# Enterprise Message API C++ Edition 3.8.3.L1

ENTERPRISE MESSAGE API DEVELOPERS GUIDE

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# 1 Introduction

#### 1.1 About this Manual

This document is authored by Enterprise Message API architects and programmers. Several of its authors have designed, developed, and maintained the Enterprise Message API product and other LSEG products which leverage it.

This guide documents the functionality and capabilities of the Enterprise Message API C++ Edition. The Enterprise Message API can also connect to and leverage many different LSEG and customer components. If you want the Enterprise Message API to interact with other components, consult that specific component's documentation to determine the best way to configure for optimal interaction.

#### 1.2 Audience

This document provides detailed yet supplemental information for application developers writing to the Enterprise Message API.

# 1.3 Programming Language

The Enterprise Message API is written using the C++ programming language taking advantage of the object oriented approach to design and development of API and applications.

# 1.4 Acronyms and Abbreviations

| ACRONYM / TERM                    | MEANING  |
|-----------------------------------|--|
| ADH                               | LSEG Real-Time Advanced Distribution Hub is the horizontally scalable service component within the LSEG Real-Time Distribution System providing high availability for publication and contribution messaging, subscription management with optional persistence, conflation and delay capabilities.  |
| ADS                               | LSEG Real-Time Advanced Distribution Server is the horizontally scalable distribution component within the LSEG Real-Time Distribution System providing highly available services for tailored streaming and snapshot data, publication and contribution messaging with optional persistence, conflation and delay capabilities.   |
| API                               | Application Programming Interface  |
| ASCII                             | American Standard Code for Information Interchange   |
| Enterprise Message<br>API         | The Enterprise Message API (EMA) is an ease of use, open source, Open Message Model API. EMA is designed to provide clients rapid development of applications, minimizing lines of code and providing a broad range of flexibility. It provides flexible configuration with default values to simplify use and deployment. EMA is written on top of the Enterprise Transport API (ETA) utilizing the Value Added Reactor and Watchlist features of ETA.  |
| Enterprise Transport<br>API (ETA) | Enterprise Transport API is a high performance, low latency, foundation of the LSEG Real-Time SDK. It consists of transport, buffer management, compression, fragmentation and packing over each transport and encoders and decoders that implement the Open Message Model. Applications written to this layer achieve the highest throughput, lowest latency, low memory utilization, and low CPU utilization using a binary Rssl Wire Format when publishing or consuming content to/from LSEG Real-Time Distribution Systems. |
| HTTP                              | Hypertext Transfer Protocol  |
| HTTPS                             | Hypertext Transfer Protocol (Secure)   |

**Table 1: Acronyms and Abbreviations** 

| ACRONYM / TERM                        | MEANING  |
|---------------------------------------|--|
| JSON                                  | JavaScript Object Notation   |
| JWK                                   | JSON Web Key. Defined by RFC 7517, a JWK is a JSON formatted public or private key.  |
| JWKS                                  | JSON Web Key Set, This is a set of JWK, placed in a JSON array.  |
| JWT                                   | JSON Web Token. Defined by RFC 7519, JWT allows users to create a signed claim token that can be used to validate a user.  |
| OMM                                   | Open Message Model   |
| QoS                                   | Quality of Service   |
| RDM                                   | Domain Model   |
| DP                                    | Delivery Platform: this platform is used for REST interactions. In the context of Real-Time APIs, an API gets authentication tokens and/or queries Service Discovery to get a list of Real-Time - Optimized endpoints using DP.  |
| LSEG Real-Time<br>Distribution System | LSEG Real-Time Distribution System is LSEG's financial market data distribution platform. It consists of the LSEG Real-Time Advanced Distribution Server and LSEG Real-Time Advanced Distribution Hub. Applications written to the LSEG Real-Time SDK can connect to this distribution system. |
| Reactor                               | The Reactor is a low-level, open-source, easy-to-use layer above the Enterprise Transport API. It offers heartbeat management, connection and item recovery, and many other features to help simplify application code for users.  |
| RMTES                                 | A multi-lingual text encoding standard   |
| RSSL                                  | Source Sink Library  |
| RTT                                   | Round Trip Time, this definition is used for round trip latency monitoring feature.  |
| RWF                                   | Rssl Wire Format, an LSEG proprietary binary format for data representation.   |
| LDF-D                                 | Data Feed Direct   |
| UML                                   | Unified Modeling Language  |
| UTF-8                                 | 8-bit Unicode Transformation Format  |

**Table 1: Acronyms and Abbreviations** 

# 1.5 References

- Enterprise Message API C++ Edition LSEG Domain Model Usage Guide
- API Concepts Guide
- Enterprise Message API C++ Edition Configuration Guide
- Enterprise Message API C++ Edition Developers Guide
- The LSEG Developer Community

#### 1.6 Documentation Feedback

While we make every effort to ensure the documentation is accurate and up-to-date, if you notice any errors, or would like to see more details on a particular topic, you have the following options:

- Send us your comments via email at ProductDocumentation@lseg.com.
- Add your comments to the PDF using Adobe's **Comment** feature. After adding your comments, submit the entire PDF to LSEG by clicking **Send File** in the **File** menu. Use the <u>ProductDocumentation@lseg.com</u> address.

#### 1.7 Document Conventions

This document uses the following types of conventions:

- C++ classes, methods, in-line code snippets, and types are shown in Courier New font.
- Parameters, filenames, tools, utilities, and directories are shown in Bold font.
- Document titles and variable values are shown in italics.
- When initially introduced, concepts are shown in Bold, Italics.
- Longer code examples are shown in Courier New font against a gray background. For example:

```
AppClient client;
   OmmConsumer consumer( OmmConsumerConfig().operationModel(
   OmmConsumerConfig::UserDispatchEnum ).host( "localhost:14002" ).username( "user" ) );
   consumer.registerClient( ReqMsg().domainType( MMT_MARKET_BY_PRICE ).serviceName(
   "DIRECT_FEED" ).name( "BBH.ITC" ).privateStream( true ), client );
   unsigned long long startTime = getCurrentTime();
```

# 2 Product Overview

# 2.1 Enterprise Message API Product Description

The Enterprise Message API is a data-neutral, multi-threaded, ease-of-use API providing access to OMM and RWF data. As part of the LSEG Real-Time Software Development Kit, or RTSDK, the Enterprise Message API allows applications to consume and provide OMM data at the message level of the API stack. The message level is set on top of the transport level which is handled by the Enterprise Transport API.

The Enterprise Message API:

- Provides a set of easy-to-use and intuitive interfaces and features intended to aid in message-level application development. These
  interfaces simplify the setting of information in and getting information from OMM containers and messages. Other interfaces abstract
  the behavior of consumer-type and provider-type applications.
- Enables applications to source market data from, and provide it to, different components that support OMM and/or RWF (e.g. Real-Time, LSEG Real-Time Distribution System, LSEG Real-Time Advanced Transformation Server, Data Feed Direct, etc).
- Leaves a minimal code footprint in applications written to it. The design of the Enterprise Message API and its interfaces allows
  application development to focus more on the application business logic than on the usage of the Enterprise Message API.
- Includes training applications that provide basic, yet still functional, examples of Enterprise Message API applications.
- Presents applications with simplified access to OMM messages and containers while providing all necessary transport level functionalities. Generally, Enterprise Message API applications are meant to process market data items (e.g. open and receive item data or provide item data).
- Abstracts and hides all the transport level functionality minimizing application involvement to just optional transport level configuration and server address specification.
- Provides simple set- and get-type functionality to populate and read OMM containers and messages. Enterprise Message API takes
  advantage of fluent interface design, which users can leverage to set disparate values of the same message or container by stringing
  respective interface methods together, one after the other. Fluent interfaces provide the means for visual code simplification which helps
  in understanding and debugging applications.

Transport level functionality is abstracted, specialized, and encapsulated by the Enterprise Message API in a few classes whose functionality is implied by their class name.

# 2.2 Product Documentation and Learning the Enterprise Message API

When learning the Enterprise Message API, LSEG recommends you set up a sandbox environment where developers can experiment with various iterations of Enterprise Message API applications. Enterprise Message API is designed to facilitate a hands-on (experiment-based) learning experience (versus a documentation-based methodology). To support a hands-on learning methodology, the Enterprise Message API package provides a set of training examples which showcase the usage of Enterprise Message API interfaces in increasing levels of complexity and sophistication. While coding and debugging applications, developers are encouraged to refer to the *Enterprise Message API C++ Edition Reference Manual* and/or to the features provided by their IDE (e.g., IntelliSense).

NOTE: Enterprise Message API application developers should already be familiar with OMM and Market Data distribution systems.

# 2.2.1 Consumer Examples

The complexity of a consumer example is reflected in its series number as follows:

- 100-series examples simply open an item and print its received content to the screen (using the Data::toString() method).
   Applications in this series illustrate Enterprise Message API support for stringification, containers, and primitives. Though useful for learning, debugging, and writing display applications, stringification by itself is not sufficient to develop more sophisticated applications.
- The 200-series examples illustrate how to extract information from OMM containers and messages in native data formats, (e.g., UInt64, EmaString, and EmaBuffer).
- The 300- and 400- series examples depict usage of particular Enterprise Message API features such as posting, generic message, programmatic configuration, and etc.

#### 2.2.2 Provider Examples

The complexity of an example is reflected in its series number. Each provider type (i.e., non-interactive versus interactive) has its own directory structure in the product package:

- 100-series examples simply create streaming items and submit their refreshes and updates. Applications in this series use the hardcoded Enterprise Message API configuration.
- The 200-series examples showcase the submission of multiple, streaming items from different market domains. Applications in this series use the **EmaConfig.xml** file to modify its configuration.
- The 300- and 400- series examples depict usage of particular Enterprise Message API features such as user control of the source directory domain, login streaming, connection recovery, programmatic configuration, and etc.

#### 2.3 Product Architecture

#### 2.3.1 Enterprise Message API Consumer Architecture

The Enterprise Message API incorporates the ValueAdded Reactor component (called the Transport API VA Reactor) from the Transport API, which provides the watchlist and transport-level functionality. The Enterprise Message API wraps up the reactor component in its own class of <code>OmmConsumer</code>. <code>OmmConsumer</code> provides interfaces to open, modify, and close market items or instruments, as well as submit Post and Generic messages. To complete the set of consumer application functionalities, the <code>OmmConsumer</code> class provides the <code>dispatch()</code> method. Depending on its design and configuration, an application might need to call this method to dispatch received messages. The <code>OmmConsumerConfig</code> class configures the reactor and <code>OmmConsumer</code>.

The OmmConsumerClient class provides the callback mechanism for Enterprise Message API to send incoming messages to the application. The application needs to implement a class inheriting from the OmmConsumerClient class to receive and process messages. By default, OmmConsumerClient callback methods are executed in Enterprise Message API's thread of control. However, you can use the OmmConsumerConfig::operationModel() interface to execute callback methods on the application thread. If you choose to execute callback methods in this manner, the application must also call the OmmConsumer::dispatch() method to dispatch received messages.

While the OmmConsumer class throws an OmmException to report error conditions, the OmmConsumerErrorClient class provides an alternate reporting mechanism via callbacks. To use the alternate error reporting, pass the OmmConsumerErrorClient on the constructor of the OmmConsumer class, which switches the error reporting from exception throwing to callbacks. In addition to its error reporting mechanisms, Enterprise Message API provides a logger mechanism which is useful in monitoring Enterprise Message API behavior and debugging any issues that might arise.

The Enterprise Message API consumer will always have at least one thread, which is implemented by the VA Reactor and runs the internal, VA Reactor logic. For details on this thread, refer to the *Transport API C++ Edition Value Added Component Developers Guide*. Additionally, you can configure the Enterprise Message API to create a second, internal thread to dispatch received messages. To create a second thread, set the <code>OmmConsumerConfig</code> operation model to <code>OmmConsumerConfig::ApiDispatchEnum</code>. If the <code>OmmConsumerConfig</code> operation model is set to the <code>OmmConsumerConfig::UserDispatch</code>, the Enterprise Message API will not run a second thread. Without running a second thread, the application is responsible for calling the <code>Ommconsumer::dispatch()</code> method to dispatch all received messages.



WARNING! If the application delays in dispatching messages, it can result in slow consumer behavior.

