MILLISTREAM

Millistream Data Model
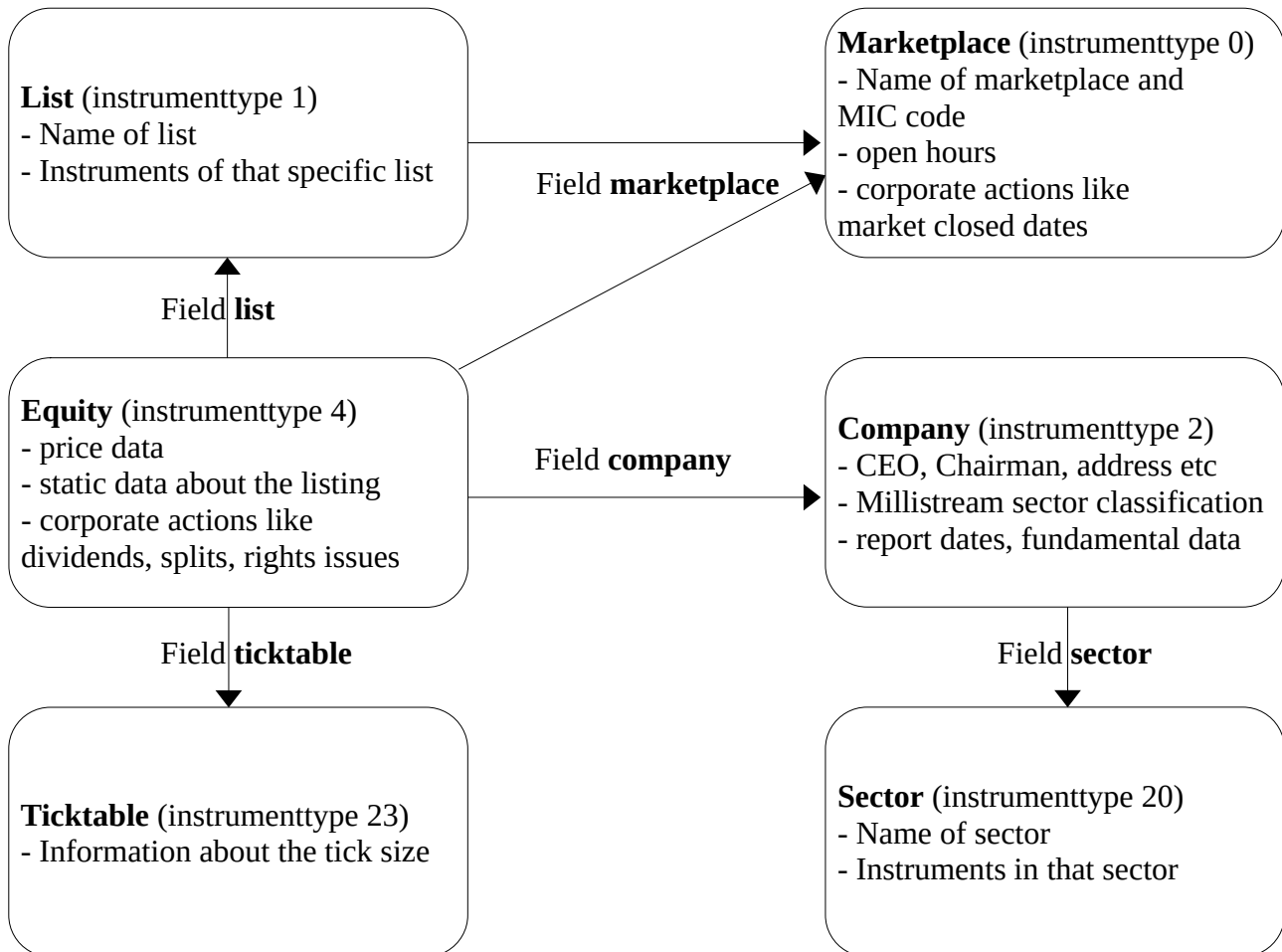Description of the data model

17 July 2023

The Millistream Instrument Reference (insref)

In the Millistream feed, the unique identifier is called an insref. It has the following features:

- Every type of instrument has an unique insref

- It is an unsigned 64-bit integer

- It is persistant, ie it never changes even if an ISIN changes etc

- The field instrumenttype defines what type of instrument the insref is. For a current list of all instrument types, please refer to the MDF Fields Reference.pdf

- It can't be calculated from any other type of identifier, it's just a "random" number given at the time of the creation of the instrument based on the next available insref in the feed

- Many fields in the Millistream Data Feed contains one or more insrefs, linking the different instruments to each other

- Not all fields in the feed are relevant for every type of instrument

- We maintain a spreadsheet with some core instruments of different types to kick start the use of the Millistream feed: https://docs.google.com/spreadsheets/d/1N7yjigMC110-2L2gcDBnLv5TWaIHclyyIA1joT0FMOs/edit?usp=sharing

Relationship between instruments

This is the relationship between some different instrumenttypes, with sample information of types of data available on that instrument

List (instrumenttype 1)
- Name of list
- Instruments of that specific list

Marketplace (instrumenttype 0)
- Name of marketplace and MIC code
- open hours
- corporate actions like market closed dates

Field **marketplace**

Field **list**

Equity (instrumenttype 4)
- price data
- static data about the listing
- corporate actions like dividends, splits, rights issues

Field **company**

Company (instrumenttype 2)
- CEO, Chairman, address etc
- Millistream sector classification
- report dates, fundamental data

Field **ticktable**

Field **sector**

Ticktable (instrumenttype 23)
- Information about the tick size

Sector (instrumenttype 20)
- Name of sector
- Instruments in that sector

Using the equity Ericsson B on Nasdaq Stockholm, this is the data:

insref: 772

isin: SE0000108656

symbol: ERIC B

name: Ericsson B

company: 32391 ← **insref for the company Ericsson (type 2)**

marketplace: 35201 ← **insref for the marketplace Nasdaq Stockholm (type 0)**

list: 35238 35203 35207 35206 35202 35237 35252 35263 35264 35253 6405512 ← **insrefs for all the lists (type 1)**

ticktable: 340598 ← **insref for the ticktable (type 23)**