

# Millistream Web Service

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## Information

Millistream Web Services (MWS) delivers on demand financial market data. It is accessed via HTTPS requests.

To access the MWS data you will need a username and password which Millistream will provide you with.

Example request to query MWS for insref (Millistream unique identifier for instruments), lastprice, date and time for all shares on Nasdaq Stockholm Large Cap.

[http://mws.millistream.com/mws.fcgi?cmd=quote&usr=\\*\\*\\*&pwd=\\*\\*\\*&fields=insref,lastprice,date,time&list=35207](http://mws.millistream.com/mws.fcgi?cmd=quote&usr=***&pwd=***&fields=insref,lastprice,date,time&list=35207)

## Command list

Command	Explanation	Section
quote	Used to query MWS for basicdata and quote information.	1.1
history	Used to query MWS for historical prices for instruments.	1.2
orderbook	Used to query MWS for orderbooks	1.3
aggregatedorderbook	Used to query MWS for aggregated orderbooks for instruments.	1.4
trades	Used to query MWS for trades for instruments.	1.5
newsbysource	Used to query MWS for news from news agencies.	1.6
newsbyinstrument	Used to query MWS for news coded for instruments.	1.7
fundamentals	Used to query MWS for fundamental information for instruments.	1.8
query	Used to query MWS for basicdata with wildcard searches.	1.9
tradingcalendar	Used to query MWS for holiday dates for marketplaces.	1.10
brokerstats	Used to query MWS for broker statistics for instruments.	1.11
corporateactions	Used to query MWS for corporate actions for instruments. (deprecated)	1.12
instruments	Used to query MWS for basicdata on instruments	1.13
owners	Used to query MWS for ownerdata	1.14
insiders	Used to query MWS for insider trading information	1.15
calendar	Used to query MWS for calendar events for instruments.	1.16
Shortsellings	Used to query MWS for shortsellings for companies	1.17

All queries must specify usr, pwd and cmd parameters.

# 1.0 Commands

All commands return responses in xml per default, but some commands can return json, jsonp or csv responses. You specify this with parameter filetype=\*\*\*, for jsonp responses you set filetype=json and jsonp=functionname. Check each command for filetypes supported.

For examples see section 5.

## 1.1 quote

The quote command is used to query MWS for basic- and quotedata for instruments. You will receive one block of information for each instrument.

Parameter	Explanation	Format
insref	Specifies instrument(s) to query, can be comma separated. Can not be combined with marketplace, list or isin.	Numeric
isin	Used to specify instrument, can be combined with tradecurrency (isin,tradecurrency) to narrow down result. Can not be combined with insref. Observe that instruments can have the same ISIN and tradecurrency on more than one marketplace.	String
marketplace	Specifies which marketplace(s) should be included in the result, can be comma separated. Can not be combined with insref. Requires instrumenttype.	Numeric
list	Specifies which list(s) should be included in the result, can be comma separated. Can not be combined with insref.	Numeric
index	Specifies constituents for specified index, can be comma separated. Can not be combined with insref.	Numeric
fields	Specifies which fields you want in the result (comma separated). See Appendix for which fields that are valid for commands.	String
instrumenttype	Specifies what instrument type(s) you want in the result. Can be comma separated. Mandatory if instrument selection is only specified with marketplace. See Appendix 3.1 for a list of instrumenttypes.	Numeric
timezone	See Appendix 4.0 for list of valid timezones.	String
order	Specifies in which order result should be sorted, valid parameters are :asc and desc default is asc. Can be comma separated, but should match the orderby parameter.	String
orderby	Specifies by which field the result should be sorted. Can be comma separated but should match the order parameter.	String
tradestate	Specifies which tradestates to be included in the result. Can be comma separated. Default is all but 9 (dead instruments). See Appendix 3.4 for tradestates. Tradestate is only available on marketplaces where we receive tradestate information from the exchange	Numeric
derivativeindicator	Specifies the derivative indicator you want in the response, can be comma separated. Used with marketplace or underlyingid. <ul style="list-style-type: none"> <li>● 0 – Call</li> <li>● 1 – Put</li> <li>● 2 – Forward</li> <li>● 3 – Future</li> <li>● 4 – Combination</li> </ul>	Numeric

underlyingid	Query for instruments with this underlying instrument. (Usually an isincode)	String
productcode	Specifies the productcode of the derivate you want, used in combination with marketplace and instrumenttype or underlyingid	String
lang	Specifies the desired language for field description, use ISO 639-1 codes. Available languages depends on company, check with Millistream for the universe you are interested in.	String
includenull	Specifies if you want NULL fields in your response, 0 is the same as omitting this parameter	Numeric
limit	Max instruments in response	Numeric
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• csv</li> <li>• json (and jsonp with jsonp parameter set)</li> </ul>	String
jsonp	The jsonp function name you want the response to have	String

## 1.2 history

Parameters	Explanation	Format
insref	Specifies instrument(s) to query, can be comma separated. Can not be combined with marketplace, list or isin.	Numeric
isin	Used to specify instrument, can be combined with tradecurrency (isin,tradecurrency) to narrow down result. Can not be combined with insref. Can not be comma separated. Observe that instruments can have the same ISIN and tradecurrency on more than one marketplace.	String
marketplace	Specifies which marketplace(s) should be included in the result, can be comma separated. Can not be combined with insref. Requires instrumenttype.	Numeric
list	Specifies which list(s) should be included in the result, can be comma separated. Can not be combined with insref.	Numeric
index	Specifies constituents for specified index, can be comma separated. Can not be combined with insref.	Numeric
fields	Specifies which fields you want in the result (comma separated). See Appendix for which fields that are valid for commands.	String
instrumenttype	Specifies what instrument type(s) you want in the result. Can be comma separated. Mandatory if instrument selection is only specified with marketplace. See Appendix 3.1 for a list of instrumenttypes.	Numeric
timezone	See Appendix 4.0 for list of valid timezones.	String
order	Specifies in which order result should be sorted, valid parameters are :asc and desc default is asc. Can be comma separated, but should match the orderby parameter.	String
orderby	Specifies by which field the result should be sorted, default is insref. Can be comma separated but should match the order parameter.	String
startdate	Specifies from which date the result should start. This field is mandatory.	Date
enddate	Specifies the end date in the result, default is todays date.	Date
adjusted	Specifies that you want the historical prices to be adjusted if value is greater than 0. Default is unadjusted (0).	Numeric
tradestate	Specifies which tradestates to be included in the result. Can be comma separated.	Numeric