#### 2.3.2 Enterprise Message API Provider Architecture

The Enterprise Message API provider incorporates the Value Added (VA) Reactor component from the Enterprise Transport API, which provides transport-level functionality. The Enterprise Message API wraps the reactor component in its own class of <code>OmmProvider</code>. <code>OmmProvider</code> provides interfaces to submit item messages as well as handling login, directory, and dictionary domains (depending on Enterprise Message API's specific provider role). To complete the set of provider functionalities, the <code>OmmProvider</code> class provides the <code>dispatch()</code> method. Depending on its design and configuration, an application might need to call this method to dispatch received messages. The provider configuration class (i.e., <code>OmmNiProviderConfig</code> or <code>OmmIProviderConfig</code>) class configures both the reactor and <code>OmmProvider</code>.

Enterprise Message API sends incoming messages to the application using the OmmProviderClient callback mechanism. To receive and process messages, the application needs to implement a class that inherits from the OmmProviderClient class. By default, OmmProviderClient callback methods are executed in Enterprise Message API's thread of control. However, you can use either the OmmNiProviderConfig::operationModel() or OmmIProviderConfig::operationModel() interface to execute callback methods on the application's thread, in which case the application must also call the OmmProvider::dispatch() method to dispatch received messages.

While the OmmProvider class throws an OmmException to report error conditions, the OmmProviderErrorClient class provides an alternate reporting mechanism via callbacks. To use the alternate error reporting, pass the OmmProviderErrorClient on the constructor of the OmmProvider class, which switches the error reporting from exception throwing to callbacks. In addition to its error-reporting mechanisms, Enterprise Message API provides a logger mechanism which you can use to monitor Enterprise Message API behavior and debug any issues that arise.

An Enterprise Message API provider must always have at least one thread, which is implemented by the VA Reactor and runs the internal, VA Reactor logic. For details on this thread, refer to the *Transport API C++ Edition Value Added Component Developers Guide*. Additionally, you can configure Enterprise Message API to create a second internal thread over which to dispatch received messages:

- For non-interactive providers, set the OmmNiProviderConfig operation model to OmmNiProviderConfig::ApiDispatchEnum. If
  the operation model is set to OmmNiProviderConfig::UserDispatchEnum, Enterprise Message API will not run a second thread.
- For interactive providers, set the OmmIProviderConfig operation model to OmmIProviderConfig::ApiDispatchEnum. If the
  operation model is set to OmmIProviderConfig::UserDispatchEnum, Enterprise Message API will not run a second thread.

Without running a second thread, the application is responsible for calling the OmmProvider::dispatch() method to dispatch all received messages.

The Enterprise Message API provider includes an internal, hard-coded, and configurable initial source directory refresh message. The application can either use the internal hard-coded source directory, configure its own internal one via the **EmaConfig.xml** file, or programmatically create one and/or disable the internal one. To disable the internal source directory message:

- When running Enterprise Message API as a non-interactive provider: the application must set
   OmmNiProviderConfig::UserControlEnum through the OmmNiProviderConfig::adminControlDirectory() method.
- When running Enterprise Message API as an interactive provider: the application must set OmmIProviderConfig::UserControlEnum through the OmmIProviderConfig::adminControlDirectory() method. Additionally, you can configure the ability to disable internal dictionary responses by setting OmmIProviderConfig::UserControlEnum through the OmmIProviderConfig::adminControlDictionary() method.

NOTE: If the user control is enabled, the application is responsible for sending the response messages.

An Enterprise Message API provider also supports the programmatic configuration of a source directory refresh of dictionary information, which overrides any configuration in **EmaConfig.xml**. To programmatically configure a source directory refresh:

- When running Enterprise Message API as a non-interactive provider: the application must set

  OmmNiProviderConfig::ApiControlEnum through the OmmNiProviderConfig::adminControlDirectory() method.

  An Enterprise Message API non-interactive provider does not support programmatically configuring dictionary information.
- When running Enterprise Message API as an interactive provider: the application must set
   OmmIProviderConfig::ApiControlEnum through the OmmIProviderConfig::adminControlDirectory() method.
   Additionally, you can programmatically configure dictionary information, which overrides any dictionary information defined from
   EmaConfig.xml. To programmatically configure dictionary information, set OmmIProviderConfig::ApiControlEnum through
   the OmmIProviderConfig::adminControlDictionary() method.

# 2.3.3 Enterprise Message API Codec Architecture

The Enterprise Message API Codec uses the Enterprise Transport API decoding and encoding functions to read and populate OMM containers and messages. Each OMM container and message is represented by a respective Enterprise Message API interface class, which provides relevant methods for setting information on, and accessing information from, these containers and messages. All classes representing OMM containers, messages, and primitives inherit from the common parent class of **Data**. Through such inheritance, classes provide the same basic, common, and easy to use functionality that applications might expect from them (e.g., printing contained data using **toString()**).

#### 2.4 Tunnel Streams

By leveraging the Transport API Value Added Reactor, the Enterprise Message API allows users to create and use special tunnel streams. A tunnel stream is a private stream that has additional behaviors associated with it, such as end-to-end line of sight for authentication and reliable delivery. Because tunnel streams are founded on the private streams concept, these are established between consumer and provider endpoints and then pass through intermediate components, such as LSEG Real-Time Distribution System or the LSEG Real-Time Edge Device.

The user creating the tunnel stream sets any additional behaviors to enforce, which Enterprise Message API sends to the provider application end point. The provider endpoint acknowledges the creation of the stream as well as the behaviors it will enforce on the stream. Once this is accomplished, negotiated behaviors are enforced on the content exchanged via the tunnel stream.

The tunnel stream allows for multiple substreams to exist, where substreams flow and coexist within the confines of a specific tunnel stream. In the following diagram, imagine the tunnel stream as the orange cylinder that connects the consumer application and the Provider application. Notice that this passes directly through any intermediate components. The tunnel stream has end-to-end line of sight so the Provider and Consumer are effectively talking to each other directly, although they are traversing multiple devices in the system. Each of the black lines flowing through the cylinder represent a different substream, where each substream is its own independent stream of information. Each of these could be for different market content, for example one could be a Time Series request while another could be a request for Market Price content.

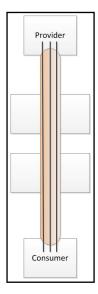


Figure 1. Tunnel Stream

# 3 OMM Containers and Messages

#### 3.1 Overview

Enterprise Message API supports a full set of OMM containers, messages, and primitives (e.g. **FieldList**, **Map**, **RefreshMsg**, **Int**). For simplicity, Enterprise Message API uses:

- The "set / add" type of functionality to populate OMM containers, messages, and primitives
  - Set functionality is used to specify variables that occur once in an OMM container or message.
  - Add functionality is used to populate entries in OMM containers.
  - Set and add type methods return a reference to the modified object (for fluid interface usage).
- The "get" type of functionality to read and extract data from OMM containers, messages, and primitives. Enterprise Message API uses a
  simple iterative approach to extract entries from OMM containers, one at a time. Applications iterate over every OMM container type in
  the same way.

While iterating, an application can apply a filtering mechanism. For example, while iterating over a **FieldList**, the application can specify a field ID or field name in which it is interested; the Enterprise Message API skips entries without matching identification. Individual container entries are extracted during iteration. Depending on the container type, the entry may contain:

- Its own identity (e.g., field id)
- An action to be applied to the received data (e.g., add action)
- Permission information associated with the received data
- An entry's load and its data type.

The Enterprise Message API has two different ways of extracting an entry's load:

- Use ease-of-use interfaces to return references to contained objects (with reference type being based on the load's data type)
- Use the getLoad interface to return a reference to the base Data class. The getLoad interface enables more advanced applications
  to use the down-cast operation (if desired).

For details on ease of use interfaces and the down-cast operation, refer to Section 3.3.

To provide compile time-type safety on the set-type interfaces, Enterprise Message API provides the following, deeper inheritance structure:

- All classes representing primitive / intrinsic data types inherit from the Data class (e.g. OmmInt, OmmBuffer, OmmRmtes, etc.).
- OmmArray class inherits from the Data class. The OmmArray is treated as a primitive instead of a container, because it represents a set
  of primitives.
- OmmError class inherits from the Data class. OmmError class is not an OMM data type.
- All classes representing OMM containers (except OmmArray) inherit from the ComplexType class, which in turn inherits from the Data class (e.g., OmmXml, OmmOpaque, Map, Series, or Vector).
- All classes representing OMM messages inherit from the Msg class, which in turn inherits from the ComplexType class (e.g., RefreshMsg, GenericMsg, or PostMsg).

#### 3.2 Classes

# 3.2.1 DataType Class

The **DataType** class provides the set of enumeration values that represent each and every supported OMM data type, including all OMM containers, messages, and primitives. Each class representing OMM data identifies itself with an appropriate **DataType** enumeration value (e.g., **DataType::FieldListEnum**, **DataType::RefreshMsgEnum**). You can use the **Data::getDataType()** method to learn the data type of a given object.

The **DataType** class list of enumeration values contains two special enumeration values, which can only be received when reading or extracting information from OMM containers or messages:

- DataType::ErrorEnum, which indicates an error condition was detected. For more details, refer to Section 3.2.5.
- DataType::NoDataEnum, which signifies a lack of data on the summary of a container, message payload, or attribute.

#### 3.2.2 DataCode Class

The DataCode class provides two enumeration values that indicate the data's state:

- The DataCode::NoCodeEnum indicates that the received data is valid and application may use it.
- The DataCode::BlankEnum indicates that the data is not present and application needs to blank the respective data fields.

#### 3.2.3 Data Class

The Data class is a parent abstract class from which all OMM containers, messages, and primitives inherit. Data provides interfaces common across all its children, which in turn enables down-casting operations. The Data class and all classes that inherit from it are optimized for efficiency and built so that data can be easily accessed. Though all primitive data types are represented by classes that inherit from the Data class, the ease-of-use interfaces do not return such references: all primitive data types are returned by their intrinsic representation.



**WARNING!** The **Data** class and all classes that inherit from it are designed as temporary and short-lived objects. For this reason, do not use them as storage or caching devices.

The Enterprise Message API does not support immediately retrieving data from freshly created OMM containers or messages. The following code snippet demonstrates this restriction:

```
FieldList fieldList;
fieldList.addAscii( 1, "ascii" ).addInt( 10, 20 ).complete();
while ( fieldList.forth() )
{
   const FieldEntry& fieldEntry = fieldList.getEntry();
   ...
}
```

# 3.2.4 Msg Class

The Msg class is a parent class for all the message classes. It defines all the interfaces that are common across all message classes.

#### 3.2.5 OmmError Class

The OmmError class is a special purpose class. It is a read only class implemented in the Enterprise Message API to notify applications about errors detected while processing received data. This class enables applications to learn what error condition was detected. Additionally it provides the getAsHex() method to obtain binary data associated with the detected error condition. The sole purpose of this class is to aid in debugging efforts.

The following code snippet presents usage of the OmmError class while processing ElementList.

```
void decode( const ElementList& elementList )
{
   while ( elementList.forth() )
   {
       const ElementEntry& elementEntry = elementList.getEntry();
       if ( elementEntry.getCode() == Data::BlankEnum )
          continue;
       else
          switch ( elementEntry.getLoadType() )
          case DataType::RealEnum:
              cout << elementEntry.getReal().getAsDouble() << endl;</pre>
              break;
          case DataType::ErrorEnum:
              cout << elementEntry.getError().getErrorCode() << "( " <</pre>
                     elementEntry.getError().getErrorCodeAsString() << " )" << endl;</pre>
              break;
```

#### 3.2.6 TunnelStreamRequest and ClassOfService Classes

The **TunnelStreamRequest** class specifies request information for use in establishing a tunnel stream. A tunnel stream is a private stream that provides additional functionalities such as user authentication, end-to-end flow control and reliable delivery. You can configure these features on a per-tunnel stream basis. The **ClassOfService** class specifies these features and some other related parameters. The identity of the tunnel stream is specified on the **TunnelStreamRequest** class.

# 3.3 Working with OMM Containers

Enterprise Message API supports the following OMM containers: ElementList, FieldList, FilterList, Map, Series, and Vector.

Each of these classes provides set type interfaces for container header information (e.g., dictionary id, element list number, and the add-type interfaces for adding entries). You must set the container header and optional summary before adding the first entry.

