

# **EsperIO** Reference Documentation

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# **Preface**

This document describes input and output adapters for the Esper Java event stream and complex event processor.

If you are new to Esper, the Esper reference manual should be your first stop.

If you are looking for information on a specific adapter, you are at the right spot.

# **Chapter 1. Adapter Overview**

Input and output adapters to Esper provide the means of accepting events from various sources, and for making available events to destinations.

The following input and output adapters exist:

Table 1.1. Input and Output Adapters

Adapter	Description	
CSV Input Adapter	The CSV input adapter can read one or more CSV-formatted input sources, transform the textual values into events, and play the events into the engine. The adapter also makes it possible to run complete simulations of events arriving in time-order from different input streams.	
Spring JMS Input and Output Adapter	JMS adapters based on the JmsTemplate offered by Spring 2. Provides unmarshalling of JMS javax.jms.Message messages for sending into an engine instance, and marshaling of com.espertech.esper.client.EventBean events into JMS messages.	
Opentick Input Adapter	The opentick input adapter receives real-time stock market data from opentick corporation's API. Please see http://www.opentick.com for more information. Opentick license, copyright and trademark are properties of opentick corporation.	

# 1.1. Adapter Library Classes

## 1.1.1. The Adapter Interface

The Adapter interface allows client applications to control the state of an input and output adapter. It provides state transition methods that each input and output adapter implements.

An input or output adapter is always in one of the following states:

- Opened The begin state; The adapter is not generating or accepting events in this state
- Started When the adapter is active, generating and accepting events
- Paused When operation of the adapter is suspended
- Destroyed

The state transition table below outlines adapter states and, for each state, the valid state transitions:

#### **Table 1.2. Adapter State Transitions**

Start State	Method	Next State	
Opened	start()	Started	
Opened	destroy()	Destroyed	
Started	stop()	Opened	
Started	pause()	Paused	
Started	destroy()	Destroyed	
Paused	resume()	Started	
Paused	stop()	Opened	
Paused	destroy()	Destroyed	

### 1.1.2. Using AdapterInputSource

The com.espertech.esperio.AdapterInputSource encapsulates information about an input source. Input adapters use the AdapterInputSource to determine how to read input. The class provides constructors for use with different input sources:

- java.io.Reader to read character streams
- java.io.InputStream to read byte streams
- java.net.URL
- Classpath resource by name
- java.io.File

Adapters resolve Classpath resources in the following order:

- 1. Current thread classloader via Thread.currentThread().getContextClassLoader().getResourceAsStream
- $2. \hspace{0.5cm} \textbf{If the resource is not found: } \verb|AdapterInputSource.class.getResourceAsStream| \\$
- 3. If the resource is not found: AdapterInputSource.class.getClassLoader().getResourceAsStream

# **Chapter 2. The CSV Input Adapter**

This chapter discusses the CSV input adapter. CSV is an abbreviation for comma-separated values. CSV files are simple text files in which each line is a comma-separated list of values. CSV-formatted text can be read from many different input sources via <code>com.espertech.esperio.AdapterInputSource</code>. Please consult the JavaDoc for additional information on <code>AdapterInputSource</code> and the CSV adapter.

#### 2.1. Introduction

In summary the CSV input adapter API performs the following functions.

- Read events from an input source providing CSV-formatted text and send the events to an Esper engine instance
  - Read from different types of input sources
  - Use a timestamp column to schedule events being sent into the engine
  - Playback with options such as file looping, events per second and other options
  - Use the Esper engine timer thread to read the CSV file
- Read multiple CSV files using a timestamp column to simulate events coming from different streams

The following formatting rules and restrictions apply to CSV-formatted text:

- Comment lines are prefixed with a single hash or pound # character
- Strings are placed in double quotes, e.g. "value"
- Escape rules follow common spreadsheet conventions, i.e. double quotes can be escaped via double quote
- A column header is required unless a property order is defined explicitly
- If a column header is used, properties are assumed to be of type String unless otherwise configured
- The value of the timestamp column, if one is given, must be in ascending order

# 2.2. Playback of CSV-formatted Events

The adapter reads events from a CSV input source and sends events to an engine using the class com.espertech.esperio.csv.CSVInputAdapter.

