



Integrating SAP® Financial Supply Chain Management

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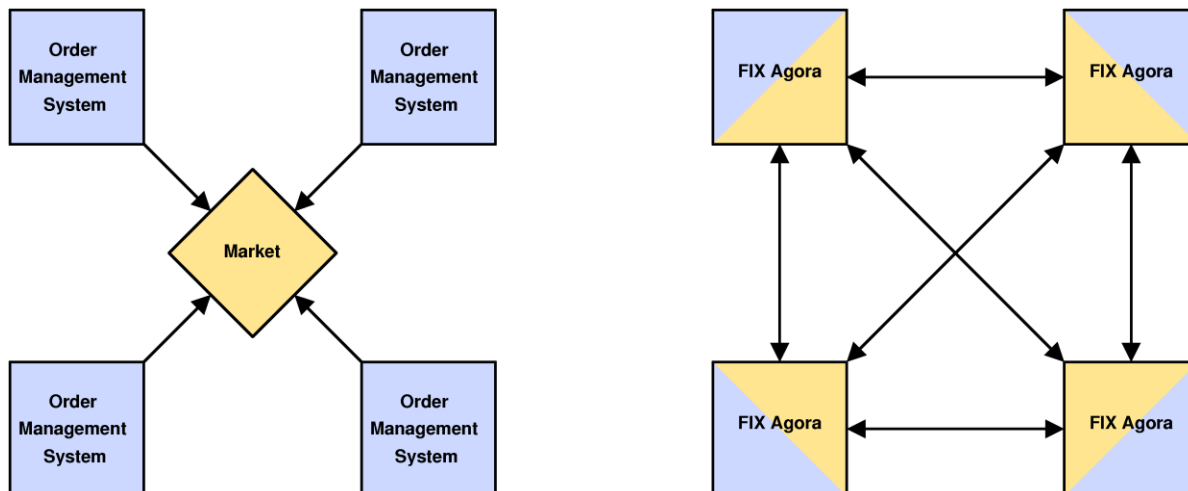
Objectives

This guide gives step-by-step instructions for integrating FIX Agora into SAP® Financial Supply Chain Management. The paper starts with the installation of the SAP® Java Connector and describes the configuration of SAP Trade Capture Export to work with a SAP® IDES ECC 6.0 installation.

About FIX Agora

FIX Agora is a peer-to-peer OTC trading network for financial institutions with an integrated order management system. The application can act as buy side and sell side. FIX Agora supports indicative quoting and processing of order requests. It is equipped with multiuser spreadsheets for price calculations as market maker.

FIX Agora ships with the option for exporting trade reports into Excel® sheets and SAP® Financial Supply Chain Management (requires SAP® JCO). The application is client/server based, modular and extensible.



FIX Agora is working with the Financial Information eXchange (“FIX”) protocol. The FIX protocol is an industry driven standard for the electronic communication of trade related messages, released and maintained by FIX Protocol, Ltd.

FIX Agora is a 100% Java open source implementation running on Windows, Linux/UNIX and Mac OS (client only). It requires Oracle® JRE version of 1.6 or higher.

This software is published under the GNU Lesser General Public License, Version 2.1 (LGPLv2.1).

Download and Installation

Download the version of SAP Java Connector that fits to your operating system from:

<http://service.sap.com/connectors>

The Java Connector is required by server to interact with the SAP System. The library `sapjco.jar` must be located in the folder:

`fixagora-server/extlib`

The library `sapjco.jar` requires various shared libraries depending on your operating system. Follow the installation instructions.

Open a console and switch in the `extlib` folder of the FIX Agora server. To check everything is configured right, run:

```
java -jar sapjco.jar
```

On a Linux system the output should look like this:

```
-----
|                                     SAP Java Connector (JCo)                                     |
|                                     Copyright (c) 2000-2005 SAP AG. All rights reserved.         |
|                                     Version Information                                       |
|-----|
Java Runtime:
  Operating System:   Linux 3.1.10-1.16-desktop for amd64
  Java VM:            1.6.0_30 Sun Microsystems Inc.
  Java Codepage:     UTF8
Versions:
  JCo API:            2.1.8 (2006-12-11)
  JCo middleware:    2.1.8 (2006-12-11)
  JCo library:       2.1.8 (2006-12-11)
  RFC library:       640.0.165
Paths:
  JCo classes:       local_path/fixagora-server/extlib/sapjco.jar
  JCo library:       local_path/fixagora-server/extlib/libsapjcorfc.so
  RFC library:       System-defined path
|-----|
|                                     Manifest                                               |
|-----|
Manifest-Version: 1.0
Ant-Version: Apache Ant 1.6.4
Created-By: 1.3.1_18-b01 (Sun Microsystems Inc.)
Specification-Title: SAP Java Connector
Specification-Version: 2.1.8
Specification-Vendor: SAP AG, Walldorf
Implementation-Title: com.sap.mw.jco
Implementation-Version: 20070108 2139 [2.1.8 (2006-12-11)]
Implementation-Vendor-Id: com.sap
Implementation-Vendor: SAP AG, Walldorf
Main-Class: com.sap.mw.jco.About
|-----|
```

Now you can start the FIX Agora Demo and the SAP Trade Capture Export is enabled.