Though it is treated as an OMM primitive, the **OmmArray** acts like a container and therefore provides add-type interfaces for adding primitive entries.

**NOTE:** OMM Container classes do perform some validation of their usage. If a usage error is detected, an appropriate **OmmException** will be thrown.

# 3.3.1 Example: Populating a FieldList Class

The following example illustrates how to populate a FieldList class with fluid interfaces.

```
try {
    FieldList fieldList;

    fieldList.info( 1, 1 )
        .addUInt( 1, 64 )
        .addReal( 6, 11, OmmReal::ExponentNeg2Enum )
        .addDate( 16, 1999, 11, 7 )
        .addTime( 18, 02, 03, 04, 005 )
        .complete();
} catch ( const OmmException & excp ) {
    cout << excp << endl;
}</pre>
```

#### 3.3.2 Example: Populating a Map Class Relying on the FieldList Memory Buffer

The following code snippet illustrates how to populate a **Map** class with summary data and a single entry containing a **FieldList**. In this example, the **FieldList** class uses its own memory buffer to store content while it is populated. This buffer later gets copied to the buffer owned by the **Map** class. This container population model applies to all OMM containers that might contain other containers, primitives, or messages.

## 3.3.3 Example: Populating a Map Class Relying on the Map Class Buffer

The following example illustrates how to populate a **Map** class with a single entry containing a **FieldList**. In this case, the **FieldList** class uses the memory buffer owned by the **Map** class to store its own content while it is populated, therefore avoiding the internal buffer copy described in Section 3.3.2. This container population model applies to iterable containers only (e.g., OmmArray, ElementList, FieldList, FilterList, Map, Series, and Vector).

```
try {
    FieldList fieldList;

Map map;
    fieldList.addUInt( 1, 64 )
        .addReal( 6, 11, OmmReal::ExponentNeg2Enum )
        .addDate( 16, 1999, 11, 7 )
        .addTime( 18, 02, 03, 04, 005 )
        .complete();

map.addKeyAscii( "entry_1", MapEntry::AddEnum, fieldList );

map.complete();
} catch ( const OmmException& excp ) {
        cout << excp << endl;
}</pre>
```

# 3.3.4 Example: Extracting Information from a FieldList Class

In the following example illustrates how to use the FieldList::forth() method to extract information from the FieldList class by iterating over the class. The following code extracts information about all entries.

```
void decode( const FieldList& fieldList )
   if ( fieldList.hasInfo() )
        Int16 dictionaryId = fieldList.getInfoDictionaryId();
        Int16 fieldListNum = fieldList.getInfoFieldListNum();
    }
   while ( fieldList.forth() )
        const FieldEntry& fieldEntry = fieldList.getEntry();
        if ( fieldEntry.getCode() == Data::BlankEnum )
            continue;
        switch ( fieldEntry.getLoadType() )
        case DataType::AsciiEnum :
           const EmaString& value = fieldEntry.getAscii();
           break;
        case DataType::IntEnum :
           Int64 value = fieldEntry.getInt();
           break;
    }
```

#### 3.3.5 Example: Application Filtering on the FieldList Class

In the following code snippet application filters or extracts select information from FieldList class. The FieldList::forth( Int16 ) method is used to iterate over the FieldList class. In this case only entries with field id of 22 will be extracted; all the other ones will be skipped.

# 3.3.6 Example: Extracting FieldList information using a Downcast Operation

The following example illustrates how to extract information from a FieldList object using the down-cast operation.

```
void AppClient::decodeFieldList( const FieldList& fl )
{
   if ( fl.hasInfo() )
      cout << "FieldListNum: " << fl.getInfoFieldListNum() << " DictionaryId: " << fl
fl.getInfoDictionaryId() << endl;

   while ( fl.forth() )
   }
   cout << "Load" << endl;
   decode( fl.getEntry().getLoad() );
   }
}

void AppClient::decode( const Data& data )
{
   if ( data.getCode() == Data::BlankEnum )
      cout << "Blank data" << endl;
   else
      switch ( data.getDataType() )</pre>
```

```
case DataType::RefreshMsgEnum :
   decodeRefreshMsg( static cast<const RefreshMsg&>( data ) );
   break:
case DataType::UpdateMsgEnum :
   decodeUpdateMsg( static_cast<const UpdateMsg&>( data ) );
   break;
case DataType::FieldListEnum :
   decodeFieldList( static cast<const FieldList&>( data ) );
case DataType::MapEnum :
   decodeMap( static cast<const Map&>( data ) );
   break:
case DataType::NoDataEnum :
   cout << "NoData" << endl;</pre>
   break;
case DataType::TimeEnum :
   cout << "OmmTime: " << static cast<const OmmTime&>( data ).toString() << endl;</pre>
   break;
case DataType::DateEnum :
   cout << "OmmDate: " << static cast<const OmmDate&>( data ).toString() << endl;</pre>
   break;
case DataType::RealEnum :
   cout << "OmmReal::getAsDouble: " << static cast<const OmmReal&>( data
          ).getAsDouble() << endl;
   break;
case DataType::IntEnum :
   cout << "OmmInt: " << static cast<const OmmInt&>( data ).getInt() << endl;</pre>
   break;
case DataType::UIntEnum :
   cout << "OmmUInt: " << static cast<const OmmUInt&>( data ).getUInt() << endl;</pre>
   break;
case DataType::EnumEnum :
   cout << "OmmEnum: " << static cast<const OmmEnum&>( data ).getEnum() << endl;</pre>
   break;
case DataType::AsciiEnum :
   cout << "OmmAscii: " << static cast<const OmmAscii&>( data ).toString() << endl;</pre>
   break;
case DataType::ErrorEnum :
   cout << "Decoding error: " << static cast<const OmmError&>( data
          ).getErrorCodeAsString() << endl;
   break;
default :
   break;
```

# 3.4 Working with OMM Messages

Enterprise Message API supports the following OMM messages: RefreshMsg, UpdateMsg, StatusMsg, AckMsg, PostMsg and GenericMsg. As appropriate, each of these classes provide set and get type interfaces for the message header, permission, key, attribute, and payload information.

# 3.4.1 Example: Populating the GenericMsg with an ElementList Payload

The following example illustrates how to populate a GenericMsg with a payload consisting of an ElementList.

# 3.4.2 Example: Extracting Information from the Generic Msg Class

The following example illustrates how to extract information from the GenericMsg class.

```
void decode( const GenericMsg& genMsg )
{
   if ( genMsg.hasName() )
      cout << endl << "Name: " << genMsg.getName();

   if ( genMsg.hasHeader() )
      const EmaBuffer& header = genMsg.getHeader();

   switch ( genMsg.getPayload().getDataType() )
   {
      case DataType::FieldListEnum :
      decode( genMsg.getPayload().getFieldList() );
      break
   }
}</pre>
```

# 3.4.3 Example: Working with the TunnelStreamRequest Class

The following code snippet demonstrates using the **TunnelStreamRequest** class in the consumer application to open a tunnel stream.

# 4 Consumer Classes

#### 4.1 OmmConsumer Class

The **OmmConsumer** class is the main consumer application interface to the Enterprise Message API. This class encapsulates watchlist functionality and transport level connectivity. It provides all the interfaces a consumer-type application needs to open, close, and modify items, as well as submit messages to the connected server (both **PostMsg** and **GenericMsg**). The **OmmConsumer** class provides configurable admin domain message processing (i.e., login, directory, and dictionary requests).

#### 4.1.1 Connecting to a Server and Opening Items

Applications observe the following steps to connect to a server and open items:

- (Optional) Specify a configuration using the EmaConfig.xml file.
   This step is optional because the Enterprise Message API provides a default configuration which is usually sufficient in simple application cases.
- Create OmmConsumerConfig object (for details, refer to Section 4.3).
- (Optional) Change Enterprise Message API configuration using methods on the OmmConsumerConfig class.
   If an EmaConfig.xml file is not used, then at a minimum, applications might need to modify the default host address and port.
- Implement an application callback client class that inherits from the **OmmConsumerClient** class (for details, refer to Section 4.2).

  An application needs to override the default implementation of callback methods and provide its own business logic. Not all methods need to be overridden; only methods required for the application's business logic.
- (Optional) Implement an application error client class that inherits from the OmmConsumerErrorClient class (for details, refer to Section 9.2).
  - The application needs to override default error call back methods to be effectively notified about error conditions.
- Create an **OmmConsumer** object and pass the **OmmConsumerConfig** object (and if needed, also pass in the application error client object), and optionally register for Login events by passing in an application callback client class.
- Open items of interest using the OmmConsumer::registerClient() method.
- Process received messages.
- (Optional) Submit PostMsg and GenericMsg messages and modify / close items using appropriate OmmConsumer class methods.
- Exit.

#### 4.1.2 Opening Items Immediately After OmmConsumer Object Instantiation

To allow applications to open items immediately after creating the **OmmConsumer** object, the Enterprise Message API performs the following steps when creating and initializing the **OmmConsumer** object:

- Create an internal item watchlist.
- Establish connectivity to a configured server / host.
- Log into the server and obtain source directory information.
- Obtain dictionaries (if configured to do so).

## 4.1.3 Destroying the OmmConsumer Object

Destroying an **OmmConsumer** object causes the application to log out and disconnect from the connected server, at which time all items are closed.

## 4.1.4 Example: Working with the OmmConsumer Class

The following example illustrates the simplest application managing the OmmConsumer Class.

```
try {
    AppClient client;
    OmmConsumer consumer( OmmConsumerConfig().host( "localhost:14002" ).username( "user" ) );
    consumer.registerClient( ReqMsg().serviceName( "DIRECT_FEED" ).name( "IBM.N" ), client );
    sleep( 60000 );
} catch ( const OmmException& excp ) {
    cout << excp << endl;
}</pre>
```

#### 4.1.5 Working with Items

The Enterprise Message API assigns all opened items or instruments a unique numeric identifier (e.g. UInt64), called a handle, which is returned by the OmmConsumer::registerClient() call. A handle is valid as long as its associated item stays open. Holding onto these handles is important only to applications that want to modify or close particular items, or use the items' streams for sending PostMsg or GenericMsg messages to the connected server. Applications that just open and watch several items until they exit do not need to store item handles.

While opening an item, on the call to the **OmmConsumer::registerClient()** method, an application can pass an item closure or an application-assigned numeric value. The Enterprise Message API will maintain the association of the item to its closure as long as the item stays open.

Respective closures and handles are returned to the application in an OmmConsumerEvent object on each item callback method.

# 4.1.6 Example: Working with Items

The following example illustrates using the item handle while modifying an item's priority and posting modified content.

```
void AppClient::onRefreshMsq( const RefreshMsq& refreshMsq, const OmmConsumerEvent& event )
   cout << "Received refresh message for item handle = " << event.getHandle() << endl;</pre>
   cout << refreshMsq << endl;</pre>
try {
   AppClient client;
   OmmConsumer consumer( OmmConsumerConfig().host( "localhost:14002" ).username( "user" ) );
   Int64 closure = 1;
   UInt64 itemHandle = consumer.registerClient( ReqMsg().serviceName( "DIRECT FEED" ).name(
              "IBM.N" ), client, (void*)closure );
   consumer.reissue( ReqMsg().serviceName( "DIRECT FEED" ).name( "IBM.N" ).priority( 2, 2 ),
             itemHandle );
   consumer.submit( PostMsg().payload( FieldList().addInt( 1, 100 ).complete() ), itemHandle
             );
   sleep( 60000 );
} catch ( const OmmException& excp ) {
   cout << excp << endl;</pre>
```

In the code snippet above, when submitting a message, specifically **PostMsg**, **RefreshMsg**, **StatusMsg**, or **UpdateMsg**, application may specify original publisher information using the Visible Publisher Identifier (VPI) feature. This is set using **publisherId** by setting **UserId** and **UserAddress**. For an explanation of the VPI feature, refer to the *Enterprise Transport API Developers Guide* for an explanation of VPI feature. For more usage information, refer to the Reference Manual.

#### 4.1.7 Working with Tunnel Streams

Enterprise Message API assigns all tunnel streams a unique numeric identifier (e.g., UInt64), called a parent handle, which is returned by the call: **OmmConsumer::registerClient(TunnelStreamRequest,...)**. A parent handle is valid only as long as its associated tunnel stream is open. You can use parent handles to open substreams (as illustrated in Section 4.1.8).