The below code snippet reads the CSV-formatted text file "simulation.csv" expecting the file in the classpath. The AdapterInputSource class can take other input sources.

```
AdapterInputSource source = new AdapterInputSource("simulation.csv");
(new CSVInputAdapter(epServiceProvider, source, "PriceEvent")).start();
```

To use the CSVInputAdapter without any options, the event type PriceEvent and its property names and value types must be known to the engine. The next section elaborates on adapter options.

- Configure the engine instance for a Map-based event type
- Place a header record in your CSV file that names each column as specified in the event type

The sample application code below shows all the steps to configure, via API, a Map-based event type and play the CSV file without setting any of the available options.

```
Map<String, Class> eventProperties = new HashMap<String, Class>();
eventProperties.put("symbol", String.class);
eventProperties.put("price", double.class);
eventProperties.put("volume", Integer.class);
```

```
Configuration configuration = new Configuration();
configuration.addEventTypeAlias("PriceEvent", eventProperties);

epService = EPServiceProviderManager.getDefaultProvider(configuration);

EPStatement stmt = epService.getEPAdministrator().createEPL(
    "select symbol, price, volume from PriceEvent.win:length(100)");

(new CSVInputAdapter(epService, new AdapterInputSource(filename), "PriceEvent")).start();
```

The contents of a sample CSV file is shown next.

```
symbol,price,volume
IBM,55.5,1000
```

The next code snippet outlines using a java.io.Reader as an alternative input source:

```
String myCSV = "symbol, price, volume" + NEW_LINE + "IBM, 10.2, 10000";
StringReader reader = new StringReader(myCSV);
(new CSVInputAdapter(epService, new AdapterInputSource(reader), "PriceEvent")).start();
```

In the previous code samples, the PriceEvent properties were defined programmatically with their correct types. It is possible to skip this step and use only a column header record. In such a case you must define property types in the header otherwise a type of String is assumed.

Consider the following:

```
symbol,double price, int volume
IBM,55.5,1000
symbol,price,volume
IBM,55.5,1000
```

The first CSV file defines explicit types in the column header while the second file does not. With the second file a statement like select <code>sum(volume)</code> from <code>PriceEvent.win:time(1 min)</code> will be rejected as in the second file <code>volume</code> is defaulted to type String - unless otherwise programmatically configured.

# 2.2.1. Using JavaBean POJO Events

The previous section used an event type based on <code>java.util.Map</code>. The adapter can also populate the CSV data into JavaBean events directly, as long as your event class provides setter-methods that follow JavaBean conventions. Note that esperio will ignore read-only properties i.e. if you have a read-only property priceBy-Volume it will not expect a corresponding column in the input file.

To use Java objects as events instead of Map-based event types, simply register the event type name for the Java class and provide the same name to the CSV adapter.

The below code snipped assumes that a PriceEvent class exists that exposes setter-methods for the three properties. The setter-methods are, for example, setSymbol(String s), setPrice(double p) and setVolume(long v).

```
Configuration configuration = new Configuration();
configuration.addEventTypeAlias("PriceEvent", PriceEvent.class);
epService = EPServiceProviderManager.getDefaultProvider(configuration);
EPStatement stmt = epService.getEPAdministrator().createEPL(
```

```
"select symbol, price, volume from PriceEvent.win:length(100)");
(new CSVInputAdapter(epService, new AdapterInputSource(filename), "PriceEvent")).start();
```

# 2.3. CSV Playback Options

Use the CSVInputAdapterSpec class to set playback options. The following options are available:

