS		INVMID	
USDRONREF=BOI		DDS		MID	
USDRONREF=BOI		DDS		INVMID	
EURRONREF=BOI		DDS		MID	
EURRONREF=BOI		DDS		INVMID	



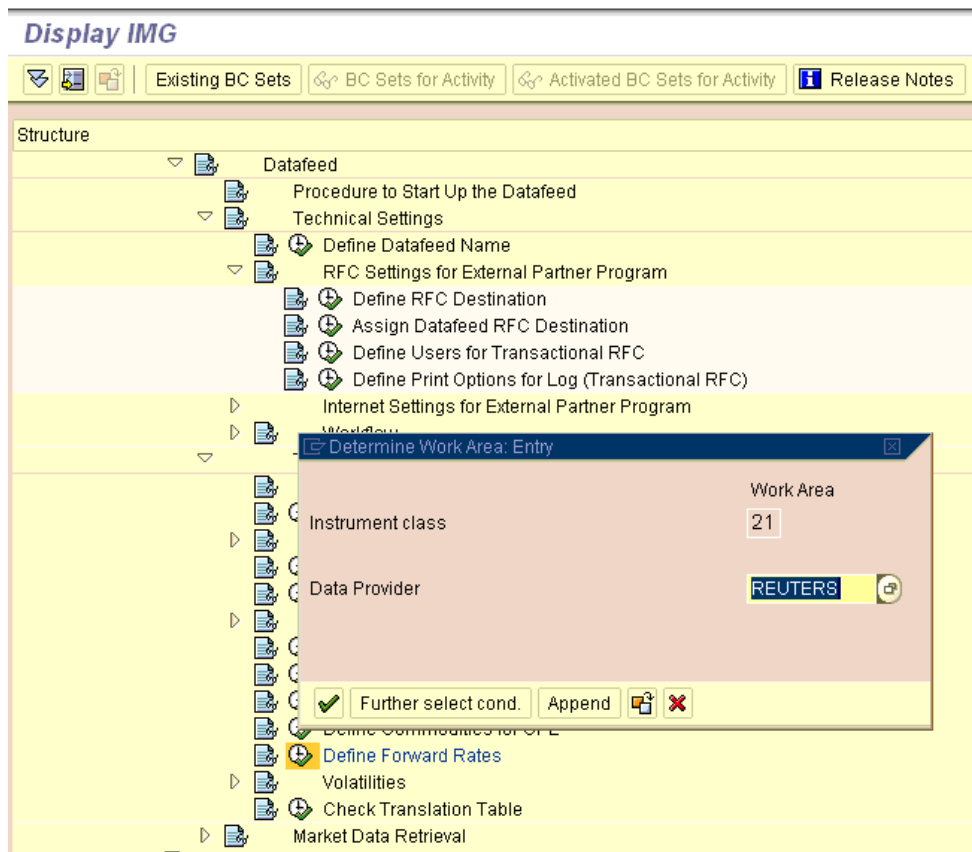
**Same steps must be done for all instrument classes!:**