When opening a tunnel stream, on the call to the OmmConsumer::registerClient(TunnelStreamRequest,...) method, an application can pass a tunnel stream closure or an application-assigned numeric value. The Enterprise Message API will maintain the association of the tunnel stream to its closure as long as the tunnel stream stays open. Respective closures and parent handles are returned to the application in an OmmConsumerEvent object on each tunnel stream callback method.

For more details on a TunnelStreamRequest and how to create it, refer to Section 3.2.6 and Section 3.4.3.

## 4.1.8 Example: Working with Tunnel Streams

The following example illustrates the use of a parent handle (as returned by

OmmConsumer::registerClient(TunnelStreamRequest,...) to open a substream from the OmmConsumerClient::onStatusMsg() callback.

```
void onStatusMsg(const StatusMsg& statusMsg, const OmmConsumerEvent& event)
    if (event.getHandle() == tunnelStreamHandle &&
        statusMsg.hasState() &&
       statusMsq.getState().getStreamState() == OmmState::OpenEnum )
        // open substream with parent handle returned when opening tunnel stream below
        pOmmConsumer->registerClient( ReqMsg().name( "TUNNEL IBM" ).serviceId( 1 ), *this,
                (void*)1, tunnelStreamHandle );
    }
int main()
    try {
        AppClient client;
        OmmConsumer consumer ( OmmConsumerConfig().username( "user" ) );
        client.setOmmConsumer( consumer );
        CosAuthentication cosAuthentication;
        cosAuthentication.type( CosAuthentication::OmmLoginEnum );
        CosDataIntegrity cosDataIntegrity;
        cosDataIntegrity.type( CosDataIntegrity::ReliableEnum );
        CosFlowControl cosFlowControl;
        cosFlowControl.type( CosFlowControl::BidirectionalEnum ).recvWindowSize( 1200
                ).sendWindowSize( 1200 );
        ClassOfService cos;
        cos.authentication( cosAuthentication ).dataIntegrity( cosDataIntegrity
                ).flowControl(cosFlowControl);
        TunnelStreamRequest tsr;
        tsr.classOfService( cos ).domainType( MMT SYSTEM ).name( "TUNNEL" ).serviceName(
                "DIRECT FEED" );
        /* open tunnel stream and save tunnel stream parent handle to be used for opening
        substreams in onStatusMsg() callback above */
        tunnelStreamHandle = consumer.registerClient( tsr, client );
        sleep( 60000 ); // API calls onRefreshMsg(), onUpdateMsg(), or onStatusMsg()
    } catch ( const OmmException& excp ) {
        cout << excp << endl;
    }
```

#### 4.2 OmmConsumerClient Class

#### 4.2.1 OmmConsumerClient Description

The OmmConsumerClient class provides a callback mechanism through which applications receive OMM messages on items for which they subscribe. The OmmConsumerClient is a parent class that implements empty, default callback methods. Applications must implement their own class (inheriting from OmmConsumerClient), and override the methods they are interested in processing. Applications can implement many specialized client-type classes; each according to their business needs and design. Instances of client-type classes are associated with individual items while applications register item interests.

The OmmConsumerClient class provides default implementation for the processing of RefreshMsg, UpdateMsg, StatusMsg, AckMsg and GenericMsg messages. These messages are processed by their respectively named methods: onRefreshMsg(), onUpdateMsg(), onStatusMsg(), onAckMsg(), and onGenericMsg(). oApplications only need to override methods for messages they want to process.

#### 4.2.2 Example: OmmConsumerClient

The following example illustrates an application client-type class, depicting onRefreshMsq() method implementation.

```
class AppClient : public refinitiv::ema::access::OmmConsumerClient
protected:
   void onRefreshMsq( const refinitiv::ema::access::RefreshMsq&, const
             refinitiv::ema::access::OmmConsumerEvent& );
   void onUpdateMsg( const refinitiv::ema::access::UpdateMsg&, const
             refinitiv::ema::access::OmmConsumerEvent& );
   void onStatusMsg( const refinitiv::ema::access::StatusMsg&, const
             refinitiv::ema::access::OmmConsumerEvent& );
};
void AppClient::onRefreshMsq( const RefreshMsq& refreshMsq, const OmmConsumerEvent& )
   if ( refreshMsg.hasMsgKey() )
      cout << endl << "Item Name: " << refreshMsg.getName() << endl << "Service Name: " <<</pre>
                 refreshMsg.getServiceName();
   cout << endl << "Item State: " << refreshMsg.getState().toString() << endl;</pre>
   if ( DataType::NoDataEnum != refreshMsq.getPayload().getDataType() )
       decode( refreshMsg.getPayload().getData() );
```

# 4.3 OmmConsumerConfig Class

#### 4.3.1 OmmConsumerConfig Description

You can use the **OmmConsumerConfig** class to customize the functionality of the **OmmConsumer** class. The default behavior of **OmmConsumer** is hard coded in the **OmmConsumerConfig** class. You can configure **OmmConsumer** in any of the following ways:

- Using the EmaConfig.xml file
- Using interface methods on the OmmConsumerConfig class
- Passing OMM-formatted configuration data through the OmmConsumerConfig::config( const Data&) method.

For more details on using the **OmmConsumerConfig** class and associated configuration parameters, refer to the *Enterprise Message API Configuration Guide*.

#### 4.3.2 Unencrypted Connections

The Enterprise Message API supports unencrypted connections via a **ChannelType** of **RSSL\_SOCKET** (on Linux or Windows), **RSSL\_WEBSOCKET**, and **RSSL\_HTTP** (on Windows only). You set **ChannelType** inside of a **ChannelGroup**. For detailed information on **ChannelGroup** and its **ChannelTypes**, refer to the *Enterprise Message API C++ Configuration Guide*.

#### 4.3.3 Encrypted Connections

The Enterprise Message API supports encrypted TCP connections for both **Consumer** and **NiProvider** via a **ChannelType** of **RSSL ENCRYPTED** (i.e., **ChannelType::RSSL ENCRYPTED**).

#### 4.3.3.1 Implementing Protocols and Encryption Behavior

The Enterprise Message API's implementation of TLS protocol and encryption depends on a number of factors including:

- The operating system you use (which in turn determines the types of protocols the Enterprise Message API can use):
  - On Linux, the Enterprise Message API uses only OpenSSL.
  - On Windows, the Enterprise Message API can use either WinINet or OpenSSL.
- The type of protocol you use (as specified by EncryptedProtocolType):
  - WinINet (specified by EncryptedProtocolType::RSSL HTTP), or
  - OpenSSL (specified by EncryptedProtocolType::RSSL SOCKET or EncryptedProtocolType::RSSL WEBSOCKET).

The Enterprise Message API supports the following OpenSSL protocol versions:

- OpenSSL 1.0
- OpenSSL 1.1
- OpenSSL 3.X

By default, Enterprise Message API first attempts to load OpenSSL 3 and if it cannot, Enterprise Message API then tries OpenSSL 1.1 and then OpenSSL 1.0.

For details on the specific libraries loaded by the Enterprise Message API, refer to Section 4.3.3.2.

For OpenSSL connections, you can set the specific TLS encryption protocol you want to use in the **SecurityProtocol** flag (for details on setting **SecurityProtocol** flags, refer to the *Enterprise Message API C++ Configuration Guide*). Currently, TLS 1.2 and TLS 1.3 are accepted.

#### 4.3.3.2 OpenSSL Libraries

The libraries that the Enterprise Message API uses to implement OpenSSL encryption depends on the machine's operating system and version of OpenSSL in use:

- On Linux:
  - If using OpenSSL 3.X, the Enterprise Message API uses libssl.so.3 and libcrypto.so.3.
  - If using OpenSSL 1.1, the Enterprise Message API uses libssl.so.1.1 and libcrypto.so.1.1.
  - If using OpenSSL 1.0, the Enterprise Message API uses libssl.so.10 and libcrypto.so.10.
- On Windows:
  - If using OpenSSL 3.X, the Enterprise Message API uses libssl-3-x64.dll and libcrypto-3-x64.dll.
  - If using OpenSSL 1.1, the Enterprise Message API uses libssI-1 1-x64.dll and libcrypto-1 1-x64.dll.
  - If using OpenSSL 1.0, the Enterprise Message API uses ssleay32.dll and libeay32.dll.

If you want the Enterprise Message API to load a specific version, you can specify **libssl** and **libcrypto** libraries using **libsslName** and **libcryptoName** (for details on setting these channel parameters, refer to the *Enterprise Message API C++ Configuration Guide*).

NOTE: The RTSDK package does not include OpenSSL libraries. You can obtain compiled OpenSSL libraries from the appropriate OS vendor.

#### 4.3.3.3 Certificate Authority

If you use an OpenSSL Certificate Authority store, you can specify the authority store's location using **openSSLCAStore**. For details on this parameter and the Enterprise Message API's default behavior, refer to the parameter's description in the *Enterprise Message API C++ Configuration Guide*.

#### 4.3.4 HTTP Proxy Connections

The Enterprise Message API supports HTTP proxy tunneling for **ChannelType::RSSL\_SOCKET**, **ChannelType::RSSL\_HTTP**, and all **ChannelType::RSSL\_ENCRYPTED** connection types.

On Windows, WinINet provides legacy HTTP connection type functionality, and you must configure the proxy through the Internet Explorer configuration. You can override WinINet's proxy configuration by using tunnelingProxyHostName() and tunnellingProxyPort().

For **RSSL\_SOCKET** connection types (standard or encrypted), **libcurl** manages the proxy connection. As with OpenSSL, you can specify a particular **libcurl** library using **libcurlName**. By default:

- On Linux, the Enterprise Message API loads libcurl.so
- On Windows, the Enterprise Message API loads libcurl.dll

For libcurl connections, you can provide additional proxy authentication credentials with the following functions:

- proxyUserName(): set the proxy user name.
- proxyPasswd (): set the password for proxy authentication.
- proxyDomain(): set the domain for proxy authentication.

# 5 Provider Classes

#### 5.1 OmmProvider Class

The **OmmProvider** class is the main provider application interface to the Enterprise Message API. This class encapsulates transport-level connectivity. It provides all the interfaces a provider-type application needs to submit item messages (i.e., refresh, update, status, generic) as well as handle the login, directory, and dictionary domains (depending upon whether or not the application is an interactive provider). The **OmmProvider** class provides configurable admin domain message processing (i.e., login, directory, and dictionary).

#### 5.1.1 Connecting to ADH and Submitting Items

In the following process, the value for ProviderType is dependent on the type of provider with which you are dealing:

- For non-interactive providers, ProviderType is NiProvider.
- For interactive providers, *ProviderType* is **IProvider**.

#### To establish a connection and submit items:

1. (Optional) Specify a configuration using the EmaConfig.xml file.

Specifying a configuration in **EmaConfig.xml** is optional because the Enterprise Message API provides a default configuration which is usually sufficient in simple application cases.

- Create the appropriate OmmProviderTypeConfig object (for details, refer to Section 5.4):
  - For a non-interactive provider, create an OmmNiProviderConfig object.
  - For an interactive provider, create an OmmIProviderConfig object
- 3. (Optional) Change the Enterprise Message API configuration using methods on the OmmProviderTypeConfig class.

If EmaConfig.xml file is not used, then at a minimum:

- Non-interactive provider applications might need to modify both the default host address and port.
- Interactive provider applications might need to modify the default port.
- (Conditional) Implement an application callback client class that inherits from the OmmProviderClient class (for details, refer to Section 5.2).

An application might need to override the default callback implementation and provide its own business logic. Not all methods need to be overridden: only those that require the application's business logic.

- For non-interactive providers, this step is optional because the application may choose not to open login or dictionary items. In such cases, the provider application will not receive return messages.
- For interactive providers, this step is required, because at a minimum, the application needs to handle all inbound login domain and item request messages.
- (Optional) Implement an application error client class that inherits from the OmmProviderErrorClient class (for details, refer to Section 5.2).

To be effectively notified about error conditions, the application needs to override any default, error callback methods.