- Loop Reads the CSV input source in a loop; When the end is reached, the input adapter rewinds to the beginning
- Events per second Controls the number of events per second that the adapter sends to the engine
- Property order Controls the order of event property values in the CSV input source, for use when the CSV input source does not have a header column
- Property types Defines a new Map-based event type given a map of event property names and types. No
  engine configuration for the event type is required as long as the input adapter is created before statements
  against the event type are created.
- Engine thread Instructs the adapter to use the engine timer thread to read the CSV input source and send events to the engine
- External timer Instructs the adapter to use the esper's external timer rather than the internal timer. See "Sending timer events" below
- Timestamp column name Defines the name of the timestamp column in the CSV input source; The timestamp column must carry long-typed timestamp values relative to the current time; Use zero for the current time

The next code snippet shows the use of CSVInputAdapterSpec to set playback options.

```
CSVInputAdapterSpec spec = new CSVInputAdapterSpec(new AdapterInputSource(myURL), "PriceEvent");
spec.setEventsPerSec(1000);
spec.setLooping(true);

InputAdapter inputAdapter = new CSVInputAdapter(epService, spec);
inputAdapter.start(); // method blocks unless engine thread option is set
```

# 2.3.1. Sending timer events

The adapter can be instructed to use either esper's internal timer, or to drive timing itself by sending external timer events. If the internal timer is used, esperio will send all events in "real time". For example, if an input file contains the following data:

```
symbol,price,volume,timestamp
IBM,55.5,1000,2
GOOG,9.5,1000,3
MSFT,8.5,1000,3
JAVA,7.5,1000,1004
```

then esperio will sleep for 1001 milliseconds between sending the MSFT and JAVA events to the engine.

If external timing is enabled then esperio will run through the input file at full speed without pausing. The algorithm used sends a time event after all events for a particular time have been received. For the above example file a time event for 2 will be sent after IBM, for 3 after MSFT and 1004 after JAVA. For many of use cases this gives a performance improvement.

# 2.4. Simulating Multiple Event Streams

The CSV input adapter can run simulations of events arriving in time-order from different input streams. Use the AdapterCoordinator as a specialized input adapter for coordinating multiple CSV input sources by timestamp.

The sample application code listed below simulates price and trade events arriving in timestamp order. Via the adapter the application reads two CSV-formatted files from a URL that each contain a timestamp column as well as price or trade events. The AdapterCoordinator uses the timestamp column to send events to the engine in the exact ordering prescribed by the timestamp values.

```
AdapterInputSource sourceOne = new AdapterInputSource(new URL("FILE://prices.csv"));
CSVInputAdapterSpec inputOne = new CSVInputAdapterSpec(sourceOne, "PriceEvent");
inputOne.setTimestampColumn("timestamp");

AdapterInputSource sourceTwo = new AdapterInputSource(new URL("FILE://trades.csv"));
CSVInputAdapterSpec inputTwo = new CSVInputAdapterSpec(sourceTwo, "TradeEvent");
inputTwo.setTimestampColumn("timestamp");

AdapterCoordinator coordinator = new AdapterCoordinatorImpl(epService, true);
coordinator.coordinate(new CSVInputAdapter(inputOne));
coordinator.start();
```

The AdapterCoordinatorImpl is provided with two parameters: the engine instance, and a boolean value that instructs the adapter to use the engine timer thread if set to true, and the adapter can use the application thread if the flag passed is false.

# 2.5. Pausing and Resuming Operation

The CSV adapter can employ the engine timer thread of an Esper engine instance to read and send events. This can be controlled via the setUsingEngineThread method on CSVInputAdapterSpec. We use that feature in the sample code below to pause and resume a running CSV input adapter.

```
CSVInputAdapterSpec spec = new CSVInputAdapterSpec(new AdapterInputSource(myURL), "PriceEvent");
spec.setEventsPerSec(100);
spec.setUsingEngineThread(true);

InputAdapter inputAdapter = new CSVInputAdapter(epService, spec);
inputAdapter.start(); // method starts adapter and returns, non-blocking
Thread.sleep(5000); // sleep 5 seconds
inputAdapter.pause();
Thread.sleep(5000); // sleep 5 seconds
inputAdapter.resume();
Thread.sleep(5000); // sleep 5 seconds
inputAdapter.stop();
```

# **Chapter 3. The Spring JMS Input and Output Adapters**

This chapter discusses the input and output adapters for JMS based on the Spring JmsTemplate technology. For more information on Spring, and the latest version of Spring, please visit http://www.springframework.org