**2.4 Define Reference Interest rates**





## 2.5 Define Forwards rates



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

Instr.class: 21      Data Provider: REUTERS

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

**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**

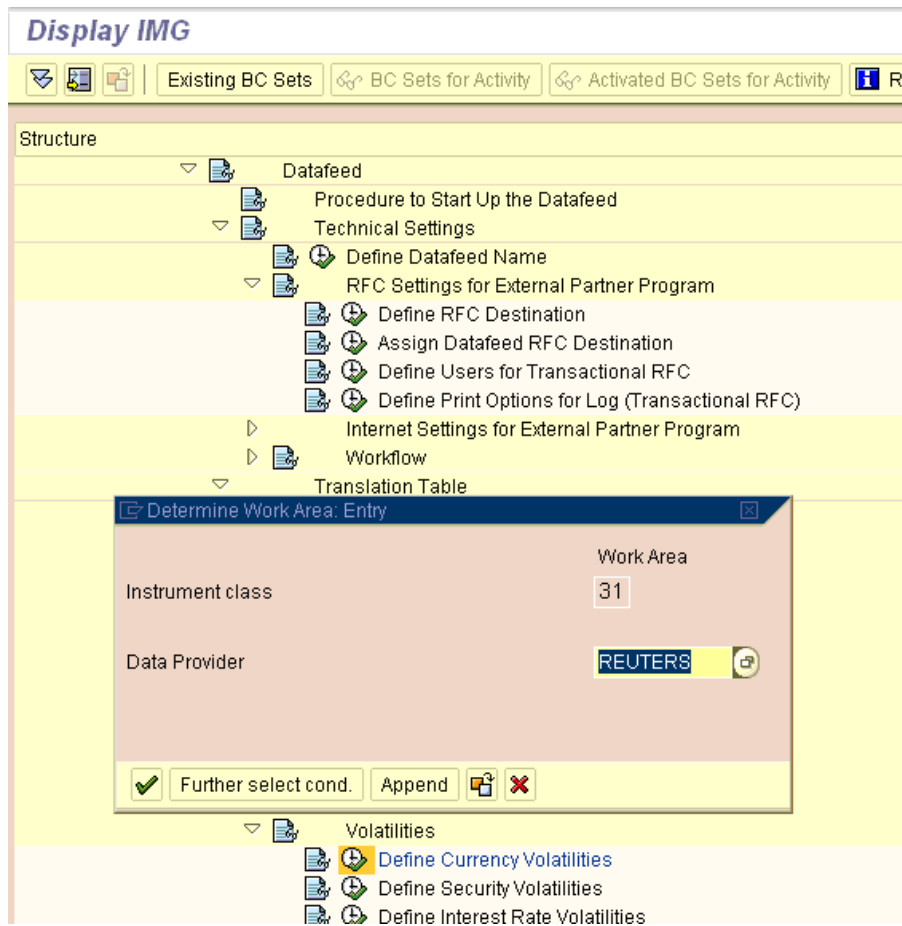
Data Provider: REUTERS  
 Instrument: EURCHFON=  
 Data Source: IDN\_SELECTFEED  
 Property: PRIMACT\_1  
 Explan.: Overnight-Devisen-Swapsatz EUR / CHF