	Default is all but 9 (dead instruments).	
includenull	Specifies if you want NULL fields in your response, 0 is the same as omitting this parameter	Numeric
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• csv</li> <li>• json (and jsonp with jsonp parameter set)</li> </ul>	String
jsonp	The jsonp function name you want the response to have	String

## 1.3 orderbook

Parameters	Explanation	Format
insref	Specifies instrument(s) to query, can be comma separated. Can not be combined with marketplace, list or isin.	Numeric
isin	Used to specify instrument(s), can be combined with tradecurrency (isin,tradecurrency) to narrow down result. Can not be combined with insref. Can not be comma separated. Observe that instruments can have the same ISIN and tradecurrency on more than one marketplace.	String
marketplace	Specifies which marketplace(s) should be included in the result, can be comma separated. Can not be combined with insref. Requires instrumenttype.	Numeric
list	Specifies which list(s) should be included in the result, can be comma separated. Can not be combined with insref.	Numeric
index	Specifies constituents for specified index, can be comma separated. Can not be combined with insref.	Numeric
fields	Specifies which fields you want in the result (comma separated). See Appendix for which fields that are valid for commands.	Numeric
timezone	See Appendix 4.0 for list of valid timezones.	String
limit	Max depth of orderbook(s).	Numeric
tradestate	Specifies which tradestates to be included in the result. Can be comma separated. Default is all but 9 (dead instruments).	Numeric
includenull	Specifies if you want NULL fields in your response, 0 is the same as omitting this parameter	Numeric
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• json (and jsonp with jsonp parameter set)</li> </ul>	String
jsonp	The jsonp function name you want the response to have	String

The orderbook result will always display price and quantity per side and level in the orderbook.

## 1.4 aggregatedorderbook

Parameters	Explanation	Format
insref	Specifies which instruments to aggregate, comma separated (xxx,xxx).	Numeric

isin	Used to specify which instruments to aggregate orderbooks for, must be used with tradecurrency (isin,tradecurrency). Can not be comma separated.	String
marketplace	Specifies which marketplaces should be included in the result, can be comma separated. Can not be combined with insref.	Numeric
fields	Specifies which fields you want in the result (comma separated). See Appendix for which fields that are valid for commands.	String
timezone	See Appendix 4.0 for list of valid timezones.	String
limit	Max depth of orderbook.	Numeric
tradestate	Specifies which tradestates to be included in the result. Can be comma separated. Default is all but 9 (dead instruments).	Numeric
includenull	Specifies if you want NULL fields in your response, 0 is the same as omitting this parameter	Numeric
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• json (and jsonp with jsonp parameter set)</li> </ul>	String
jsonp	The jsonp function name you want the response to have	String

A result for aggregatedorderbook will always display price and quantity per side and level in the orderbooks.

## 1.5 trades

Parameters	Explanation	Format
insref	Specifies which instruments trades to query. Can be comma separated (xxx,yyy)	Numeric
isin	Used to specify which instrument trades to query. Must be used with tradecurrency (isin,tradecurrency), Can not be commaseparated	String
marketplace	Specifies which marketplace(s) should be included in the result. Can be comma separated.	Numeric
fields	Specifies which fields you want in the result (comma separated). See Appendix for which fields that are valid for commands.	Numeric
limit	Specifies a maximum number of trades to receive.	Numeric
timezone	See Appendix 4.0 for list of valid timezones.	String
startdate	Specifies a start date for query, default is today. Mandatory if enddate is set in query.	Date
enddate	Specifies an end date for query, default is today. Requires startdate.	Date
tradestate	Specifies which tradestates to be included in the result. Can be comma separated. Default is all but 9 (dead instruments).	Numeric
compress	If specified aggregates trades over X minuetes where X is a number between 1-60	Numeric
tradetype	0 - is only trades which update lastprice , and ignore canceled trades (default) 1- all trades	Numeric
starttime	Only request trades that are newer than this time.	Time
endtime	Only request trades that are older than this time	Time
adjusted	0- is unadjusted tradeprices 1- adjust tradeprices for corporateactions	Numeric
lasttradedday	Set to 1 to get trades for the last traded day foran instrument, only valid for insref queries	Numeric
includenull	Specifies if you want NULL fields in your response, 0 is the same as omitting this parameter	Numeric

filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• csv</li> <li>• json (and jsonp with jsonp parameter set)</li> </ul>	String
jsonp	The jsonp function name you want the response to have	String

## 1.6 newsbysource

Parameters	Explanation	Format
insref	Specifies which news source(s) news to query, can be comma separated (xxx,xxx)	Numeric
fields	Specifies which fields you want in the result (comma separated). See Appendix for which fields that are valid for commands.	String
startdate	From which date to query news. Ignored if newsid is set	Date
enddate	To and including date in the query. Ignored if newsid is set	Date
timezone	See Appendix 4.0 for list of valid timezones.	String
limit	Specifies the maximum number of news to receive.	Numeric
newsid	Specifies the newsid of a specific newsitem to query.	String
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• json (text will be json encoded xml)</li> </ul>	String
includetags	Specifies the news tags to include, can be comma separated. See document News Format.pdf for list of available news tags	String
order	Specifies in which order result should be sorted, valid parameters are :asc and desc default is asc. Can be comma separated, but should match the orderby parameter.	String
orderby	Specifies by which field the result should be sorted, default is insref. Can be comma separated but should match the order parameter.	String

If startdate and enddate are omitted, query will assume today's date.

## 1.7 newsbyinstrument

Parameters	Explanation	Format
insref	Specifies which news source(s) to query, can be comma separated (xxx,xxx). If omitted all news sources you are entitled to will be queried.	Numeric
isin	Specifies the isincode of the instrument to search for, can not be comma separated.	String
fields	Specifies which fields you want in the result (comma separated). See Appendix for which fields that are valid for commands.	String
timezone	See Appendix 4.0 for list of valid timezones.	String
startdate	From which date to query news. Default is today. Mandatory if enddate is set.	Date
enddate	To and including date in the query. Default is today	Date
limit	Specifies the maximum number of news to receive.	Numeric
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• json (text will be json encoded xml)</li> </ul>	String

includetags	Specifies the news tags to include, can be comma separated. See document News Format.pdf for list of available news tags	String
order	Specifies in which order result should be sorted, valid parameters are :asc and desc default is asc. Can be comma separated, but should match the orderby parameter.	String
orderby	Specifies by which field the result should be sorted, default is insref. Can be comma separated but should match the order parameter.	String

If startdate and enddate are omitted, query will assume today's date.

