

Questions Regarding Importing Rates/Prices into Siena

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To: Matt Townsend <matt.townsend@eurobase.com>

📎 1 attachments (443 KB)
Rate.Import.zip;

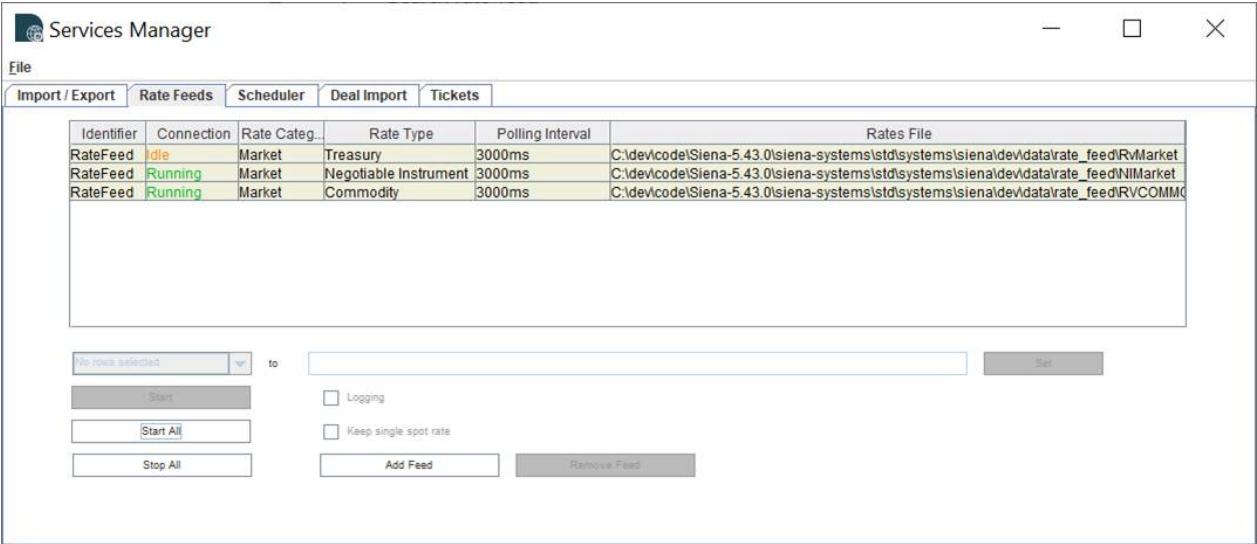
Hi Matt,

In answer to your questions below:

Could you get someone from the team to answer the following questions?

- 1) What automated mechanism does Siena have to import NI prices?

NI Price can be imported using the RVServer spreadsheet mechanism. I have attached NIRVServer.xslm to this email (plus RVServer.xlsm for FX, Interest and Commodity rates)



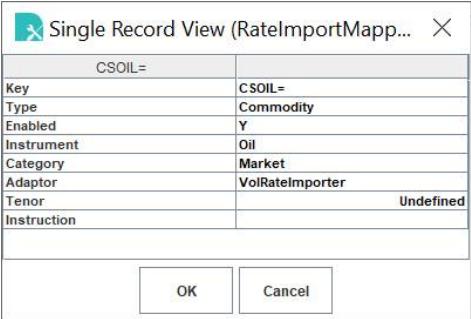
The NIRVServer spreadsheet also includes a mechanism for reading the rates from a SQL database. It doesn't have to be NIRVServer.xslm that is the source of the rates; this just generates the input file – but it is file based.

- 2) What automated mechanism does Siena have to import CPI/RPI? (For example does the RateFeed adaptor work with this?)

I believe CPI/RPI rates are just another interest Rate Category so the Rate Feed or the Rate Importer will import these rates.

- 3) What automated mechanism does Siena have to import Commodity prices?

The attached RvServer.xlsm can import Commodity prices into Siena; alternatively, the Rate Importer can be configured to import them. I.e. RateImportMapping records as:



I have attached a file to import an Oil price (CSRateImport.txt)

- 4) Is there any documentation on how to connect an external tool to the Rate Importer? Is it TCP/UDP etc... what format do the messages need to take.

The Rate Importer can be connected to via TCP, MQ, JMS or file-based. It is configured in the externalInterfaces.properties file (old way) or siena.properties (new way)

E.g.

```
external.interface.RateImporter=com.eurobase.siena.external.implementation.support.TCPExternalSystem
external.interface.RateImporter=com.eurobase.siena.external.implementation.ibmmq.MQExternalSystem
external.interface.RateImporter=com.eurobase.siena.external.implementation.jms.JmsPeerExternalSystem
external.interface.RateImporter=com.eurobase.siena.external.implementation.jms.JmsSubscriberExternalSystem
external.interface.RateImporter=com.eurobase.external.support.FileReader
external.interface.RFA=com.eurobase.external.implementation.rateimporter.ExternalRateImporter
```

If could be subscription-based, or just a one-way import into Siena. Depending on the mechanism, additional settings would be required, e.g. port number or file location. The there is the Rate Manager which has a whole other layer of configuration.

I have also attached the XSD for rate import, including some examples.

Let me know if you require more information.

Regards,

Jo