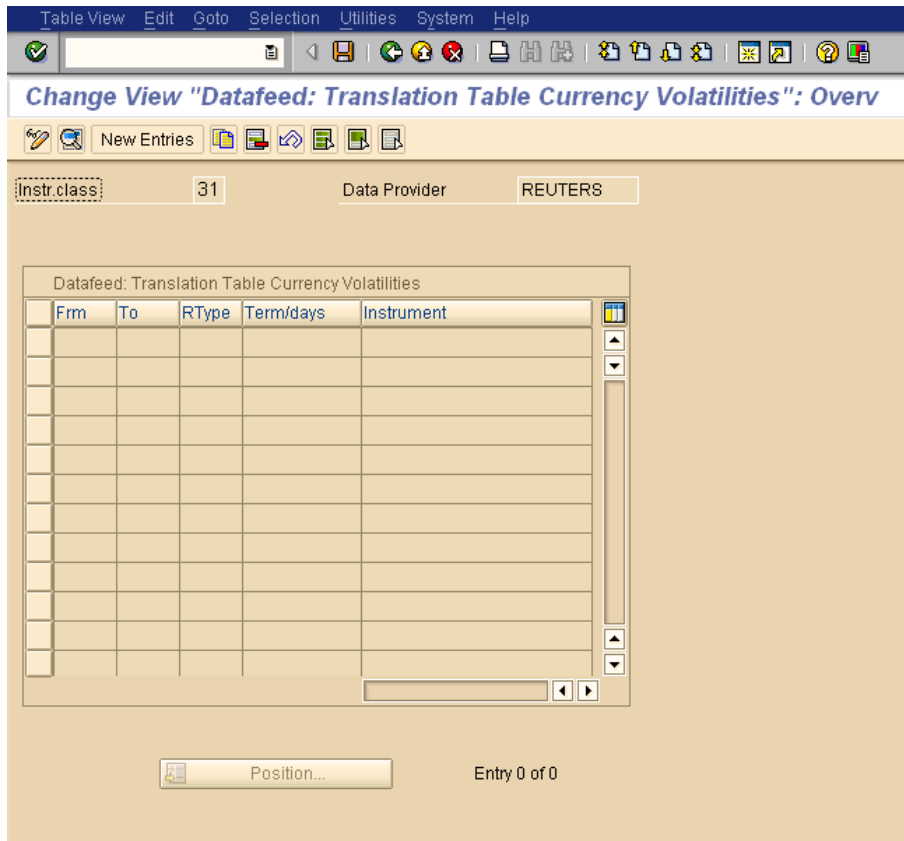
**Forward/currency settings:**

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

Last changed by:      Date of last change:      21.03.2005

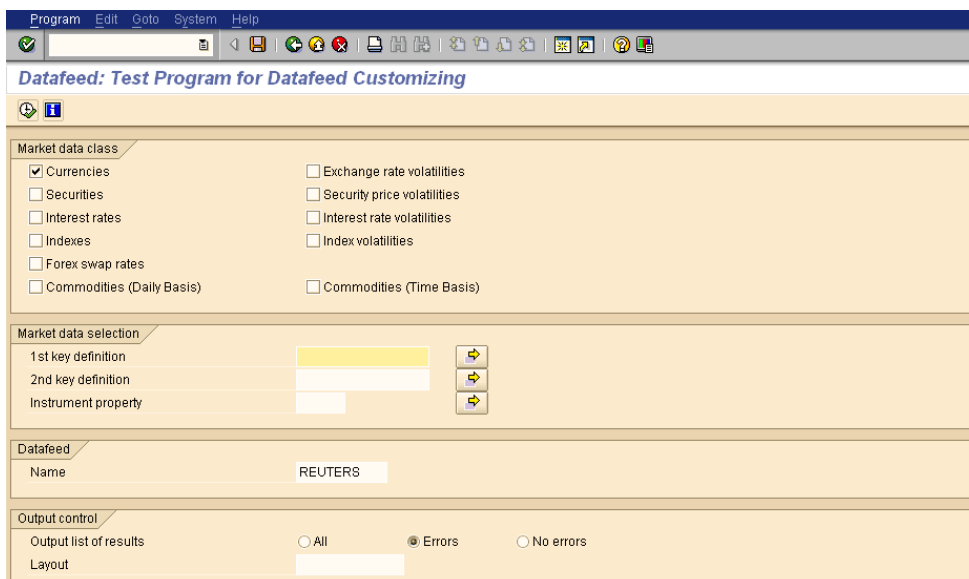
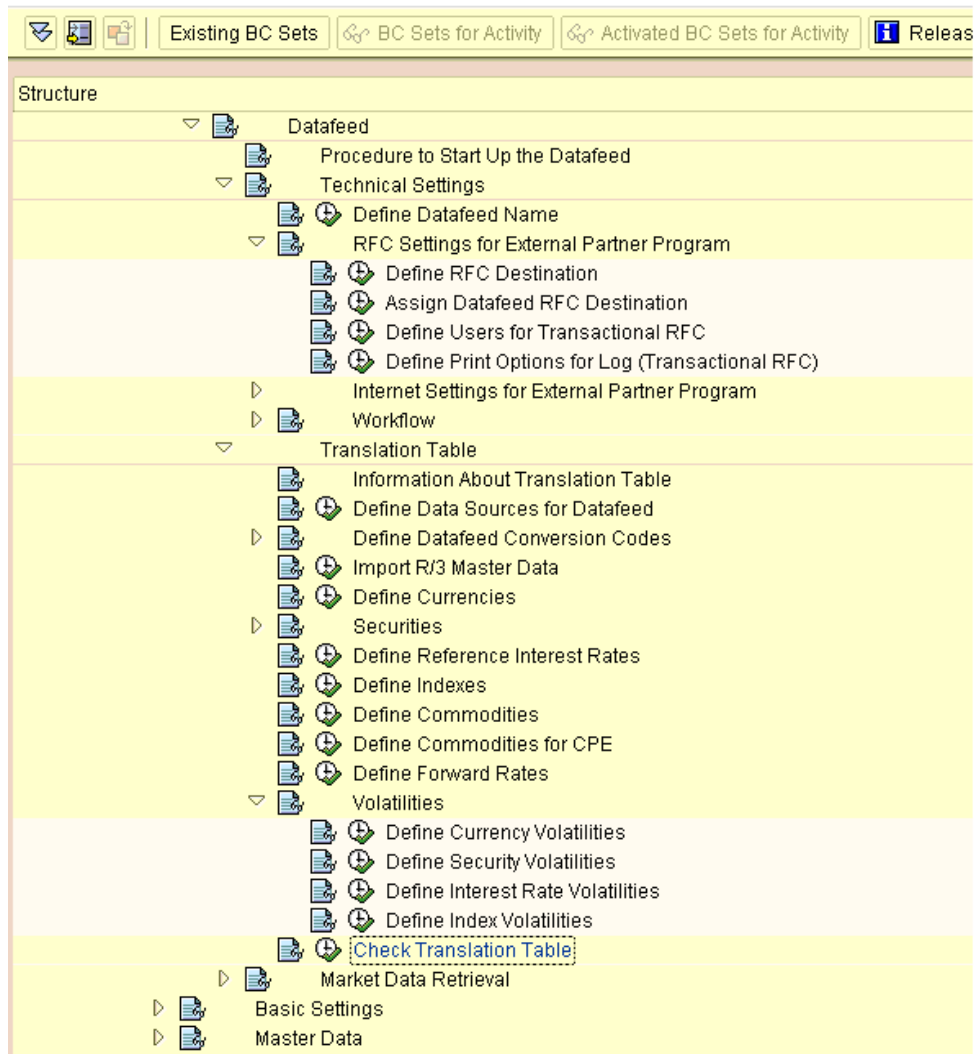
## 2.6 Define Currency Volatilities