## 1.8 fundamentals

Parameters	Explanation	Format
insref	Specifies which company to query data for.	Numeric
startdate	Specifies start year (only the year of the date is used so 2012-01-01 is the same as 2012-12-31)	Date
enddate	Specifies end year (only the year of the date is used so 2012-01-01 is the same as 2012-12-31)	Date
fields	Specifies which fields you want in the result (comma separated). See Appendix 2.6 for which fields that are valid for commands.	String
currency	Specifies which currencies to include in the response. If omitted all available currencies will be returned.	String
includenull	Specifies if you want NULL fields in your response, 0 is the same as omitting this parameter	Numeric
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• csv</li> </ul>	String
jsonp	The jsonp function name you want the response to have	String

## 1.9 query

Parameters	Explanation	Format
instrumenttype	Specifies which instrumenttypes to include in response. Can be comma separated.	Numeric
marketplace	Specifies which marketplaces to include in the response. Can be comma separated.	Numeric
list	Specifies which lists to include in the response. Can be comma separated.	Numeric
fields	Specifies which fields you want in the result (comma separated). See Appendix 2.7 for which fields that are valid for commands.	String
queryfield	Specifies which field to query look for the queryparameter in. Can be comma separated but must match queryparameter	String
queryparameter	Specifies which data to look for data in the query field. Can be comma separated but must match queryfield.	String/ Numeric
queryoperator	Specifies how to use the queryparameters and queryfields, must match queryfield -1 since the first queryparameter is an AND. Must be AND or OR.	String
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• csv</li> <li>• json</li> </ul>	String



jsonp	The jsonp function name you want the response to have	String
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## 1.10 tradingcalendar

Parameters	Explanation	Format
insref	Specifies the insref of the marketplace to get data for. Can be comma separated.	Numeric
startdate	From which date	Date
enddate	To which date	Date
order	Specifies in which order result should be sorted, valid parameters are: asc and desc default is asc. Can be comma separated, but should match the orderby parameter.	String
orderby	Specifies by which field the result should be sorted, default is insref. Can be comma separated but should match the order parameter.	String
fields	Specifies which fields you want in the result (comma separated). See Appendix for which fields that are valid for commands.	String
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• json</li> </ul>	String
jsonp	The jsonp function name you want the response to have	String

## 1.11 brokerstats

Brokerstats has 3 different types:

- 0 – get all brokers for one specific instrument
- 1 – get all instruments for one specific broker
- 2 – get all brokers for one specific marketplace

Type 0 usage:

Parameters	Explanation	Format
insref	Specifies which instrument you want statistics for.	Numeric
isin	Specifies which instrument you want statistics for, must be used with tradecurrency (isin,tradecurrency). Requires marketplace.	String
marketplace	Specifies which marketplace(s) to show statistics for. Can be comma separated.	Numeric
aggregated	Brokers can have more than 1 brokercode on an exchange and/or different code(s) on another exchange, to aggregated them set this to 1, if 0 they will be reported per code.	Numeric
type	Specifies the brokerstats type. 0 – per instrument , 1- per broker , 2 – per marketplace	Numeric
instrumenttype	Specifies which instrumenttypes to include in the statistics, all types if omitted.	Numeric
startdate	Startdate for the statistics.	Date
enddate	Enddate for the statistics.	Date
orderby	Which field(s) to sort the statistics by, can be comma separated	String
order	Specifies in which order result should be sorted, valid parameters are :asc and desc default is asc. Can be comma separated, but should match the orderby parameter.	String

fields	Specifies which fields should be included in the statistics. Se Appendix for which fields are valid	String
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• json</li> </ul>	String
jsonp	The jsonp function name you want the response to have	String

Type 1 usage:

Parameters	Explanation	Format
insref	Specifies for which instrument to include in the statistics. If omitted all instruments the broker has traded in will be included.	Numeric
isin	Specifies for which instrument to include in the statistics. If omitted all instruments the broker has traded in will be included.	String
marketplace	Specifies which marketplace(s) to show statistics for. If aggregated is 1 you can comma separate with marketplaces to aggregate statistics for.	Numeric
broker	Specifies which broker to include in the statistics, Set with marketplace, brokercode for example 35201,AVA	String
aggregated	Brokers can have more than 1 brokercode on an exchange and/or different code(s) on another exchange, to aggregated them set this to 1, if 0 only the requested broker code will be included.	Numeric
type	Specifies the brokerstats type. 0 – per instrument , 1- per broker , 2 – per marketplace	Numeric
instrumenttype	Specifies which instrumenttypes to include in the statistics, all types if omitted.	Numeric
startdate	Startdate for the statistics.	Date
enddate	Enddate for the statistics.	Date
orderby	Which field(s) to sort the statistics by, can be comma separated	String
order	Specifies in which order result should be sorted, valid parameters are :asc and desc default is asc. Can be comma separated, but should match the orderby parameter.	String
fields	Specifies which fields should be included in the statistics. Se Appendix for which fields are valid	String
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• json</li> </ul>	String
jsonp	The jsonp function name you want the response to have	String

Type 2 usage:

Parameters	Explanation	Format
marketplace	Specifies which marketplace(s) to show statistics for. If aggregated is 1 you can comma separate with marketplaces to aggregate statistics for.	Numeric
aggregated	Brokers can have more than 1 brokercode on an exchange and/or different code(s) on another exchange, to aggregated them set this to 1, if 0 only the requested broker	Numeric

	code will be included.	
type	Specifies the brokerstats type. 0 – per instrument , 1- per broker , 2 – per marketplace	Numeric
instrumenttype	Specifies which instrumenttypes to include in the statistics, all types if omitted.	Numeric
startdate	Startdate for the statistics.	Date
enddate	Enddate for the statistics.	Date
orderby	Which field(s) to sort the statistics by, can be comma separated	String
order	Specifies in which order result should be sorted, valid parameters are :asc and desc default is asc. Can be comma separated, but should match the orderby parameter.	String
fields	Specifies which fields should be included in the statistics. Se Appendix for which fields are valid	String
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• json</li> </ul>	String
jsonp	The jsonp function name you want the response to have	String

## 1.12 corporateactions

The corporateactions command is used to query MWS for corporate actions on a specific instrument. This command is deprecated but still available for backward compatibility, check owners (1.14) insiders (1.15) and calendar (1.16)