- 6. Create an OmmProvider object and pass the OmmProviderTypeConfig object (and if needed, also pass in the application error client object), and optionally in NiProvider only, register for Login events by passing in an application callback client class.
- 7. (Optional) For non-interactive providers, open login and dictionary items using the OmmProvider::registerClient() method.
- 8. Process received messages.
- Create, populate, and submit item messages (refresh, update, status).
  - For non-interactive providers, the application needs to associate each item with a handle that uniquely identifies the item.
  - For interactive providers, the application needs to use the handle from the OMMProviderEvent.

- 10. (Optional) Submit GenericMsq messages using the appropriate OmmProvider class methods.
- **11.** Exit.

#### 5.1.2 Interactive Providers: Post OmmProvider Object Instantiation

Before an interactive provider can start submitting items, the application must first accept a login request. Though the Enterprise Message API accepts connections, it is the responsibility of the application to send the login response. Subsequently, the consumer will request the source directory, and the Enterprise Message API will respond by submitting the source directory.

After creating an OmmProvider object, the Enterprise Message API observes the following process when creating and initializing the OmmProvider object so that applications can begin submitting items:

- · Accept the connection request from a consumer
- Accept the login
- Submit the source directory information

# 5.1.3 Non-Interactive Providers: Post OmmProvider Object Instantiation

After creating an **OmmProvider** object, the Enterprise Message API performs the following steps when creating and initializing the **OmmProvider** object so that applications can begin submitting items:

- Establish connectivity to a configured server / host
- · Log into ADH and submit source directory information

#### 5.1.4 Non-Interactive Providers: Encrypted Connections and HTTP Proxy Tunneling

Non-interactive providers support both encrypted and HTTP proxy tunneling connections. Configuration details are identical to that of the Consumer when setting up these types of connections.

- For details on using an encrypted connection, refer to Section 4.3.3.
- For details on using an HTTP proxy tunneling connection, refer to Section 4.3.4.

#### 5.1.5 Destroying the OmmProvider Object

For non-interactive providers, destroying an OmmProvider object causes the application to log out and disconnect from the connected ADH, at which time all items are closed.

For interactive providers, destroying an OmmProvider object causes Enterprise Message API to close all consumer connections.

#### 5.1.6 Non-Interactive Example: Working with the OmmProvider Class

The following example illustrates the simplest application managing the OmmProvider class.

```
try
        OmmProvider provider( OmmNiProviderConfig().host( "localhost:14003").username
                ( "user" ) );
        UInt64 itemHandle = 5;
        provider.submit( RefreshMsg().serviceName( "NI PUB" ).name( "IBM.N" )
            .state( OmmState::OpenEnum, OmmState::OkEnum, OmmState::NoneEnum, "UnSolicited
                    Refresh Completed" )
            .payload( FieldList()
                .addReal( 22, 3990, OmmReal::ExponentNeg2Enum )
                .addReal( 25, 3994, OmmReal::ExponentNeg2Enum )
                .addReal( 30, 9, OmmReal::Exponent0Enum )
                .addReal( 31, 19, OmmReal::Exponent0Enum )
                .complete() )
            .complete(), itemHandle );
        sleep( 1000 );
        for (Int32 i = 0; i < 60; i++)
            provider.submit( UpdateMsq().serviceName( "NI PUB" ).name( "IBM.N" )
                .payload( FieldList()
                    .addReal( 22, 3391 + i, OmmReal::ExponentNeg2Enum )
                    .addReal( 30, 10 + i, OmmReal::Exponent0Enum )
                    .complete() ), itemHandle );
            sleep( 1000 );
    catch ( const OmmException& excp )
        cout << excp << endl;</pre>
    return 0;
```

#### 5.1.7 Interactive Provider Example: Working with the OmmProvider Class

The following example illustrates the simplest interactive application managing the OmmProvider class.

```
try
        AppClient appClient;
        OmmProvider provider( OmmIProviderConfig().port( "14002" ), appClient );
        while ( itemHandle == 0 ) sleep(1000);
        for (Int32 i = 0; i < 60; i++)
            provider.submit( UpdateMsg().domainType( MMT MARKET BY ORDER ).payload( Map()
                .addKeyAscii( OrderNr, MapEntry::UpdateEnum, FieldList()
                     .addRealFromDouble( 3427, 7.76 + i * 0.1, OmmReal::ExponentNeg2Enum )
                     .addRealFromDouble( 3429, 9600 )
                     .addEnum( 3428, 2 )
                    .addRmtes( 212, EmaBuffer( "Market Maker", 12 ) )
                     .complete() )
                .complete() ), itemHandle );
            sleep( 1000 );
    catch ( const OmmException& excp )
        cout << excp << endl;</pre>
    return 0;
```

#### 5.1.8 Interactive Provider Example: Handling Post Message

The following example illustrates how to have **OmmProvider** send an **AckMsg** in response to a **PostMsg**. For more information on support of post messages by a provider, refer to the *Transport API C Edition Developers Guide*.

```
ackMsg.seqNum(postMsg.getSeqNum());
}
event.getProvider().submit(ackMsg, event.getHandle());
}
```

#### 5.1.9 Interactive Provider Example: Handling RTT Responses from Consumer

The following example implements a provider's callback for Generic messages. The example illustrates how the provider can identify and process consumer responses to RTT requests.

```
void AppClient::onGenericMsg(const GenericMsg& genericMsg, const OmmProviderEvent& event)
    if (genericMsg.getDomainType() == MMT LOGIN && event.getHandle() == loginHandle &&
            genericMsq.getPayload().getDataType() == DataType::ElementListEnum)
    {
        cout << "Received login RTT message from Consumer " << event.getHandle() << endl;</pre>
        TimeValue currTicks = GetTime::getTicks();
        const ElementList& elementList = genericMsg.getPayload().getElementList();
        while ( elementList.forth() )
        {
            const ElementEntry& elementEntry = elementList.getEntry();
            if ( elementEntry.getName() == ENAME RTT TICKS && elementEntry.getLoadType() ==
                    DataType::UIntEnum ) // "Ticks"
                cout << "\tRTT Tick value is " << elementEntry.getUInt() << "us." << endl;</pre>
                lastLatency = (UInt64)(((double)currTicks - (double)elementEntry.getUInt()) /
                        GetTime::ticksPerMicro());
                cout << "\tLast RTT message latency is " << lastLatency << "us." << endl;</pre>
            else if ( elementEntry.qetName() == ENAME RTT TCP RETRANS && elementEntry.qetLoadType() ==
                    DataType::UIntEnum ) // "TcpRetrans"
                cout << "\tConsumer side TCP retransmissions: " << elementEntry.getUInt() << endl;</pre>
        }
    }
```

#### 5.1.10 Working with Items

The application assigns unique numeric identifiers, called handles (e.g., UInt64) to all open items it is providing. Application must pass this identifier along with an item message on the call to **submit()**. The handles are used to manage item stream ids. To reassign a handle to a different item, application must first close the item previously associated with the given handle.

#### 5.1.11 Packing with Providers

Provider applications can use the **PackedMsg** object to send multiple messages packed together in a single packet. Applications can designate the bounds of the **PackedMsg** by setting its limit for messages packed, the byte limit of data it can send, and then pack messages before sending them together.

The following sections provide packing examples for an Interactive Provider and a Non-interactive Provider.

#### 5.1.11.1 Interactive Provider Packing Example

The following example illustrates an Interactive Provider application setting up a basic **PackedMsg** object and packing messages together before submitting **PackedMsg**.

```
void sendPackedMessagesExample(OmmProvider provider, UInt64 clientHandle, UInt64 itemHandle)
   FieldList fieldList; // Field list used for message payload
   PackedMsg packedMsg(provider);
   packedMsq.initBuffer(clientHandle); // Initialize buffer using client handle and default size of
        6000. See reference manual for other uses of initBuffer().
   for (int i = 0; i < 10; i++) // Send 10 packed messages every second (in case of packed buffer
        sufficient, if not can be send more then one packed buffer per second)
        for (int j = 0; j < 10; j++) // Pack 10 messages
            fieldList.clear();
           fieldList.addReal(22, 3991 + j, OmmReal::ExponentNeg2Enum);
            fieldList.addReal(30, 10 + j, OmmReal::Exponent0Enum);
           fieldList.complete();
           UpdateMsg msg;
           msq.payload(fieldList);
            try
            {
                packedMsg.addMsg(msg, itemHandle); // Add message with its item handle
            catch (const OmmInvalidUsageException& excp)
                    //The API was unable to add the current message into the packed buffer.
                    //If messages have been successfully added to the packed buffer, submit them,
                    //get a new packed buffer, and add the current message into that new buffer.
                if (excp.getErrorCode() == OmmInvalidUsageException::BufferTooSmallEnum)
                    if (packedMsg.packedMsgCount() > 0) // Packed message has some data
                    {
                        // Submit the messages we've already packed, get a new packed buffer,
                        //and add the current message.
                        provider.submit(packedMsg); //Submit packed message on OmmProvider
                        packedMsg.initBuffer(clientHandle); // Re-initialize buffer for next set of
```

```
packed messages.
                    packedMsg.addMsg(msg, itemHandle); // Add missed message with its item handle
                }
                else
                {
                    //Packed buffer too small to add even first message.
                    //Consider initializing the buffer to a higher value than the default 6000 bytes
                        if needed.
                    //See initBuffer() methods for more details.
            }
            else
                // Handle other exceptions from addMsg() here
        }
    }
    if (packedMsq.packedMsqCount() > 0)
       provider.submit(packedMsg); //Submit packed message on OmmProvider
        packedMsq.initBuffer(clientHandle); // Re-initialize buffer for next set of packed
            messages.
    }
    else
        // Nothing to submit because packed message is empty.
    sleep(1000);
}
```

## 5.1.11.2 Non-interactive Provider Packing Example

The following example illustrates a Non-interactive Provider application setting up a basic **PackedMsg** object and packing messages together before submitting the **PackedMsg**.

```
void sendPackedMessagesExample(OmmProvider provider, UInt64 itemHandle)
{
    FieldList fieldList; // Field list used for message payload

    PackedMsg packedMsg(provider);
    packedMsg.initBuffer(); // Initialize buffer with default size of 6000. See reference manual for other uses of initBuffer().

for (int i = 0; i < 10; i++) // Send 10 packed messages every second
    {
        for (int j = 0; j < 10; j++) // Pack 10 messages</pre>
```

```
fieldList.clear();
    fieldList.addReal(22, 3991 + j, OmmReal::ExponentNeg2Enum);
    fieldList.addReal(30, 10 + j, OmmReal::Exponent0Enum);
    fieldList.complete();
   UpdateMsg msg;
   msq.payload(fieldList);
    try
        packedMsg.addMsg(msg, itemHandle); // Add message with its item handle
    catch (const OmmInvalidUsageException& excp)
        //The API was unable to add the current message into the packed buffer.
        //If messages have been successfully added to the packed buffer, submit them, get a new
        //packed buffer, and add the current message into that new buffer.
        if (excp.getErrorCode() == OmmInvalidUsageException::BufferTooSmallEnum)
            if (packedMsg.packedMsgCount() > 0) // Packed message has some data.
                // Submit the messages we've already packed, get a new packed buffer, and add
                    the current message.
                provider.submit(packedMsg); //Submit packed message on OmmProvider.
                packedMsg.initBuffer(); // Re-initialize buffer for next set of packed
                    messages.
                packedMsg.addMsg(msg, itemHandle); // Add missed message with its item handle
            }
            else
                //Packed buffer too small to add even first message.
                //Consider initializing the buffer to a higher value than the default 6000 bytes
                //See initBuffer() methods for more details.
            }
        }
        else
            // Handle other exceptions from addMsg() here.
        }
   }
}
if (packedMsg.packedMsgCount() > 0)
   provider.submit(packedMsg); // Submit packed message on OmmProvider.
   packedMsg.initBuffer(); // Re-initialize buffer for next set of packed messages.
else
```

```
{
    // Nothing to submit because packed message is empty.
}
sleep(1000);
}
```

#### 5.2 OmmProviderClient Class

#### 5.2.1 OmmProviderClient Description

The OmmProviderClient class provides a callback mechanism through which applications receive OMM messages on items for which they subscribe. The OmmProviderClient is a parent class that implements empty, default callback methods. Applications must implement their own class (inheriting from OmmProviderClient), and override the methods they are interested in processing. Applications can implement many specialized client-type classes; each according to their business needs and design. Instances of client-type classes are associated with individual items while applications register item interests. The OmmProviderClient class provides default implementation for the processing of RefreshMsg, StatusMsg, and GenericMsg messages. These messages are processed by their respectively named methods: onRefreshMsg(), onStatusMsg(), onGenericMsg(), onRequest()<sup>1</sup>, onReIssue()<sup>1</sup>, onClose()<sup>1</sup>, and onPost()<sup>1</sup>. Applications only need to override methods for messages they want to process.

