Importing External (Arbitrary) FX Rates

Contents

Introduction

WAY4 supports import of arbitrary FX rates from external sources. Processing centres can use these imported rates for internal conversion.

WAY4 supports FX rate import from files in a special format.

The pipe "com.openwaygroup.pipe.ext_fx_rates_import.jar" is used to import FX rates and generate response files. The pipe is started with the menu item "Full → DB Administrator Utilities → Special OpenWay Utilities → FX Rates Import → External FX Rates Import".

Rates are imported to the CHANNEL_CURRENCY table.

Information about errors during import (errors in an incoming file) is recorded in the Process Log. When an error occurs, the results of file import are annulled (i.e. the CHANNEL_CURRENCY table returns to the state it was in before this file was imported). The file being imported when the error occurred is put in the directory specified with the ERROR_DIR parameter.

Chapter 1. Pipe Parameters

The pipe is used with the following parameters.

Parameter	Value	Parameter description
SOURCE_DIR	string	Incoming file directory. When the pipe is started, a search is made for a file with the EXTFXRATE*.txt mask in this directory. This parameter is mandatory.
PROCESSED_DIR	string	Specifies the name of the processed file directory. This parameter is mandatory.
ERROR_DIR	string	Specifies the name of the directory for files processed with errors. This parameter is mandatory.

Глава 1. Incoming File Format

An incoming file contains information about imported FX rates.

File data are stored in ASCII encoding. Each line in the file contains one message. Message types in the file: file header, file trailer, informational message. The first message in the file is the file header. The last message is the file trailer.

Field formats:

- **n** – numeric field containing digits only. Right justified, left padded with zeros to the specified length.

- **n**P.S – numeric field containing digits only. Right justified, left padded with zeros to the specified length. P – total number of digits, S – number of digits after the decimal point. A decimal point is specified.

- **an** – character field, may contain any printable characters. Left justified, right padded with spaces to the required length.

- **JJJ** – date, where JJJ is the sequential number of the day in the year (001 … 366).

- **YYMM** – date, where YY is the last two digits of the year (00 … 99), MM is the sequential number of the month in the year (01 … 12).

- **YYYYMMDD** – date, where YYYY is the year (0000 … 9999), MM is the sequential number of the month in the year (01 … 12), DD is the sequential number of the day in the month (01 … 31).

- **HHMISS** – time, where HH is hours (00 … 23), MI is minutes (00 … 59), SS is seconds (00 … 59).

- **b** – binary field used only for line separators.

Monetary amounts are shown in minimum currency units (cents, pence, …).

The following indicate whether a field is mandatory:

- **M** – mandatory.

- **O** – optional.

- **C** – depends on how other fields are filled in.

If a field is not filled in with data, it must contain spaces.

The file name must be in EXTFXRATE*.txt format.

File header structure:

№	Field	Pos	Len	Req	Format	Value
1.	Record Type	1	2	M	an	"FH"
2.	Record Number	3	6	M	n	Number of the line in the file ("000001" for the header).
3.	File Label	9	10	M	an	"EXTFXRT"
4.	File Version	19	3	M	an	"001"
5.	File Creation Date & Time	22	14	M	YYYYMMDD HHMISS	File creation date and time.
6.	File Number	36	2	M	n	Serial number of the file for the day. The value is right justified and left padded with zeros.

File trailer structure:

№	Field	Pos	Len	Req	Format	Value
1.	Record Type	1	2	M	an	"FT"
2.	Record Number	3	6	M	n	Number of the line in the file. The value is right justified and left padded with zeros.

Informational message structure:

№	Field	Pos	Len	Req	Format	Value
1.	Record Type	1	2	M	an	"RD"
2.	Record Number	3	6	M	n	Number of the line in the file.
3.	Rate Type	9	32	M	an	Rate type code set in the FX Type table (Full → Configuration Setup → Accounting Setup → FX Types).
4.	Banking Date	41	8	O	YYYYMMDD	Date on which imported rates become effective (rate activation date).
5.	Base Currency	49	3	M	an	Numeric code of the base foreign currency in the currency pair.
6.	Quote Currency	52	3	M	an	Numeric code of the quoted currency in units of which the cost of one base currency unit is expressed.
7.	Rate Value	55	29	M	n20.8	FX rate value.