Parameter	Explanation	Format
insref	Specifies instrument(s) to query, can be comma separated. Can not be combined with marketplace, list or isin.	Numeric
isin	Used to specify instrument, can be combined with tradecurrency (isin,tradecurrency) to narrow down result. Can not be combined with insref. Can not be comma separated. Observe that instruments can have the same ISIN and tradecurrency on more than one marketplace.	String
marketplace	Specifies which marketplace(s) should be included in the result, can be comma separated. Can not be combined with insref. Requires instrumenttype.	Numeric
list	Specifies which list(s) should be included in the result, can be comma separated. Can not be combined with insref .	Numeric
fields	Specifies which fields you want in the result (comma separated). See Appendix for which fields that are valid for commands.	String
instrumenttype	Specifies what instrument type(s) you want in the result. Can be comma separated. Mandatory if instrument selection is only specified with marketplace. See Appendix 3.1 for a list of instrumenttypes.	Numeric
type	The corporateactions type. See appendix 3.5 for types.	Numeric
timezone	See Appendix 4.0 for list of valid timezones.	String
startdate	Specifies a start date for query, default is today. Mandatory if enddate is set in query.	Date
enddate	Specifies an end date for query, default is today. Requires startdate.	Date
order	Specifies in which order result should be sorted, valid parameters are :asc and desc default is asc. Can be comma separated, but should match the orderby parameter.	String
orderby	Specifies by which field the result should be sorted. Can be comma separated but	String

	should match the order parameter.	
includenull	Specifies if you want NULL fields in your response, 0 is the same as omitting this parameter	Numeric
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• json</li> </ul>	String

## 1.13 instruments

The instruments command is used to query MWS for basicdata for instruments. You will receive one block of information for each instrument. Fields is mandatory, all other fields are optional and used to narrow the result

Parameter	Explanation	Format
insref	Specifies instrument(s) to query, can be comma separated.	Numeric
List	Specifies which list(s) should be included in the result, can be comma separated. Can not be combined with insref .	Numeric
marketplace	Specifies which marketplace(s) should be included in the result, can be comma separated. Can not be combined with insref. Requires instrumenttype.	Numeric
fields	Specifies which fields you want in the result (comma separated). See Appendix 2.11 for valid fields for this command	String
instrumenttype	Specifies which instrumenttypes to include. Can be commaseparated	Numeric
instrumentsubtype	Specifies which instrumentsubtypes to include. Can be commaseparated	Numeric
isin	Specify which isins should be included in the response. Can be commaseparated	String
derivativeindicator	Defines the derivative type. Valid values: <ul style="list-style-type: none"> <li>● 0 - Call</li> <li>● 1 - Put</li> <li>● 2 - Forward</li> <li>● 3 - Future</li> </ul>	Numeric
productcode	Specifies which productcodes to query for, can be commaseparated	String
underlyingid	Specifies the underlying instrument you want for the instruments in the response, usually an isin. Can be commaseparated	String
tradecurrency	Specifies which tradecurrencies to include in the response. Can be commaseparated	String
lang	Specifies the desired language for field description, use ISO 639-1 codes. Available languages depends on company, check with Millistream for the universe you are interested in.	String

## 1.14 owners

Parameter	Explanation	Format
insref	Specifies instrument(s) to query, can be comma separated.	Numeric
order	Specifies in which order result should be sorted, valid parameters are :asc and desc	String

	default is asc. Can be comma separated, but should match the orderby parameter.	
orderby	Specifies by which field the result should be sorted. Can be comma separated but should match the order parameter.	String
fields	Specifies which fields you want in the result (comma separated). See Appendix for which fields that are valid for commands.	String
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• json</li> </ul>	String
jsonp	The jsonp function name you want the response to have	String

## 1.15 insiders

Parameter	Explanation	Format
insref	Specifies instrument(s) to query, can be comma separated. (mandatory)	Numeric
list	Can be commaseparated	Numeric
marketplace	Can be commaseparated	Numeric
order	Specifies in which order result should be sorted, valid parameters are :asc and desc default is asc. Can be comma separated, but should match the orderby parameter.	String
orderby	Specifies by which field the result should be sorted. Can be comma separated but should match the order parameter.	String
fields	Specifies which fields you want in the result (comma separated). See Appendix for which fields that are valid for commands.	String
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• json</li> </ul>	String
startdate	Specify first date for insider transactions.	Date
jsonp	The jsonp function name you want the response to have	String

## 1.16 calendar

Parameter	Explanation	Format
insref	Specifies instrument(s) to query, can be comma separated. (mandatory)	Numeric
isin	Used to specify instrument, can be combined with tradecurrency (isin,tradecurrency) to narrow down result. Can not be combined with insref. Can not be comma separated. Observe that instruments can have the same ISIN and tradecurrency on more than one marketplace.	String
marketplace	Specifies which marketplace(s) should be included in the result, can be comma separated. Can not be combined with insref. Requires instrumenttype.	Numeric
list	Specifies which list(s) should be included in the result, can be comma separated. Can not be combined with insref or customlist.	Numeric
index	Specifies constituents for specified index, can be comma separated. Can not be combined with insref.	Numeric

instrumenttype	Specifies what instrument type(s) you want in the result. Can be comma separated. Mandatory if instrument selection is only specified with marketplace. See Appendix 3.1 for a list of instrumenttypes.	Numeric
type	<ul style="list-style-type: none"> <li>• 0 - dividend</li> <li>• 15 - Calendar event</li> </ul> Can be comma separated or omitted for both events.	Numeric
startdate	Start date	Date
enddate	End date	Date
order	Specifies in which order result should be sorted, valid parameters are :asc and desc default is asc. Can be comma separated, but should match the orderby parameter.	String
orderby	Specifies by which field the result should be sorted. Can be comma separated but should match the order parameter.	String
fields	Specifies which fields you want in the result (comma separated). See Appendix for which fields that are valid for commands.	String
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• json</li> </ul>	String
jsonp	The jsonp function name you want the response to have	String

## 1.17 shortsellings

Parameter	Explanation	Format
insref	Specifies instrument(s) to query, can be comma separated. (mandatory)	Numeric
list	Can be commaseparated	Numeric
marketplace	Can be commaseparated	Numeric
order	Specifies in which order result should be sorted, valid parameters are :asc and desc default is asc. Can be comma separated, but should match the orderby parameter.	String
orderby	Specifies by which field the result should be sorted. Can be comma separated but should match the order parameter.	String
fields	Specifies which fields you want in the result (comma separated). See Appendix for which fields that are valid for commands.	String
filetype	Response format, valid formats: <ul style="list-style-type: none"> <li>• xml</li> <li>• json</li> </ul>	String
jsonp	The jsonp function name you want the response to have	String

## Appendix 2. Fields

When you query the MWS you have to specify which fields you want in your results. See the table below for which fields are available for each command.