#### 3.1. Introduction

Here are the steps to use the adapters:

- 1. Configure an Esper engine instance to use a SpringContextLoader for loading input and output adapters, and point it to a Spring JmsTemplate configuration file.
- 2. Create a Spring JmsTemplate configuration file for your JMS provider and add all your input and output adapter entries in the same file.
- 3. For receiving events from a JMS destination into an engine (input adapter):
  - a. List the destination and un-marshalling class in the Spring configuration.
  - b. Create EPL statements using the event type name matching the event objects or the Map-event type names received.
- 4. For sending events to a JMS destination (output adapter):
  - a. Use the insert-into syntax naming the stream to insert-into using the same name as listed in the Spring configuration file
  - b. Configure the Map event type of the stream in the engine configuration

In summary the Spring JMS input adapter performs the following functions:

- Initialize from a given Spring configuration file in classpath or from a filename. The Spring configuration file sets all JMS parameters such as JMS connection factory, destination and listener pools.
- Attach to a JMS destination and listen to messages using the Spring class org.springframework.jms.core.JmsTemplate
- Unmarshal a JMS message and send into the configured engine instance

The Spring JMS output adapter can:

- Initialize from a given Spring configuration file in classpath or from a filename, and attach to a JMS destination
- Act as a listener to one or more named streams populated via insert-into syntax by EPL statements
- Marshal events generated by a stream into a JMS message, and send to the given destination

# 3.2. Engine Configuration

The Spring JMS input and output adapters are configured as part of the Esper engine configuration. EsperIO supplies a SpringContextLoader class that loads a Spring configuration file which in turn configures the JMS input and output adapters. List the SpringContextLoader class as an adapter loader in the Esper configuration file as the below example shows. The configuration API can alternatively be used to configure one or more adapter loaders.

```
<esper-configuration>
<!-- Sample configuration for an input/output adapter loader -->
```

The loader loads the Spring configuration file from classpath via the classpath-app-context configuration, or from a file via file-app-context.

## 3.3. Input Adapter

#### 3.3.1. Spring Configuration

The Spring configuration file must list input and output adapters to be initialized by SpringContextLoader upon engine initialization. Please refer to your JMS provider documentation, and the Spring framework documentation on help to configure your specific JMS provider via Spring.

The next XML snippet shows a complete sample configuration for an input adapter. The sample includes the JMS configuration for an Apache ActiveMQ JMS provider.

```
<!-- Spring Application Context -->
<beans default-destroy-method="destroy">
 <!-- JMS ActiveMQ Connection Factory -->
 <bean id="jmsActiveMQFactory" class="org.apache.activemq.pool.PooledConnectionFactory">
   connectionFactory">
     <bean class="org.apache.activemq.ActiveMQConnectionFactory">
       cproperty name="brokerURL" value="tcp://localhost:61616"/>
     </bean>
   </property>
 </bean>
 <!-- ActiveMQ destination to use by default -->
 <bean id="defaultDestination"</pre>
       class="org.apache.activemq.command.ActiveMQQueue">
   <constructor-arg value="ESPER.QUEUE"/>
 </hean>
 <!-- Spring JMS Template for ActiveMQ -->
 <bean id="jmsActiveMQTemplate" class="org.springframework.jms.core.JmsTemplate">
   connectionFactory">
     <ref bean="jmsActiveMQFactory"/>
   cproperty name="defaultDestination">
     <ref bean="defaultDestination"/>
   </property>
 </bean>
 <!-- Provides listener threads -->
 <bean id="listenerContainer"</pre>
             class="org.springframework.jms.listener.SimpleMessageListenerContainer">
   cproperty name="connectionFactory" ref="jmsActiveMQFactory"/>
   cproperty name="destination" ref="defaultDestination"/>
   cproperty name="messageListener" ref="jmsInputAdapter"/>
 </bean>
 <!-- Default unmarshaller -->
 <bean id="jmsMessageUnmarshaller"</pre>
             class="com.espertech.esperio.jms.JMSDefaultAnyMessageUnmarshaller"/>
```

This input adapter attaches to the JMS destination ESPER.QUEUE at an Apache MQ broker available at port tcp://localhost:61616. It configures an un-marshalling class as discussed next.