## 5.2.2 Non-Interactive Example: OmmProviderClient

The following example illustrates an application client-type class, depicting onRefreshMsg() method implementation.

```
class AppClient : public refinitiv::ema::access::OmmProviderClient
{
protected:
    void onRefreshMsg( const refinitiv::ema::access::RefreshMsg&, const
            refinitiv::ema::access::OmmProviderEvent&);
    void onStatusMsq( const refinitiv::ema::access::StatusMsq&, const
            refinitiv::ema::access::OmmProviderEvent& );
    bool bConnectionUp;
};
void AppClient::onRefreshMsq( const RefreshMsg& refreshMsg, const OmmProviderEvent&
        ommEvent )
    cout << endl << "Handle: " << ommEvent.getHandle() << " Closure: " <<</pre>
            ommEvent.getClosure() << endl;</pre>
    cout << refreshMsq << endl;</pre>
    if ( refreshMsq.getState().getStreamState() == OmmState::OpenEnum )
        if ( refreshMsq.getState().getDataState() == OmmState::OkEnum )
                 bConnectionUp = true;
```

<sup>1.</sup> Interactive Provider Only

```
else
    _bConnectionUp = false;
}
else
    _bConnectionUp = false;
}
```

## 5.2.3 Interactive Example: OmmProviderClient

The following example illustrates an application client-type class, depicting onRefreshMsg() method implementation.

```
void AppClient::processLoginRequest( const ReqMsg& reqMsg, const OmmProviderEvent& event )
    event.getProvider().submit(RefreshMsg().domainType(MMT LOGIN).name(reqMsg.getName()).
            nameType(USER NAME).complete().solicited( true ).
            state( OmmState::OpenEnum, OmmState::OkEnum, OmmState::NoneEnum,
            "Login accepted" ), event.getHandle() );
void AppClient::processMarketByOrderRequest( const ReqMsq& reqMsq, const OmmProviderEvent&
        event )
    if ( itemHandle != 0 )
    {
       processInvalidItemRequest(reqMsg, event);
        return;
    event.getProvider().submit(RefreshMsg().domainType(MMT MARKET BY ORDER).
            name(reqMsq.getName()).serviceName(reqMsg.getServiceName()).solicited(true)
            .summaryData(FieldList().addEnum(15,840).addEnum(53,1).addEnum(3423,1).
                    addEnum( 1709, 2 ).complete() )
            .addKeyAscii( OrderNr, MapEntry::AddEnum, FieldList()
                .addRealFromDouble( 3427, 7.76, OmmReal::ExponentNeg2Enum )
                .addRealFromDouble( 3429, 9600 )
                .addEnum( 3428, 2 )
                .addRmtes( 212, EmaBuffer( "Market Maker", 12 ) )
                .complete() )
            .complete() )
        .complete(), event.getHandle() );
    itemHandle = event.getHandle();
```

```
void AppClient::processInvalidItemRequest( const ReqMsg& reqMsg, const OmmProviderEvent&
        event )
    event.getProvider().submit( StatusMsg().name( reqMsg.getName() ).serviceName(
            reqMsg.getServiceName() )
        .domainType( reqMsg.getDomainType() )
        .state( OmmState::ClosedEnum, OmmState::SuspectEnum, OmmState::NotFoundEnum,
                "Item not found" ),
        event.getHandle() );
void AppClient::onReqMsg( const ReqMsg& reqMsg, const OmmProviderEvent& event )
    switch ( reqMsg.getDomainType() )
    case MMT LOGIN:
        processLoginRequest( reqMsg, event );
    case MMT MARKET BY ORDER:
        processMarketByOrderRequest( reqMsg, event );
    default:
        processInvalidItemRequest( reqMsg, event );
        break;
```

## 5.3 OMMIProviderConfig

You can use the **OmmNiProviderConfig** class to customize the functionality of the **OmmProvider** class. The default behavior of **OmmProvider** is hard coded in the **OmmNiProviderConfig** class. You can configure **OmmProvider** in any of the following ways:

- Using the EmaConfig.xml file
- Using interface methods on the OmmNiProviderConfig class
- Passing OMM-formatted configuration data through the OmmNiProviderConfig::config( const Data& ) method.

For more details on using the OmmNiProviderConfig class and associated configuration parameters, refer to the Enterprise Message API Configuration Guide.

## 5.4 OmmNiProviderConfig Class

In the following, the value for ProviderType is dependent on the type of provider with which you are dealing, thus:

- For non-interactive providers, ProviderType is NiProvider.
- For interactive providers, ProviderType is IProvider.

You can use the OmmProviderTypeConfig class to customize the functionality of the OmmProvider class. The default behavior of OmmProvider is hard coded in the OmmProviderTypeConfig class. You can configure OmmProvider in any of the following ways:

- Using the EmaConfig.xml file
- Using interface methods on the OmmProviderTypeConfig class
- Passing OMM-formatted configuration data through the OmmProviderTypeConfig::config( const Data&) method.

For more details on using the OmmProviderTypeConfig class and associated configuration parameters, refer to the Enterprise Message API Configuration Guide.

# 6 Consuming Data from the Cloud

#### 6.1 Overview

You can use the Enterprise Message API to consume data from a cloud-based LSEG Real-Time Advanced Distribution Server. The API interacts with cloud-based servers using the following workflows:

- Credential Management (for details, refer to Section 6.3)
- Service Discovery (for details, refer to Section 6.6)
- Consuming Market Data (for details, refer to Section 6.7)
- Login Reissue (for details, refer to Section 6.4.3)

There are two versions of login credentials for the Delivery Platform:

- Version 1 Authentication also known as "V1 auth", "OAuthPasswordGrant" or "V1 Password Credentials": Uses the OAuth2.0 Password
  grant or Refresh Token grant. Requires a Machine Account consisting of username and password; also requires a client ID generated by
  the LSEG AppGenerator. For details, refer to Section 6.4.
- Version 2 Authentication also known as "V2 auth", "OAuthClientCredentials" or "V2 Client Credentials": Uses OAuth2.0 Client
  Credentials grant to obtain an access token. Requires a Service Account consisting of client ID and client Secret. For details, refer to
  Section 6.5.

**NOTE:** Version 2 Authentication is available as an **Early Access** feature to API developers to preview changes required to use this new authentication mechanism. Please note that the ability to setup Service Accounts to use this authentication is forthcoming.

The Enterprise Transport API will determine which authentication version to use based on the inputs. By default, for cloud connections the Enterprise Message API connects to a server in the **us-east-1** cloud location.

For further details on Real-Time as it functions in the cloud, refer to the Real-Time — Optimized: Installation and Configuration for Client Use. For details on the parameters you use to configure cloud connections, refer to the EMA C++ Edition Configuration Guide.

### 6.2 Encrypted Connections

When connecting to an LSEG Real-Time Advanced Distribution Server in the cloud, you must use a **ChannelType** of **RSSL\_ENCRYPTED** (for details on **ChannelType**, refer to the *Enterprise Message API C++ Configuration Guide*).

Encrypted connections to the cloud must use an OpenSSL-based connection type (on both Windows and Linux). WinINet is not supported for cloud connectivity.

### 6.3 Credential Management

By default, the Enterprise Message API will store all credential information. In order to use secure credential storage, a callback function can be specified by the user. If a callback function is specified, credentials are not stored in API; instead, application is called back whenever credentials are required.

If an OmmOAuth2ConsumerClient is specified when creating the OmmConsumer object, the API will callback OmmOAuth2ConsumerClient.onCredentialRenewal whenever credentials are required. This call back must call OmmConsumer.renewOAuthCredentials to provide the updated credentials.

NOTE: OmmConsumer.renewOAuthCredentials can only be called during the callback.

## 6.4 Version 1 Authentication Using oAuth Password and Refresh\_Token

### 6.4.1 Client\_ID (AppKey) and Client Secret

To connect to Real-Time - Optimized infrastructure, the Enterprise Message API requires a **Client\_ID**, and optionally can include a client secret. **Client\_ID** as an AppKey. Each user must obtain their unique **Client\_ID** using the machine account email sent by LSEG, which includes a link to **AppGenerator**. Keep your **Client\_ID** private: do not share **Client\_ID**s.

- For further details on generating this ID, refer to the Real-Time Optimized: Installation and Configuration for Client Use document. Each Client\_ID is unique: do not share it with others.
- For further details on supporting client secret submissions, refer to the.
- For details on how OAuth uses a Client Secret with a Client ID and their relationship, refer to OAuth documentation at: the following URL: https://www.oauth.com/oauth2-servers/client-registration/client-id-secret/.

#### 6.4.2 Obtaining Initial Access and Refresh Tokens

To obtain an access token, the RTSDK API sends its username, Client\_ID, and password in a single message to the Delivery Platform.



TIP: You can also specify tokenScope and clientSecret in the OMMConsumerConfig.

In response, the Delivery Platform sends an access token, its expiration timeout (by default: 300 seconds), and a refresh token for use in the login reissue process (for details on the expiration timeout and login reissue process, refer to Section 6.4.3). The API must obtain an access token before executing a service discovery or obtaining market data.

The following diagram illustrates the process by which the RTSDK API obtains its tokens:

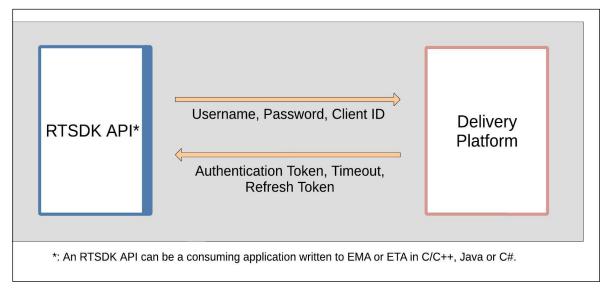


Figure 2. Obtaining an Authentication Token

### 6.4.3 Refreshing the Access Token and Sending a Login Reissue

In response to the API's token request, the Delivery Platform sends an access token and a refresh token, both with associated expiration timeouts which set the length of time for which the token is valid. If the LSEG Real-Time Advanced Distribution Server does not receive a new access token before the end of the expiration timeout, the LSEG Real-Time Advanced Distribution Server sends a login close status message and closes the connection.

**NOTE:** The life cycle of **OmmConsumer** in the Enterprise Message API depends on the state of the login stream because the Enterprise Message API closes the underlying channel whenever the API receives a close status message from LSEG Real-Time Advanced Distribution Server. To recover from this scenario, the application must create another **OmmConsumer** and resubscribe to all applicable items.

To create a seamless experience for API users, the API sends the refresh token to proactively obtain a new access token prior to the published expiration timeout. The Enterprise Message API calculates the time at which it requests a new access token by multiplying the token's published timeout by 4/5 (i.e., **0.8**).

In response to receiving a refresh token, the Delivery Platform sends a new access token with an associated timeout to the API. After receiving the new access token from the Delivery Platform, the API renews its connection by sending a Login Reissue with the new access token to the LSEG Real-Time Advanced Distribution Server. The process of renewing the access token and refreshing the LSEG Real-Time Advanced Distribution Server connection via a Login Reissue continues until the refresh token itself expires (which can take several hours or days). When using a **grant\_type** of **refresh\_token**, if the value for **expires\_in** does not match the **expires\_in** received from when the API obtained the **refresh\_token** (i.e., when **grant\_type** was **password**), this is an indication that the **refresh\_token** is about to expire. In this case, the API will obtain a new set of both refresh and access tokens as described in Section 6.4.2.