### 2.1 Quote

Field	Explanation	Type
accountsreceivable		
activeshare		
address		
asiantailstart		
asiantailend		
askprice	The currently best bid price for all levels.	Numeric
askquantity	The ask quantity on best ask level.	
askyield	The currently best bid yield for all levels.	Numeric
ath	The adjusted all-time-high price.	Numeric
athdate	Date for the ath price.	Date
atl	The adjusted all-time-low price.	Numeric
atldate	Date for the atl price.	Date
barrierprice		
basecurrency	The first currency in a currency pair	String
baseratio	The base currency ratio, a "1:100" currency pair is represented with the value "100".	Numeric
Beta		
bidprice	The currently best bid price for all levels.	Numeric
bidquantity	The bid quantity on best bid level.	
bidyield	The best bid yield on current level. For quotes, this is the currently best bid yield for all levels.	Numeric
birthyearceo		
boardlot	The trading unit of the instrument	Numeric
bvps		
bvps_last		
cashflowawc	A cash flow item: Operating Cash Flow after changes in Working Capital	Numeric
cashflowbwc	A cash flow item: Operating Cash Flow before changes in Working Capital	Numeric
cashflowfa	A cash flow item: Cash Flow from Financial Activities. Accounts for external activities such as issuing cash dividends, adding or changing loans, or issuing and selling more stock	Numeric
cashflowia	A cash flow item: Cash Flow from Investing Activities. The aggregate change in a company's cash position resulting from any gains (or losses) from investments in the financial markets and operating subsidiaries, and changes resulting from amounts spent on investments in capital assets such as plant and equipment	Numeric

cashflowtotal	A cash flow item: Total Cash Flow	Numeric
cce	A balance sheet item: The value of a company's assets that are cash or can be converted to cash immediately	Numeric
ceo	Chief Executive Officer.	String
ceo		
ceoadmissiondate		
cfps		
cfps_last		
cfps_ttm		
chairman	Chairman of the Board.	String
closebidprice1d	The adjusted closing bidprice to be used for calculating te net change for one day.	Numeric
closebidprice1w	The adjusted closing bidprice to be used for calculating te net change for one week.	Numeric
closebidyield1d	The adjusted closing bidyield to be used for calculating the net change for one day.	Numeric
closebidyield1w	The adjusted closing bidyield to be used for calculating the net change for one week.	Numeric
closeprice10y	The adjusted closing price to be used for calculating the net change for ten years.	Numeric
closeprice1d	The adjusted closing price to be used for calculating the net change for one day.	Numeric
closeprice1m	The adjusted closing price to be used for calculating the net change for one month.	Numeric
closeprice1w	The adjusted closing price to be used for calculating the net change for one week.	Numeric
closeprice1y	The adjusted closing price to be used for calculating the net change for one year.	Numeric
closeprice2y	The adjusted closing price to be used for calculating the net change for two years.	Numeric
closeprice3m	The adjusted closing price to be used for calculating the net change for three months.	Numeric
closeprice3y	The adjusted closing price to be used for calculating the net change for three years.	
closeprice5y	The adjusted closing price to be used for calculating the net change for five years.	Numeric
closeprice6m	The adjusted closing price to be used for calculating the net change for six months.	Numeric
closeprice9m	The adjusted closing price to be used for calculating the net change for nine months.	Numeric
closepriced	The adjusted closing price to be used for calculating the net change since launchdate.	
closepricemtd	The adjusted closing price to be used for calculating the net change for month-to-date.	Numeric



closepricepytd	The adjusted closing price to be used for calculating the net change for previous year-to- date.	Numeric
closepriceqtd	The adjusted closing price to be used for calculating the net change for quarter-to-date.	Numeric
closepricewtd	The adjusted closing price to be used for calculating the net change for week-to-date.	Numeric
closepriceytd	The adjusted closing price to be used for calculating the net change for year-to-date.	Numeric
closeyield10y	The adjusted closing price to be used for calculating the net change for ten years.	Numeric
closeyield1d	The adjusted closing price to be used for calculating the net change for one day.	Numeric
closeyield1m	The adjusted closing price to be used for calculating the net change for one month.	Numeric
closeyield1w	The adjusted closing price to be used for calculating the net change for one week.	Numeric
closeyield1y	The adjusted closing price to be used for calculating the net change for one year.	Numeric
closeyield2y	The adjusted closing price to be used for calculating the net change for two years.	Numeric
closeyield3m	The adjusted closing price to be used for calculating the net change for three months.	Numeric
closeyield3y	The adjusted closing price to be used for calculating the net change for three years.	
closeyield5y	The adjusted closing price to be used for calculating the net change for five years.	Numeric
closeyield6m	The adjusted closing price to be used for calculating the net change for six months.	Numeric
closeprice9m	The adjusted closing price to be used for calculating the net change for nine months.	Numeric
closeyieldld	The adjusted closing price to be used for calculating the net change since launchdate.	
closeyieldmtd	The adjusted closing price to be used for calculating the net change for month-to-date.	Numeric
closeyieldpytd	The adjusted closing price to be used for calculating the net change for previous year-to- date.	Numeric
closeyieldqtd	The adjusted closing price to be used for calculating the net change for quarter-to-date.	Numeric
closeyieldwtd	The adjusted closing price to be used for calculating the net change for week-to-date.	Numeric
closeyieldytd	The adjusted closing price to be used for calculating the net change for year-to-date.	Numeric
company	Link to the company.	Insref
contractsize	Specifies the number of underlying shares per derivative/warrant.	Numeric
country	Specifies country according to ISO 3166-1 alpha 2.	String