#### 3.3.2. JMS Message Unmarshalling

EsperIO provides a class for unmarshaling JMS message instances into events for processing by an engine in the class <code>JMSDefaultAnyMessageUnmarshaller</code>. The class unmarshals as follows:

- If the received Message is of type <code>javax.xml.MapMessage</code>, extract the event type name out of the message and send to the engine via <code>sendEvent(name, Map)</code>
- If the received Message is of type <code>javax.xml.ObjectMessage</code>, extract the <code>Serializable</code> out of the message and send to the engine via <code>sendEvent(Object)</code>
- Else the un-marshaller outputs a warning and ignores the message

The unmarshaller must be made aware of the event type of events within MapMessage messages. This is achieved by the client application setting a well-defined property on the message: InputAdapter.ESPERIO\_MAP\_EVENT\_TYPE. An example code snippet is:

```
MapMessage mapMessage = jmsSession.createMapMessage();
mapMessage.setObject(InputAdapter.ESPERIO_MAP_EVENT_TYPE, "MyInputEvent");
```

# 3.4. Output Adapter

# 3.4.1. Spring Configuration

The Spring configuration file lists all input and output adapters in one file. The SpringContextLoader upon engine initialization starts all input and output adapters.

The next XML snippet shows a complete sample configuration of an output adapter. Please check with your JMS provider for the appropriate Spring class names and settings. Note that the input and output adapter Spring configurations can be in the same file.

```
<!-- ActiveMQ destination to use by default -->
  <bean id="defaultDestination"</pre>
       class="org.apache.activemq.command.ActiveMQQueue">
    <constructor-arg value="ESPER.QUEUE"/>
  </bean>
  <!-- Spring JMS Template for ActiveMQ -->
  <bean id="jmsActiveMQTemplate" class="org.springframework.jms.core.JmsTemplate">
    connectionFactory">
      <ref bean="jmsActiveMQFactory"/>
    </property>
    property name="defaultDestination">
      <ref bean="defaultDestination"/>
    </property>
    cproperty name="receiveTimeout">
     <value>30000</value>
    </property>
  </bean>
  <!-- Marshaller marshals events into map messages -->
  <bean id="jmsMessageMarshaller" class="com.espertech.esperio.jms.JMSDefaultMapMessageMarshaller"/>
  <bean id="myCustomMarshaller" class="com.espertech.esperio.jms.JMSDefaultMapMessageMarshaller"/>
  <!-- Output adapter puts it all together -->
  <bean id="jmsOutputAdapter" class="com.espertech.esperio.jms.SpringJMSTemplateOutputAdapter">
    property name="jmsTemplate">
      <ref bean="jmsActiveMQTemplate"/>
    </property>
    cproperty name="subscriptionMap">
      <map>
         <key><idref local="subscriptionOne"/></key>
          <ref bean="subscriptionOne"/>
        </entry>
         <key><idref local="subscriptionTwo"/></key>
          <ref bean="subscriptionTwo"/>
      </map>
    </property>
    cproperty name="jmsMessageMarshaller">
      <ref bean="jmsMessageMarshaller"/>
    </property>
  </bean>
  <bean id="subscriptionOne" class="com.espertech.esperio.jms.JMSSubscription">
    cproperty name="eventTypeAlias" value="MyOutputStream"/>
  </bean>
  <bean id="subscriptionTwo" class="com.espertech.esperio.jms.JMSSubscription">
    cproperty name="eventTypeAlias" value="MyOtherOutputStream"/>
    roperty name="jmsMessageMarshaller">
      <ref bean="myCustomMarshaller"/>
    </property>
  </bean>
</beans>
```

## 3.4.2. JMS Message Marshalling

EsperIO provides a marshal implementation in the class <code>JMSDefaultMapMessageMarshaller</code>. This marshaller constructs a JMS <code>MapMessage</code> from any event received by copying event properties into the name-value pairs of the message. The configuration file makes it easy to configure a custom marshaller that adheres to the <code>com.espertech.esperio.jms.JMSMessageMarshaller</code> interface.