The login reissue process is illustrated in the following diagram:

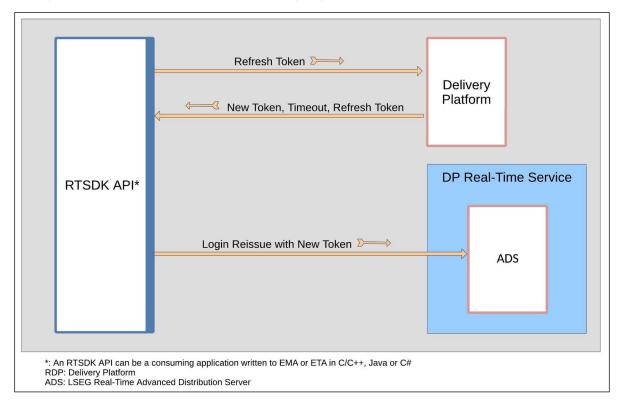


Figure 3. Login Reissue

## 6.5 Version 2 Authentication Using oAuth Client Credentials

Version 2 OAuth Client Credentials requires a client ID and client secret, or private JWK for JWT, or a client ID and private client JWK for OAuth Client Credentials with JWT. Version 2 will generate an Access Token.

Once connected to Real-Time — Optimized RTC, the login session to the LSEG Real-Time Connector (RTC) will remain valid until the consumer disconnects or is disconnected from Real-Time — Optimized. The API will only re-request an Access Token in the following cases:

- When the consumer disconnects and goes into a reconnection state.
- If the Channel stays in reconnection long enough to get close to the expiry time of the Access Token.

Due to the above changes, credentials are managed independently per reactor channel. Channels do not share credentials.

#### 6.5.1 Configuring and Managing Version 2 Credentials

The client ID and client secret or private JWK must be set on the **OmmConsumer** object as described in Section 6.10.2.1 of the *Enterprise Transport API C++ Edition Value Added Developers Guide*. The **OmmOAuth2ConsumerClient** will handle the credentials the same way as Version 1, with an **OmmOAuth2ConsumerClient** callback for credentials if the user does not wish for the **OmmOAuth2ConsumerClient** to store them.

#### 6.5.1.1 JWT Credentials Handling

Version 2 OAuth Client Credentials with JWT requires a JWK public/private pair to be generated and registered with LSEG via the Platform Admin UI. The API will use a private JWK to create and sign a JWT request, which will be sent to retrieve an access token. The JWK will be handled by the API the exact same way as a client secret above. For more information about the Platform Admin UI, refer to the Real-Time — Optimized documentation in the LSEG Developers portal.

**NOTE:** Follow best practices for securely storing and retrieving JWK.

## 6.5.2 Version 2 OAuth Client Credentials Token Lifespan

Unlike Version 1, Version 2 will only produce a single Access Token, which will be valid for the length of the entire **expires\_in** field in the token. This Access Token is used by the API to perform service discovery, and to connect to Real-Time — Optimized.

Once connected, the API does not need to periodically renew a token.

The API will re-request a token on reconnect, and will use that token for all reconnect attempts until a short time prior to expiry. At that time, the API will get a new token for reconnection use.

### 6.6 Service Discovery

After obtaining a token (for details, refer to Section 6.4.2), the Enterprise Message API can perform a service discovery against the Delivery Platform to obtain connection details for the Real-Time — Optimized. To discover endpoints, application may rely either on file or programmatic configuration. This is accomplished by making a REST query to the Service Discovery service. EMA API may be configured to perform this query and choose an endpoint (host and port) in a specified region. Or, EMA application may interact with a pre-defined service discovery object (see **ServiceEndpointDiscovery**) to customize choosing endpoint(s).

For service discovery performed by API, see Cons113 example. For service discovery performed in application, see Cons450 example.

In response to a service discovery, the Delivery Platform returns transport and data format protocols and a list of hosts and associated ports for the requested service(s) (i.e., an LSEG Real-Time Advanced Distribution Server running in the cloud or endpoint). LSEG provides multiple cloud locations based on region, which is significant in how the Enterprise Message API chooses the IP address and port to use when connecting to the cloud.

From the list sent by the Delivery Platform, the Enterprise Message API identifies a Real-Time — Optimized endpoint with built-in resiliency whose regional location matches the API's location setting in **ChannelGroup** (for details, refer to Section 3.3.2 "Universal Channel Entry Parameters" of the *Enterprise Message API C++ Edition Configuration Guide*). If you do not specify a location, the Enterprise Message API defaults to the **us-east-1** cloud location. An endpoint with built-in resiliency lists multiple locations in its location field (e.g., **location**: **[us-**

east-la, us-east-lb]). If multiple endpoints are configured for failover, the Enterprise Message API chooses to connect to the first endpoint listed.

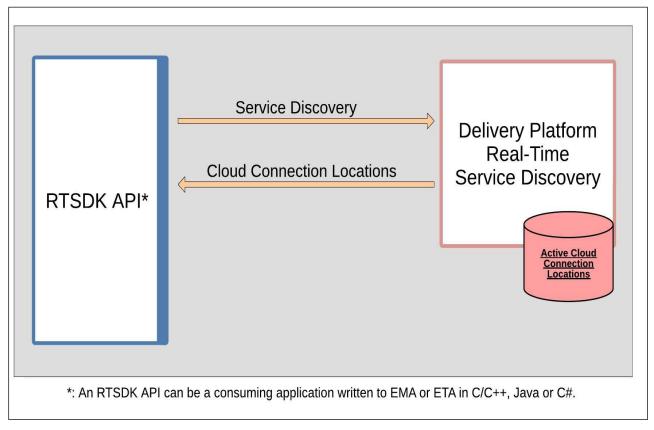
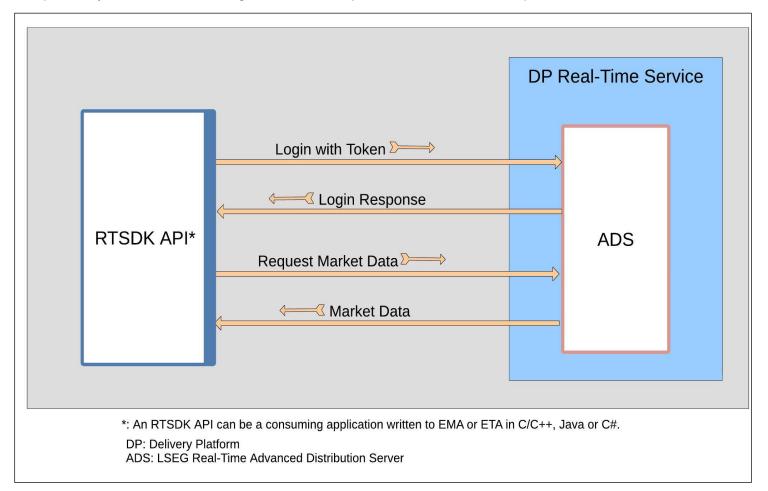


Figure 4. Service Discovery

## 6.7 Consuming Market Data

After obtaining its login token (for details, refer to Section 6.4.2) and running a service discovery (for details, refer to Section 6.6), the API can connect to the LSEG Real-Time Advanced Distribution Server in the cloud and obtain market data. While consuming market data, the API must periodically renew its token via the login reissue workflow (for details, refer to Section 6.4.3).



## 6.8 HTTP Error Handling for Reactor Token Reissues

The Enterprise Message API supports handling for the following HTTP error codes from the API gateway:

- 300 Errors:
  - Perform URL redirect for 301, 302, 307 and 308 error codes
  - Retry the request to the API gateway for all other error codes
- 400 Errors:
  - For Version 1 authentication, retry with username and password for error codes 400 and 401
  - Stop retry the request for error codes 403, 404, 410, and 451
  - Retry the request to the API gateway for all other error codes
- 500 Errors:
  - Retry the request to the API gateway for all error codes

#### 6.9 Cloud Connection Use Cases

You can connect to the cloud and consume data according to the following use cases:

- Start to finish session management (for details, refer to Section 6.9.1)
- Explicit service discovery option for applications (for details, refer to Section 6.9.2)

### 6.9.1 Session Management Use Case

In this use case, the Enterprise Message API manages the entire connection from start to finish. To use session management, you need to configure the API to enable session management. To do so, in the ChannelGroup, set the Channel entry parameter **EnableSessionManagement**).

The API exhibits the following behavior for this use case:

- 1. Obtains a token (according to the details in Section 6.4.2).
- 2. Queries service discovery (according to the details in Section 6.6).
- 3. Consumes market data (according to the details in Section 6.7).

Manages login reissues for Version 1 authentication when needed on a cyclical basis (according to the details in ). Enterprise Message API's Consumer example (113 \_\_MarketPrice \_\_SessionManagement example) provides sample source to illustrate session management.

With session management enabled, application may specify a host and port in ChannelGroup parameters. In this case, the Enterprise Message API exhibits the same behavior listed above, but ignores the endpoints it receives from the service discovery and connects to the specified host and port.

## 6.9.2 Query Service Discovery

Application has the option to do a service discovery, parse the results, and choose an endpoint to pass into API. The API exhibits the following behavior when application does an explicit service discovery:

- 1. Obtains a token (according to the details in Section 6.4.2).
- 2. Queries service discovery (according to the details in Section 6.6).

Enterprise Message API's **Consumer** example (**450\_\_MarketPrice\_\_QueryServiceDiscovery**) provides sample source that discovers an endpoint using the service discovery feature and establishes an encrypted connection to consume data.

## 6.10 Logging of Authentication and Service Discovery Interaction

If needed, you can log interactions with the Delivery Platform. To enable logging, use the parameters **RestEnableLog** and **RestLogFileName** in the EMA configuration file or programmatic configuration in the Consumer Group. If Service Discovery is done from the application, logging may be enabled only via function call configuration. For details on these parameters, refer to the *Enterprise Message API C++ Configuration Guide*.

#### 6.10.1 Logged Request Information

With logging turned on in the fashion mentioned in Section 6.10, the Enterprise Message API writes the following request information in the log:

#### Request:

- Time stamp
- The Name of the class and method that made the request
- Request method
- URI
- Request headers
- Proxy information (if used)
- Body of request as set of pairs parameter name: parameter value

**NOTE:** If the request contains parameters **password**, **newPassword**, or **client\_secret**, the Enterprise Message API uses a placeholder instead of the real value of the respective parameter (thus indicating that the value was present).

#### 6.10.2 Logged Response Information

With logging turned on in the fashion mentioned in Section 6.10, the Enterprise Message API writes the following response information in the log:

#### Response:

- Time stamp
- The Name of the class and method that received the response
- Response status code
- Response headers
- Body of response in string format

# 7 Warm Standby Feature

#### 7.1 Overview

The Warm Standby feature, a client-side feature, is implemented at the Value Add Watchlist layer of Enterprise Transport API (ETA) and made available via Enterprise Message API with configuration. This feature works by providing the application the capability to failover from an active to one or more standby server(s) in the event that the primary/active fails. Application must configure the active and standby servers to use this API feature. After the connections are established with the provided servers which form a Warm Standby group, the client-side or consumer sends messages to the standby server connections to change their mode to Standby. Requested items are opened on all servers by the consumer but the active server responds with messages such as refresh, updates, status, etc. to the consumer. Standby servers respond with blank/empty refreshes. When primary fails, consumer notifies the next server in standby list that it is now Active. The new active server responds with refresh as needed resumes updates for all open items. This process of cut-over is transparent to the application.

A server qualifies to be a standby only if it advertises support for Warm Standby, supports similar features over login and offers an identical service (supported domains, quality of service, etc.) as the active server.

Warm Standby not only reduces overall recovery time, but also network traffic by not inducing a "packet storm" with a flurry of re-requests to a standby server. Because the standby server is already aware of items an application has subscribed for, during a failover Enterprise Enterprise Message API does not need to re-subscribe open items between a provider and consumer.

## 7.2 Warm Standby Modes

The Enterprise Message API Value Add layer supports two Warm Standby modes:

- Login based Warm Standby
- Service based Warm Standby

The login based Warm Standby uses the connection lost event to switch from a primary server to a standby server from the standby server list. The service based Warm Standby uses the service down event OR connection lost event to switch all subscribe items from a primary service to a standby service.

The service based Warm Standby mode offers better resiliency than the login based mode as it can switch from primary to standby if an upstream service is down but the connection to both servers remains intact. A particular server may be the primary for one service and standby for another service as a result. This ability to failover in the event of service down or channel down events makes the service based Warm Standby the recommended mode.