couponrate		
curlabilities	A balance sheet item: A company's debts or obligations that are due within one year	Numeric
currentassets	A balance sheet item: The value of all assets that are reasonable expected to be converted into cash within one year in the normal course of business.	Numeric
cusip	The Committee on Uniform Security Identification Procedures identifier as assigned by Standard & Poor's. CUSIP is the NNA for United States and Canada	String
date	Date of quote.	Date
dayhighprice	The highest paid price during the current trading session .	Numeric
dayhighyield	The highest paid yield during the current trading session.	Numeric
daylowprice	The lowest paid price during the current trading session .	Numeric
daylowyield	The lowest paid yield during the current trading session.	Numeric
derivativeindicator	Type of derivative, see Appendix 3.2 for a list of indicators	Numeric
description	Company description.	String
diff10y	Adjusted net change 10 years.	Numeric
diff10yprc	Adjusted net change 10 years in percentage.	Numeric
diff1d	Adjusted net change 1 day	Numeric
diff1dprc	Adjusted net change 1 day in percentage.	Numeric
diff1m	Adjusted net change 1 month	Numeric
diff1mprc	Adjusted net change 1 month in percentage.	Numeric
diff1w	Adjusted net change 1 week	Numeric
diff1wprc	Adjusted net change 1 week in percentage.	Numeric
diff1y	Adjusted net change 1 year.	Numeric
diff1yprc	Adjusted net change 1 year in percentage.	Numeric
diff2y	Adjusted net change 2 years.	Numeric
diff2yprc	Adjusted net change 2 years in percentage.	Numeric
diff3m	Adjusted net change 3 months.	Numeric
diff3mprc	Adjusted net change 3 months in percentage.	Numeric
diff3y	Adjusted net change 3 years.	Numeric
diff3yprc	Adjusted net change 3 years in percentage.	Numeric
diff5y	Adjusted net change 5 years.	Numeric
diff5yprc	Adjusted net change 5 years in percentage.	Numeric
diff6m	Adjusted net change 6 months.	Numeric
diff6mprc	Adjusted net change 6 months in percentage.	Numeric
diff9m	Adjusted net change 9 months.	Numeric
diff9mprc	Adjusted net change 9 months in percentage.	Numeric
diffbid1d	Adjusted bid net change 1 day .	
diffbid1dprc	Adjusted bid net change 1 day in percentage.	
diffbid1w	Adjusted bid net change 1 week.	

diffbid1wprc	Adjusted bid net change 1 week in percentage.	
diffbidyield1d	Adjusted bidyield net change 1 day .	
diffbidyield1dprc	Adjusted bidyield net change 1 day in percentage.	
diffbidyield1w	Adjusted bidyield net change 1 week.	
diffbidyield1wprc	Adjusted bidyield net change 1 week in percentage.	
diffld	Adjusted net change since launchdate	Numeric
diffldprc	Adjusted net change since launchdate in percentage	Numeric
diffmtd	Adjusted net change month-to-date.	Numeric
diffmtdprc	Adjusted net change month-to-date in percentage.	Numeric
diffpytd	Adjusted net change previous year-to-date.	Numeric
diffpytdprc	Adjusted net change previous year-to-date in percentage.	Numeric
diffqtd	Adjusted net change quarter-to-date.	Numeric
diffqtdprc	Adjusted net change quarter-to-date in percentage.	Numeric
diffwtd	Adjusted net change week-to-date.	Numeric
diffwtdprc	Adjusted net change week-to-date in percentage.	Numeric
diffytd	Adjusted net change year-to-date.	Numeric
diffytdprc	Adjusted net change year-to-date in percentage.	Numeric
diffyield10y	Adjusted net change 10 years.	Numeric
diffyield10yprc	Adjusted net change 10 years in percentage.	Numeric
diffyield1d	Adjusted net change 1 day	Numeric
diffyield1dprc	Adjusted net change 1 day in percentage.	Numeric
diffyield1m	Adjusted net change 1 month	Numeric
diffyield1mprc	Adjusted net change 1 month in percentage.	Numeric
diffyield1w	Adjusted net change 1 week	Numeric
diffyield1wprc	Adjusted net change 1 week in percentage.	Numeric
diffyield1y	Adjusted net change 1 year.	Numeric
diffyield1yprc	Adjusted net change 1 year in percentage.	Numeric
diffyield2y	Adjusted net change 2 years.	Numeric
diffyield2yprc	Adjusted net change 2 years in percentage.	Numeric
diffyield3m	Adjusted net change 3 months.	Numeric
diffyield3mprc	Adjusted net change 3 months in percentage.	Numeric
diffyield3y	Adjusted net change 3 years.	Numeric
diffyield3yprc	Adjusted net change 3 years in percentage.	Numeric
diffyield5y	Adjusted net change 5 years.	Numeric
diffyield5yprc	Adjusted net change 5 years in percentage.	Numeric
diffyield6m	Adjusted net change 6 months.	Numeric
diffyield6mprc	Adjusted net change 6 months in percentage.	Numeric
diffyield9m	Adjusted net change 9 months.	Numeric

diffyield9mprc	Adjusted net change 9 months in percentage.	Numeric
diffyieldld	Adjusted net change since launchdate	Numeric
diffldyieldprc	Adjusted net change since launchdate in percentage	Numeric
diffyieldmtd	Adjusted net change month-to-date.	Numeric
diffyieldmtdprc	Adjusted net change month-to-date in percentage.	Numeric
diffyieldpytd	Adjusted net change previous year-to-date.	Numeric
diffyieldpytdprc	Adjusted net change previous year-to-date in percentage.	Numeric
diffyieldqtd	Adjusted net change quarter-to-date.	Numeric
diffyieldqtdprc	Adjusted net change quarter-to-date in percentage.	Numeric
diffyieldwtd	Adjusted net change week-to-date.	Numeric
diffyieldwtdprc	Adjusted net change week-to-date in percentage.	Numeric
diffyieldtyd	Adjusted net change year-to-date.	Numeric
diffyieldtydprc	Adjusted net change year-to-date in percentage.	Numeric
dilutedeps	An income statement item: Earnings per share that takes account of shares to be issued in the future, as well as those currently issued.	Numeric
dividend	The dividend price expressed in the instrument's trading currency.	Numeric
dividendyield	The dividend yield on a company is the company's annual dividend divided by its market cap.	Numeric
ebit	An income statement item: Earnings before interest and taxes	Numeric
ebita	An income statement item: Earnings before interest, taxes and amortization	Numeric
ebitda	An income statement item: Earnings Before interest, taxes, depreciation and amortization	Numeric
eps	An income statement item: Earnings per share. The part of the company's profit that is attributed to each individual share of stock.	Numeric
eps_fy		
eps_last		
eps_ttm		
equityratio	Equity ratio	Numeric
eusipa		
exercisetype	Type of exercise procedure, see Appendix 3.3 for a list of types	Numeric
financialasset	A balance sheet item: An asset that derives value because of contractual claim. Stocks, bonds, bank deposits, and the like are all examples of financial assets.	Numeric
financinglevel	A loan included in a Minifuture	Numeric
fixedasset	A balance sheet item: A long-term tangible piece of property that a firm owns and uses in the production of its income and is not expected to be consumed or converted into cash any sooner than at least one year's time. Also known as Plant.	Numeric
freetextcomment		
fundbenchmark	Fund benchmark indices. Multiple indices are separated with pipe ' '	String
fundbenchmarkinsref	Link to the first benchmark index from the Fund Benchmark Index field if	Insref