Note that this marshaller uses <code>javax.jms.MapMessage</code> name-value pairs and not general <code>javax.jms.Message</code> properties. This means when you'll read the event properties back from the JMS MapMessage, you will have to use the <code>javax.jms.MapMessage.getObject(...)</code> method.

The springJMSTemplateOutputAdapter is configured with a list of subscription instances of type JMSSubscription as the sample configuration shows. Each subscription defines an event type name that must be configured and used in the insert-into syntax of a statement.

To connect the Spring JMS output adapter and the EPL statements producing events, use the insert-into syntax to direct events for output. Here is a sample statement that sends events into MyOutputStream:

```
insert into MyOutputStream select assetId, zone from RFIDEvent
```

The type MyOutputStream must be known to an engine instance. The output adapter requires the name to be configured with the Engine instance, e.g.:

# **Chapter 4. Additional Event Representations**

# 4.1. Apache Axiom Events

The plug-in event representation based on Apache Axiom can process XML documents by means of the Streaming API for XML (StAX) and the concept of "pull parsing", which can gain performance improvements extracting data from XML documents.

The instructions below have been tested with Apache Axiom version 1.2.5. Please visit http://ws.apache.org/commons/axiom/ for more information. Apache Axiom requires additional jar files that are not part of the EsperIO distribution and must be downloaded separately.

There are 3 steps to follow:

- 1. Enable Apache Axiom by adding the Axiom even representation to the engine configuration.
- 2. Register your application event type names.
- 3. Process org.apache.axiom.om.OMDocument or OMElement event objects.

To enable Apache Axiom event processing, use the code snippet shown next, or configure via configuration XML:

Your application may register Axiom event types in advance. Here is sample code for adding event types based on Axiom:

```
ConfigurationEventTypeAxiom desc = new ConfigurationEventTypeAxiom();
desc.setRootElementName("measurement");
desc.addXPathProperty("measurement", "/sensor/measurement", XPathConstants.NUMBER);
URI[] resolveURIs = new URI[] {new URI("type://xml/apacheaxiom/OMNode/SensorEvent")};
configuration.addPlugInEventType("SensorEvent", resolveURIs, desc);
```

The operation above is available at configuration time and also at runtime via ConfigurationOperations. After registering an event type name as above, your application can create EPL statements.

To send Axiom OMDocument or OMElement events into the engine, your application code must obtain an Eventsender to process Axiom OMElement events:

```
URI[] resolveURIs = new URI[] {new URI("type://xml/apacheaxiom/OMNode/SensorEvent")};
EventSender sender = epService.getEPRuntime().getEventSender(resolveURIs);

String xml = "<measurement><temperature>98.6</temperature></measurement>";

InputStream s = new ByteArrayInputStream(xml.getBytes());

OMElement omElement = new StAXOMBuilder(s).getDocumentElement();

sender.sendEvent(omElement);
```

Configuring an Axiom event type via XML is easy. An Esper configuration XML can be found in the file esper-axiom-sample-configuration.xml in the etc folder of the EsperIO distribution.

The configuration XML for the ConfigurationEventTypeAxiom class adheres to the schema esperio-axiom-configuration-3-0.xsd also in the etc folder of the EsperIO distribution.

# **Chapter 5. The Opentick Input Adapter**

#### 5.1. Overview

This section describes the use of the Opentick input adapter. Opentick is an API and a service of opentick corporation to receive real-time stock market data, see http://www.opentick.com.

The Opentick input adapter is configured through a XML configuration file or directly through the ConfigurationOpentick class. The distribution provides a sample configuration file esperio-opentickadapter-config-sample.xml in the EsperIO etc folder.

There are two path available to start adapter operation: The first option is to register the adapter's plug-in loader and thus automatically load and start the adapter at time of Esper engine initialization. The second option requires your application to instantiate an OpentickInputAdapter.