The following figure illustrates the sequence of events when using the Login Based Warm Standby feature:

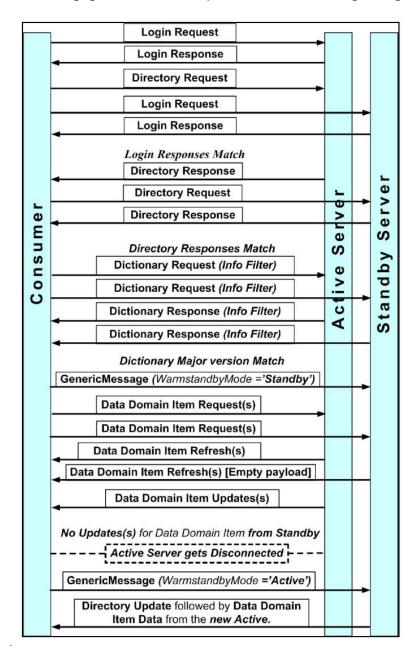


Figure 5. Login Based Warm Standby Order of Events in a Cutover from Active to Standby

The following figure illustrates the sequence of events when using the Service Based Warm Standby feature:

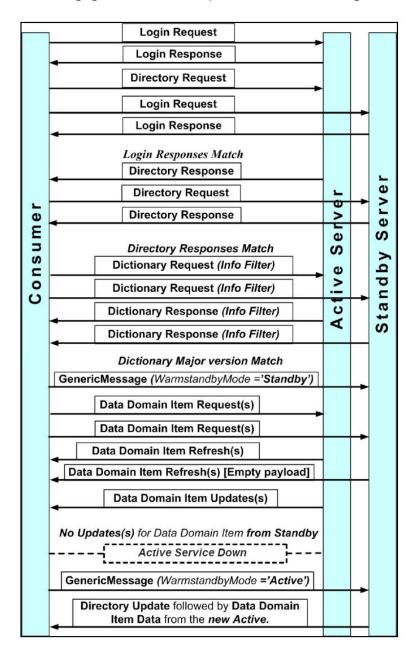


Figure 6. Service Based Warm Standby Order of Events in a Cutover from Active to Standby

## 7.3 Warm Standby Configuration and Feature Details

For details, refer to the Enterprise Message API C++ Edition Configuration Guide.

## 8 Preferred Host Feature

The Preferred Host feature is supported with ChannelSet and WarmStandby features. This feature allows consumer applications to configure a specific host or warm standby group as "preferred", and upon either a timer-based (using either a static timer or a cron string) or method-based trigger, cause the API library to perform a single connection attempt to the preferred host without cutting any currently active connections. Once a connection has been established to the preferred host, the API library will switch the connections and alert the user. If the connection attempt fails, the library will signal that the operation is complete, and will not make any changes to the current connection. Also, with this feature enabled, upon connection recovery, depending on configuration, the library will attempt to connect to preferred host/group.

The Preferred Host configuration for an EMA channel can be changed at any time through IOCtl calls, including the ability to disable or enable this feature.

For details on the Preferred Host feature and associated configuration parameters, refer to the Enterprise Message API Configuration Guide.

## 8.1 Preferred Host Reconnection Behavior Changes

When Preferred Host is enabled, the reconnection order is changed to attempt the configured Preferred Host connection and Warm Standby group (if enabled) more aggressively by alternating between a configured preferred connection and a non-preferred connection. For more information about the specific ordering and differences from non-preferred host reconnection, reconnection and recovery behaviors in *ETA C Value Add Developers Guide*.

## 8.2 Preferred Host Operation Steps

When the Preferred Host operation is triggered (either by method call or timer), and Preferred Host is enabled, the following steps will occur. The application continues to receive data from the current connections while the Preferred Host operation is occurring.

The following sections describe possible scenarios.

## 8.2.1 ChannelSet Behaviors with Preferred Host Options Enabled

- 1. If the Channel is already on the preferred channel:
  - a. The library will send Login StatusMsg with dataState ==RSSL\_DATA\_OK, streamState == RSSL\_STREAM\_OPEN, text == "Preferred host complete" and code == OmmState.SocketPHComplete, after finishing Preferred Host operation if the EMA application is registered to receive Login administrative domain messages.
- 2. If the Channel is not on preferred channel in ChannelSet configuration:
  - a. The library will attempt to establish a connection to the configured preferred channel in the ChannelSet.
  - b. Once that is established, the library will do the following:
    - i. Send a StatusMsg with text dataState == RSSL\_DATA\_SUSPECT, streamState == RSSL\_STREAM\_OPEN, and text == "channel down" to all open items.
    - ii. The library will then swap the underlying transport channels, and a Login StatusMsg with dataState == RSSL\_DATA\_OK, streamState == RSSL\_STREAM\_OPEN, text == "channel up" is sent to EMA application if registered to receive Login administrative domain messages.
    - iii. The library will send a StatusMsg with dataState ==RSSL\_DATA\_OK, streamState == RSSL\_STREAM\_OPEN, text ==
      "Preferred host complete" and code == OmmState.SocketPHComplete to the application for all open items, after the former
      non-preferred channel is fully closed by library.

### 8.2.2 Warm Standby Configuration with Preferred Host Options Enabled

- 1. If the Channel is already on the preferred Warm Standby group (in WarmStandby config):
  - a. The library will send Login StatusMsg with dataState ==RSSL\_DATA\_OK, streamState == RSSL\_STREAM\_OPEN, text == "Preferred host complete" and code == OmmState.SocketPHComplete, after finishing Preferred Host operation if the EMA application is registered to receive Login administrative domain messages.
- 2. If using Warm Standby configuration and not on preferred group and PHFallBackWithInWSBGroup is false/disabled:
  - a. The library attempts to establish a connection to the configured preferred Warm Standby group's starting connection. Once that is established, the following occurs:
    - i. The library closes out all of the currently active standby connections and the starting connection and generates item and source directory (if application requested directory) status messages. Open items receive StatusMsg with text dataState == RSSL\_DATA\_SUSPECT, streamState == RSSL\_STREAM\_OPEN, and text == "channel down", indicating that the Warm Standby group is fully closed and that library is switching to the preferred Warm Standby group.
    - ii. The library will then swap the underlying transport channels, and a Login StatusMsg with dataState == RSSL\_DATA\_OK, streamState == RSSL\_STREAM\_OPEN, text == "channel up" is sent to EMA application if subscribed to Login administrative domain.
    - iii. The library will send a Login StatusMsg with dataState ==RSSL\_DATA\_OK, streamState == RSSL\_STREAM\_OPEN, text == "Preferred host complete" if the EMA application is registered to receive Login administrative domain messages.
    - iv. Once the library internally receives login and directory responses, it will connect to the configured secondary servers in the Warm Standby group.
  - b. If the connection attempt to preferred group's starting active server fails, the library will notify application that preferred host operation is complete with a Login StatusMsg with dataState ==RSSL\_DATA\_OK, streamState == RSSL\_STREAM\_OPEN, text == "Preferred host complete" and code == OmmState.SocketPHComplete. The library stays connected to current connections and any data that is flowing will continue to flow.
- 3. If using Warm Standby configuration and not on preferred group and PHFallBackWithInWSBGroup is true/enabled:
  - a. The fallback within a warm standby group will occur, and the Channel will not attempt to connect to a different Warm Standby group.
  - b. The following operations will be done depending on the type of the current Warm Standby group configuration:
    - For a Login-based Warm Standby group: If the starting server connection is active and not the current active connection for the Warm Standby group, the library will swap the current active server to the starting server connection. The application may see unsolicited refreshes to re-synchronize the item streams.
    - For a Service-based Warm Standby group (or Login and Service-based): The library will iterate through the configuration of the Warm Standby group, starting with the starting server, and going through each connection defined in the secondary server list. For each service name defined **PerServiceNameSet**, if the service name is in an ACTIVE state on that connection, that connection will become the ACTIVE for that service, and the previous active will become STANDBY. Note that if service names are not defined, the behavior is the same as Login-based.

If a service name is defined multiple times in the Warm Standby group, the first time it is found as ACTIVE on a connection will be used and ignored on subsequent matches.

Any services that are not defined in the configuration will be ignored by this operation, and the current ACTIVE for those services will not be changed.

# 9 Troubleshooting and Debugging

## 9.1 Enterprise Message API Logger Usage

The Enterprise Message API provides a logging mechanism useful for debugging runtime issues. In the default configuration, Enterprise Message API is set to log significant events encountered during runtime and direct logging output to a file. If needed, you can turn off logging, or direct its output to **stdout**. Additionally, applications can configure the logging level at which the Enterprise Message API logs event (to log every event, only error events, or nothing). For further details on managing and configuring the EMS logging function, refer to the Enterprise Message API Configuration Guide.

### 9.2 Omm Error Client Classes

### 9.2.1 Error Client Description

Enterprise Message API has two Error Client classes: **OmmConsumerErrorClient** and **OmmProviderErrorClient**. These two classes are an alternate error notification mechanism in the Enterprise Message API, which you can use instead of the default error notification mechanism (i.e., **OmmException**, for details, refer to Section 9.3). Both mechanisms deliver the same information and detect the same error conditions. To use Error Client, applications need to implement their own error client class, override the default implementation of each method, and pass this Error Client class on the constructor to **OmmConsumer** and **OmmProvider**.

## 9.2.2 Example: Error Client

The following example illustrates an application error client and depicts simple processing of the onInvalidHandle() method. In the following example, <code>ClassName</code> is either <code>OmmConsumerErrorClient</code> (for Enterprise Message API consumer applications) or <code>OmmProviderErrorClient</code> (for Enterprise Message API provider applications).

```
class AppErrorClient : public OmmConsumerErrorClient
{
public :
    void onInvalidHandle( UInt64 handle, const EmaString& text );
    void onInaccessibleLogFile( const EmaString& filename, const EmaString& text );
    void onMemoryExhaustion( const EmaString& text);
    void onInvalidUsage( const EmaString& text, Int32 errorCode );
    void onSystemError( Int64 code, void* ptr, const EmaString& text );
   void onJsonConverter( const EmaString& text, Int32 errorCode, const ConsumerSessionInfo&
   sessionInfo );
    void onDispatchError( const EmaString& text, Int32 errorCode );
};
void AppErrorclient::onInvalidHandle( UInt64 handle, const EmaString& text )
    cout << "InvalidHandle: " << endl << "Handle = " << handle << endl << "text = " << text << endl;</pre>
. . .
void AppErrorclient::onDispatchError( const EmaString& text, Int32 errorCode );
cout << "DispatchError: " << endl << "text = " << text << endl << "error = " << errorCode << endl;</pre>
```

## 9.3 OmmException Class

If the Enterprise Message API detects an error condition, the Enterprise Message API might throw an exception. All exceptions in the Enterprise Message API inherit from the parent class **OmmException**, which provides functionality and methods common across all **OmmException** types.



**TIP:** LSEG recommends you use **try** and **catch** blocks during application development and QA to quickly detect and fix any Enterprise Message API usage or application design errors.

The Enterprise Message API supports the following exception types:

- OmmInaccessibleLogFileException: Thrown when the Enterprise Message API cannot open a log file for writing.
- OmmInvalidConfigurationException: Thrown when the Enterprise Message API detects an unrecoverable configuration error.
- OmmInvalidHandleException: Thrown when an invalid / unrecognized item handle is passed in on OmmConsumer or OmmProvider class methods.
- OmmInvalidUsageException: Thrown when the Enterprise Message API detects invalid interface usage.
- OmmJsonConverterException: Thrown when the Enterprise Message API fails to perform a RWF/JSON conversion.
- OmmMemoryExhaustionException: Thrown when the Enterprise Message API detects an out-of-memory condition.
- OmmOutOfRangeException: Thrown when a passed-in parameter lies outside the valid range.
- OmmSystemException: Thrown when the Enterprise Message API detects a system exception.
- OmmUnsupportedDomainTypeException: Thrown if domain type specified on a message is not supported.

## 9.4 Creating a DACSLOCK for Publishing Permission Data

Provider applications can create a DACSLocks and publish it to permission data on the LSEG Real-Time Distribution System. A DACSLock controls access to data by users. For further details on the DACSLock API, refer to the *Enterprise Transport API C Edition DACSLock Library*.

The following example code illustrates how to create a DACSLock.

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