Prerequisites

In this demo-case you will work with an IDES system. Create an account for client 800 that is enabled for the following functions:

- *Accounting* → *Financial Supply Chain Management* → *Treasury and Risk management* → *Business Partners* → *Maintain Business Partner* (transaction code BP)

- *Accounting → Financial Supply Chain Management → Treasury and Risk management → Business Partners → Special Functions → Transaction Authorization* (transaction code TBI6)
- *Accounting → Financial Supply Chain Management → Treasury and Risk management → Transaction Manager → Securities → Trading → Create* (transaction code TS01)
- *Accounting → Financial Supply Chain Management → Treasury and Risk management → Transaction Manager → Securities → Trading → Display* (transaction code TS06)
- *Tools → ABAP Workbench → Development → Function Builder* (transaction code SE37)

Check in the Function Builder (SE37) that your account is enabled to execute the following function modules:

- BAPI_FTR_SECURITY_CREATE
- BAPI_TRANSACTION_COMMIT

For the test scenario you need at least one of your counterparties defined in FIX Agora to be configured in the IDES system.

Create Bank of Aphrodite as follows:

1. Call transaction BP:

Accounting → Financial Supply Chain Management → Treasury and Risk management → Business Partners → Maintain Business Partner

1.1 In the menu bar choose:

Business Partner → Create → Organization

1.2 Fill the following fields:

Business Partner: BOA
 Grouping: TR02
 Create in BP Role: General Business Partner
 Name: Bank of Aphrodite
 Street/House number: Bank Street 47
 Postal Code/City: E14 5EJ London
 Country: GB

Hit **save** and **switch in change** mode to add the BP Role Counterparty:

1.3 Fill the following fields:

Change in BP role: Counterparty (New)
 Search Term 1/2: APHRODITE
 Language: English

Hit **save** to add the new business partner role to Bank of Aphrodite.

2. Authorize Bank of Aphrodite by calling transaction TBI6:
Accounting → Financial Supply Chain Management → Treasury and Risk management → Business Partners → Special Functions → Transaction Authorization

2.1 Fill the following fields:

BusPartner: BOA
Company Code: 1000

2.2 In tab SI: Authorizations select Securities and hit **save**.

3. To test if the counterparty is configured right call transaction TS01:
Accounting → Financial Supply Chain Management → Treasury and Risk management → Transaction Manager → Securities → Trading → Create

3.1 Fill the following fields:

Company Code: 1000
ID number: DE0005190003
Transactn Type: 100
Partner: BOA
Activity: Contract

3.2 Hit **enter**. Fill the Structure tab with the values:

Partner: BOA
Flow type: 0100
Securities Acct: DEUBA_01
Gen. Valn Class: 2. Trading
Number of Units: 1000
Price: 60,95

Hit **save**.

4. Now check that the security transaction was created by calling transaction TS06:
Accounting → Financial Supply Chain Management → Treasury and Risk management → Transaction Manager → Securities → Trading → Display

Just hit **enter** using the pre-filled values.

You purchased 1000 BMW at 60.95 from partner Bank of Aphrodite. The trade is valued in the position management on securities account DEUBA_01.

The next section describes how you can create a trade from within FIX Agora.