#### Adapter Start via Plug-in Loader

This method loads the adapter automatically at time of engine initialization.

First, register the OpentickPluginLoader as one of the a plug-in loaders via the addPluginLoader method on the Configuration class or within the Esper configuration XML. For example:

At the time of engine initialization the loader class retrieves the XML configuration file from classpath and instantiates and starts the <code>OpentickInputAdapter</code>.

#### **Adapter Start via Instantiation**

Your application may choose to use the OpentickInputAdapter class directly to start, stop, pause, resume and destroy the adapter separately from an Esper engine instance, or to configure via API and change the configuration at runtime.

This code snippet shows how to load a configuration file from a file location in the classpath and then starts the adapter:

```
ConfigurationOpentick configOT = new ConfigurationOpentick();
URL url = Thread.currentThread().
    getContextClassLoader().getResource("esperio-opentickadapter-config-sample.xml");
if (url == null) {
    throw new RuntimException("File not found");
}
configOT.configure(url);

OpentickInputAdapter adapter = new OpentickInputAdapter(configOT);
adapter.start();
```

# 5.2. Configuration

The opentick adapter XML and API configuration provides the connection information and the streams subscribed to in OT and defines symbol lists as well as associates symbol lists to streams. Please review the sample configuration file in the etc folder of the EsperIO distribution.

As part of the stream configuration your application may list the following stream names: OTQuote, OTMM-Quote, OTTrade, OTBBO. The type-name attribute assigns an name to the opentick event types available in EPL statements. The event representation are the respective opentick API POJO objects: com.opentick.OTTrade and OTMMQuote, OTTrade, OTBBO.

The symbollists element serves to define named lists of exchange and symbol combinations. The stream-symbollist element associates symbols to streams requested through the opentick API.

## 5.3. Operation

The opentick adapter, once running, may be configured at runtime as well. To change symbol lists or request new streams at runtime, your application may obtain the ConfigurationOpentick from the adapter, make changes, and restart the adapter via its pause, resume, start, stop and destroy operations.

Use the pause or stop operation and the resume operation to retain the existing connection, drop streams and request new streams based on the new configuration. Use the destroy and start operations to disconnect and reconnect.

# **Chapter 6. The FIX Protocol Adapter**

EsperIO's FIX protocol adapter is for use with incoming and outgoing events that follow the financial standard FIX protocol. For more information on FIX please refer to the *FIX Protocol Organization* [http://www.fixprotocol.org/].

#### EsperIO provides:

- A FIX protocol parser for parsing incoming FIX message text.
- A FIX protocol marshaller for creating FIX message text from an event.
- For use with the EsperIO Spring JMS adapter, marshallers for receiving JMS text messages (javax.jms.TextMessage) that contain FIX protocol text and for sending FIX protocol text via JMS.

#### 6.1. FIX Protocol Parser

The EsperIO FIX Protocol parser is provided by <code>com.espertech.esperio.message.fix.FixMsgParser</code>. Use the <code>parse</code> method to parse and validate a FIX message text. The method returns a Map of tag-value pairs that your application can send as an event to Esper.

At a minimum the parser requires the 8, 9, 35, 10 tags to be present and the checksum value (tag 10) to be valid.

Your application must configure the event type for use with the generated Map. Please consult the Esper documentation on Map event representations to configure the properties of the FIX event type.

#### 6.2. FIX Protocol Marshaller

The EsperIO FIX Protocol marshaller is provided by com.espertech.esperio.message.fix.FixMsgMarshaller. This utility class marshalls an event via the marshalfix method to a FIX message text with checksum.

The EventBean event is expected to contain properties that match the FIX protocol tag names.

# 6.3. For use with Spring JMS

EsperIO provides code for use with the EsperIO Spring JMS adapters and JMS javax.jms.TextMessage messages. The com.espertech.esperio.jms.JMSFixProtocolTextMessageUnmarshaller and JMSFixProtocolTextMessageMarshaller can be configured as part of the Spring configuration to provide FIX protocol and JMS text message connectivity.