	available in the Millistream universe.	
fundbenchmarkisin	Isin of the first benchmark index from the Fund Benchmark Index field if available in the Millistream universe.	String
fundcompany	Link to the fund company issuing the fund.	Insref
fundcompanyname		String
funddirection	Is either “Long” or “Short”	String
fundleverage	The fund leverage expressed in percent against the fund benchmark index. If MDF_F_FUNDDIRECTION is not NULL then a NULL value for this field indicates that the leverage is either +100% or -100%	Numeric
fundmcap		
fundminadditionalamount		
fundminstartamount		
fundminsubscriptionamount		
fundpmicode	Identifier assigned by the Swedish Mutual Fund Association .	String
fundppmcode	Identifier assigned by Premie Pensions Myndigheten .	Numeric
fundppmfee	The fund yearly management fee if bought as a PPM fund	Numeric
fundppmtype		String
fundrisk		Numeric
fundyearlymgmtfee	The fund yearly management fee	Numeric
geniumid	Identifier used by NASDAQ OMX in their Genium Consolidated Feed (GCF)	Numeric
geofocuscountry	Geographic focus, country	String
geofocusregion	Geographic focus, region	String
gm		
gm_last		
gm_ttm		
goodwill	A balance sheet item: Goodwill typically reflects the value of intangible assets such as a strong brand name, good customer relations, good employee relations and any patents or proprietary technology	Numeric
gp	An income statement item: The net sales minus the cost of goods and services sold. Also known as Sales Profit.	Numeric
highprice1y	The adjusted highest price from one year back till now.	Numeric
highprice1ydate	Date of the highprice1y price.	Date
highpriceytd	The adjusted highest price since the previous year	Numeric
highpriceytddate	Date of the High Price YTD price	Date
ibl	A balance sheet item: Interest-Bearing Liabilities	Numeric
inceptiondate	The day a fund begins offering shares	Date
insref	This is Millistreams instrumentreference.	Insref
instrumentclass	Defines the Instrument Class of the underlying instrument. Valid values: <ul style="list-style-type: none"> <li>● 0 – Equity</li> <li>● 1 – Commodity</li> <li>● 2 – Alternative</li> </ul>	Numeric

	<ul style="list-style-type: none"> <li>● 3 – Currency</li> <li>● 4 – Fixed Income</li> <li>● 5 – Index</li> </ul>	
instrumentsubclass	Defines the Instrument Sub Class of the underlying instrument.	String
instrumentsubsubclass	Defines the Instrument Subsub Class of the underlying instrument.	String
instrumentsubtype	Subtype of the instrument, see Appendix 3.1 for a list of subtypes	Numeric
instrumenttype	Type of the instrument, see Appendix 3.1 for a list of types	Numeric
internalquantity	The cumulative number of traded shares or contracts of shares where buyer and seller is the same.	Numeric
intangibleasset		
interestrate		
internalturnover	The cumulative amount traded (e.g. price * quantity), expressed in units of currency of trades where buyer and seller is the same.	Numeric
inventory	A balance sheet item: Value of materials and goods held by a firm to support production, for support activities, or for sale or customer service	Numeric
intangibleasset	A balance sheet item: An asset that is not physical in nature	Numeric
isin	The isin code of the instrument.	String
issuecurrency	The issue currency.	String
issuedate	The issue date.	Date
issueprice	The issue price, can be in percentage for structured products.	Numeric
issuer	The symbol/abbreviated name of the issuer as set by the marketplace	String
issuename	The non-abbreviated name of the issuer. Set and determined by Millistream	String
lastprice	The last paid price during the current trading session .	Numeric
lastyield	The last paid yield during the current trading session .	Numeric
list	Links to the lists the instrument belongs.	Insref
lowprice1y	The adjusted lowest price from one year back till now.	Numeric
lowprice1ydate	Date of the lowprice1y price	Date
lowpriceytd	The adjusted lowest price since previous year	Numeric
lowpriceytddate	Date of the Low Price YTD price	Date
ltliabilities	A balance sheet item: A company's liabilities for leases, bond repayments and other items due in more than one year	Numeric
marketplace	Links to the marketplace the instrument belongs.	Insref
marketopen		Time
marketclose		Time
maxlevel	The Max Level for Max Certificates	Numeric
mic	Identifier for the Market place according to ISO 10383 .	String
minorityinterest	A balance sheet item: A non-current liability that represents the proportions of a company's subsidiaries owned by minority shareholders	Numeric
minuspaid	Total amount of decreased paid prices compared with yesterdays closing prices.	Numeric

morningstarindustryid		Numeric
morningstarrating	Morningstar rating, from 5 (highest rating) to 1 (lowest rating)	Numeric
name	The name of the instrument.	String
nav	Net Asset Value. The price set on a fund's units by deducting liabilities from assets and dividing by the number of outstanding units.	Numeric
netfinancialincome	An income statement item: The income that a firm has after subtracting costs and expenses from the total revenue. Also known as Net Operating Income (NOI) if positive, and Net Operating Loss (NOL) if negative	Numeric
netinterestincome		
nibl	A balance sheet item: Non-Interest-Bearing Liabilities	Numeric
nominalvalue	The nominal value.	Numeric
noncurrentasset	A balance sheet item: An asset which is not easily convertible to cash or not expected to become cash within the next year	Numeric
np	An income statement item: The gross revenue minus all expenses	Numeric
numberofshares	The number of issued shares.	Numeric
numemployees	The number of employees at the company	Numeric
numtrades	The number of executed trades during the current trading session .	Numeric
om		Numeric
om_last		Numeric
om_ttm		Numeric
openinterest	The Derivative Open Interest	Numeric
openprice	First paid price during the current trading session.	Numeric
operatingcashflow	The cash generated from the operations of a company, generally defined as revenues less all operating expenses, but calculated through a series of adjustments to net income.	Numeric
orgnum	Organisationsnummer; A Swedish company identifier.	String
othercurrentasset	A balance sheet item: A balance sheet item that includes the value of non-cash assets due within one year	Numeric
otherreceivables		Numeric
participationrate	The percentage rate of the performance of the underlying asset which will be used to calculate the return when a product reaches its maturity	Numeric
pbr		Numeric
pbr_last		Numeric
pcf		Numeric
pcf_last		Numeric
pcf_ttm		Numeric
per	P/E Ratio	Numeric
per_last		Numeric
per_ttm		Numeric
pluspaid	Total amount of increased paid prices compared to yesterdays closing prices.	Numeric