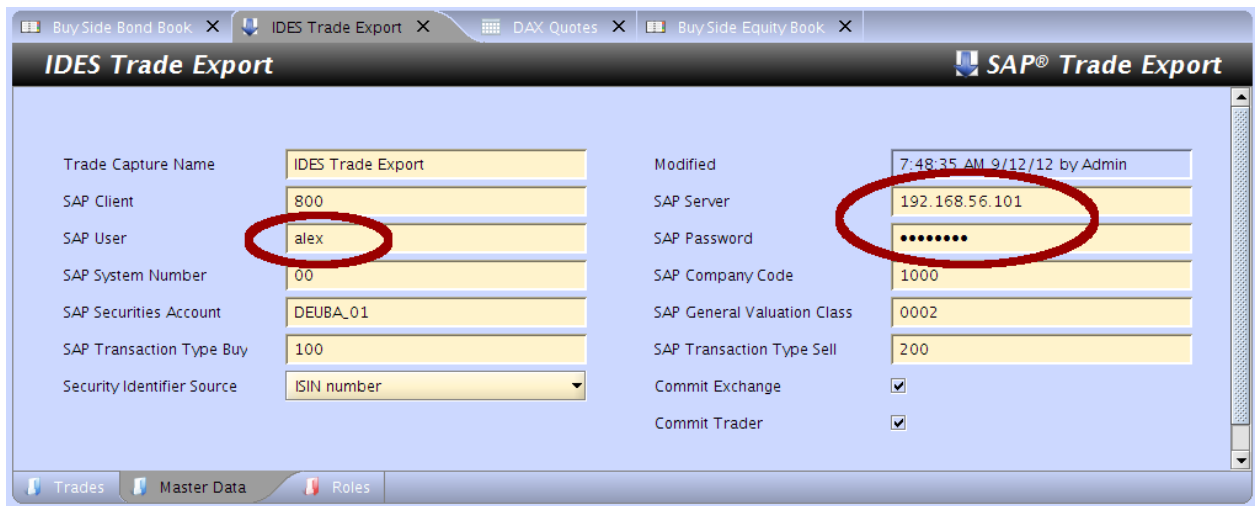
SAP Trade Capture Export

Start the demo version of FIX Agora. Select the client for the *Admin* user. You can close the other clients. If the SAP Java Connector is installed and the trade export is not empty, the export and test buttons should be enabled in *IDES Trade Export* now.

Remove all previously captured trades in *IDES Trade Export*.



Configure the trade export according to your SAP installation and **save** the new settings.



Open buy side quote page *DAX Quotes* and select BMW (Bayerische Motoren Werke Aktiengesellschaft).



Buy 1,000 BMW from Bank of Aphrodite.

The trade is reported to *Trade Capture All Assets* and routed to *IDES Trade Export*.

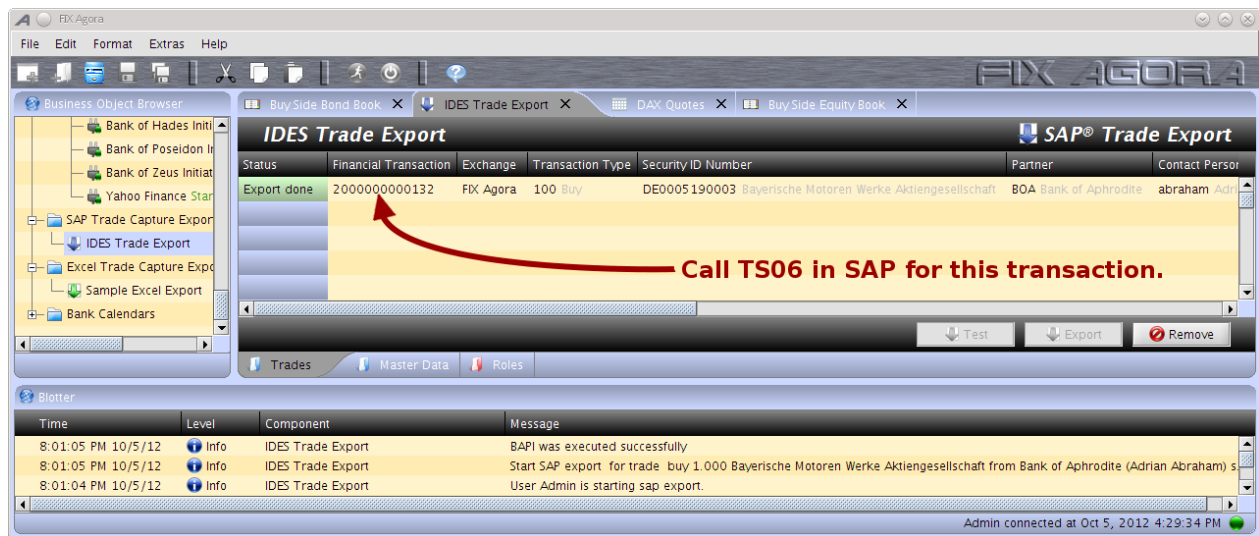
Status	Financial Transaction	Exchange	Transaction Type	Security ID Number	Partner	Contact Person
New	uncommitted	FIX Agora	100 Buy	DE0005190003 Bayerische Motoren Werke Aktiengesellschaft	BOA Bank of Aphrodite	abraham Ad...

Now hit the test button in *IDES Trade Export*. FIX Agora is now simulating a transfer of trade data into the SAP System.

Status	Financial Transaction	Exchange	Transaction Type	Security ID Number	Partner	Contact Person
Test passed	\INTERN\	FIX Agora	100 Buy	DE0005190003 Bayerische Motoren Werke Aktiengesellschaft	BOA Bank of Aphrodite	abraham Ad...

Time	Level	Component	Message
7:49:52 PM 10/5/12	Info	IDES Trade Export	BAPI was executed successfully
7:49:52 PM 10/5/12	Info	IDES Trade Export	Start test SAP export for trade buy 1.000 Bayerische Motoren Werke Aktiengesellschaft from Bank of Aphrodite (Adrian Abrah...
7:49:49 PM 10/5/12	Info	IDES Trade Export	User Admin is testing sap export.

As next step, export the trade data into the SAP System.



Switch back in your SAP GUI and call transaction TS06. The trade is captured like the manually created one.