## 2.7 Test program for the Datafeed Customizing

### Display IMG



The screenshot shows the SAP Datafeed configuration interface. At the top, there is a title bar "Datafeed: Test Program for Datafeed Customizing" and a menu bar with options like "Choose", "Save", and "Selections". Below the menu bar, the status bar indicates "Mkt data - 17.08.2010, 13:53:54 o'clock" and "Users:". The main content area displays "Market data class: 01 Currencies" and "Data source: REUTERS". A table lists market data for various currencies, with columns for "From curr.", "To-currency", "Cat", "Date", "Time", "Value", and "\*Fr\* ratio To factr...". The table contains 24 rows, each representing a currency pair (e.g., AED, EUR, ANG, ARS, AUD) with a status of "No value entered" and a value of "00:00:00".

From curr.	To-currency	Cat	Date	Time	Value	*Fr* ratio To factr...
Refresh	UpdateFlag	Status	Warning/error message			
<input type="checkbox"/>	AED	EUR	1001		00:00:00	1 1
X		E	No value entered			
<input type="checkbox"/>	AED	EUR	2001		00:00:00	1 1
X		E	No value entered			
<input type="checkbox"/>	AED	EUR	EURX		00:00:00	1 1
X		E	No value entered			
<input type="checkbox"/>	ANG	EUR	1001		00:00:00	1 1
X		E	No value entered			
<input type="checkbox"/>	ANG	EUR	2001		00:00:00	1 1
X		E	No value entered			
<input type="checkbox"/>	ANG	EUR	EURX		00:00:00	1 1
X		E	No value entered			
<input type="checkbox"/>	ARS	EUR	1001		00:00:00	1 1
X		E	No value entered			
<input type="checkbox"/>	ARS	EUR	2001		00:00:00	1 1
X		E	No value entered			
<input type="checkbox"/>	ARS	EUR	EURX		00:00:00	1 1
X		E	No value entered			
<input type="checkbox"/>	AUD	EUR	1001		00:00:00	1 1
X		E	No value entered			
<input type="checkbox"/>	AUD	EUR	2001		00:00:00	1 1
X		E	No value entered			
<input type="checkbox"/>	AUD	EUR	EURX		00:00:00	1 1
X		E	No value entered			

**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

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

Market data selection

1st key definition:

2nd key definition:

Instrument property:

for volatilities: term:

Datafeed

Name:

Request mode:  Synchronou  Transactional (asynchronous)

Output control

Output list of results  All  Errors  Correct results

Save Market Data in System Permanently, if Defined in Customizing

Layout:

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
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	1	1
X	ANG	EUR	2001	17.08.2010 12:13:00	/2,25050	1	1
X	ANG	EUR	EURX	17.08.2010 12:13:00	/2,25050	1	1
X	ANG	USD	EURX	16.08.2010 05:03:00	/1,00000	1	1
X	ARS	EUR	1001	17.08.2010 11:56:12	/5,05924	1	1
X	ARS	EUR	2001	17.08.2010 11:56:12	/5,05924	1	1
X	ARS	EUR	EURX	17.08.2010 11:56:12	/5,05924	1	1
X	AUD	EUR	1001	16.08.2010 12:34:26	/1,43790	1	1
X	AUD	EUR	2001	16.08.2010 12:34:26	/1,43790	1	1
X	AUD	EUR	EURX	16.08.2010 12:34:26	/1,43790	1	1
X	AUD	USD	EURX	17.08.2010 12:13:00	/1,10790	1	1
X	CAD	EUR	1001	16.08.2010 12:34:26	/1,33660	1	1
X	CAD	EUR	2001	16.08.2010 12:34:26	/1,33660	1	1
X	CAD	EUR	EURX	16.08.2010 12:34:26	/1,33660	1	1
X	CAD	USD	EURX	17.08.2010 11:56:12	/0,96390	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  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