pm		Numeric
pm_last		Numeric
pm_ttm		Numeric
postalcode		String
pricingfrequency		
primarymarketplace		Numeric
productcode		String
prospectus	URL to the prospectus	String
provisions	A balance sheet item	Numeric
psr	P/S Ratio	Numeric
psr_last		Numeric
psr_ttm		Numeric
ptp	An income statement item: Earnings for the period before all tax adjustments.	Numeric
purchasefee		Numeric
quantity	The cumulative number of traded shares or contracts of shares .	Numeric
quotecurrency	The second currency in a currency pair.	String
roa		Numeric
roa_last		Numeric
roa_ttm		Numeric
roe		Numeric
roe_last		Numeric
roe_ttm		Numeric
sales	An income statement item: Total sales revenue. The income generated by the company selling it's products and services.	Numeric
salesfee		Numeric
sector	List of links to classification sector instruments the instrument belongs to. Space separated list of instrumentreferences of sectors	Insref list
sectorsymbol		String
sharperatio3y		Numeric
shequity	A balance sheet item: Shareholders Equity. A firm's total assets minus its total liabilities	Numeric
shortdescription	Company Description, short	String
shortterminv	A balance sheet item: Any investments that a company has made that will expire within one year	Numeric
source		String
sourceid	The instrument identifier used by the marketplace to uniquely identify the instrument	String
sps		Numeric
sps_last		Numeric



sps_ttm		Numeric
strikedate	The day on which an option or futures contract is no longer valid .	Date
strikeprice	The stated price per unit for which the underlying instrument may be purchased (for a call) or sold (for a put) by the option holder upon exercise of the option contract.	Numeric
symbol	The symbol, also known as shortname of the instrument.	String
time	Time of quote.	Time
telephone		String
time		Time
tis	Taxable Income per Share.	Numeric
totalassets	A balance sheet item: The sum of current and long-term assets owned by the company	Numeric
totalfee		Numeric
totsheqliabilities	A balance sheet item: Total Shareholders Equity and Liabilities	Numeric
trackingerror		
tradecurrency	The currency the instrument trades in.	String
tradestate	Defines the current trade state, see Appendix 3.4 for valid values.	Numeric
totalnumberofshares		Numeric
turnover	The cumulative amount traded (e.g. price * quantity), expressed in units of currency.	Numeric
ucits	Defines the compliance level with the Undertakings for Collective Investments in Transferable Securities directive. NULL indicates no compliance, '1' indicates compliance with UCITS I, '2' with UCITS II etc	
unchangedpaid	Total amount of unchanged paid prices compared to yesterdays closing prices.	Numeric
underlyingid	Link to the underlying id, currently only ISIN is used.	String
volatility		Numeric
vwap	Volume Weighted Average Price.	Numeric
website	Link to the company web site	String
wkn	The Wertpapierkennnummer as assigned by WMDatenservice, the NNA for Germany	String

## 2.2 History

Field	Explanation	Type
closeaskprice	The last ask price when the market closed.	Numeric
closeaskyield	The last ask yield when the market closed.	Numeric
closebidprice	The last bid price when the market closed.	Numeric
closebidyield	The last bid yield when the market closed.	Numeric
closedayhighprice	The highest paid price when the market closed.	Numeric
closedayhighyield	The highest paid yield when the market closed.	Numeric

closedaylowprice	The lowest paid price when the market closed.	Numeric
closedaylowyield	The lowest paid yield when the market closed.	Numeric
closeinternalquantity	The cumulative number of traded shares or contract of shares where buyer and seller is the same, when the market closed.	Numeric
closeinternalturnover	The cumulative amount traded (e.g. price * quantity), expressed in units of currency of trades where buyer and seller is the same, when the market closed.	Numeric
closeNAV	The Net Asset Value when the market closed.	Numeric
closeprice	Last paid price when the market closed.	Numeric
closequantity	The cumulative number of traded shares or contract of shares when the market closed	Numeric
closetis	Taxable Income per Share for the mutual fund when the market closed.	Numeric
closeturnover	The cumulative amount traded (e.g. price * quantity), expressed in units of currency of trades, when the market closed .	Numeric
closevwap	Volume Weighted Average Price when the market closed.	Numeric
closeyield	Last paid yield when the market closed.	Numeric
company		Numeric
date	Date of the prices.	Date
insref	This is Millistreams instrumentreference.	Insref
instrumentsubtype		Numeric
instrumenttype		Numeric
isin	The isin code of the instrument.	String
list	Links to the lists the instrument belongs.	Insref list
marketplace	Links to the marketplace the instrument belongs.	Insref
name	The name of the instrument.	String
numtrades	The number of trades when the market closed.	Numeric
openprice	First paid price during the current trading session.	Numeric
openyield	First paid yield during the current trading session.	Numeric
sector		Numeric
symbol	The symbol, also known as shortname of the instrument.	String
time	Time of the prices.	Time
tradecurrency	The currency the instrument trades in.	String

## 2.3 Orderbook

Field	Explanation	Type
counterparties	Identifies the counter-parties interested in buying /selling the instrument on the current level in the order book. The counter-parties are sorted from right to left in priority order. The list of counter-parties will usually be only the top 4 and not all the counter-parties.	String
date	The date when the level was updated	Date

insref	This is Millistreams instrumentreference.	Insref
isin	The isin code of the instrument.	String
level	Orderlevel	Numeric
list	Links to the list the instrument belongs.	Insref
marketplace	Links to the marketplace the instrument belongs.	Insref
name	The name of the instrument.	String
numorders	The number of orders on the current level.	Numeric
price	The best price on current level and side.	Numeric
quantity	The quantity on current level and side	Numeric
symbol	The symbol, also known as shortname of the instrument.	String
time	The time when the level was last updated.	Time
tradecurrency	The currency the instrument trades in.	String

You will always receive level,price and quantity.

## 2.4 Aggregatedorderbook

Field	Explanation	Type
counterparties	Identifies the counter-parties interested in buying /selling the instrument on the current level in the order book. The counter-parties are sorted from right to left in priority order. The list of counter-parties will usually be only the top 4 and not all the counter-parties.	String
date	The date when level was updated	Date
insref	This is Millistreams instrumentreference.	Insref
isin	The isin code of the instrument.	String
level	Orderlevel	numeric
list	Links to the list the instrument belongs.	Insref
marketplace	Links to the marketplace the instrument belongs.	Insref
name	The name of the instrument.	String
numorders	The number of orders on the current level.	Numeric
price	The best price on current level and side.	numeric
quantity	The quantity on current level and side	numeric
symbol	The symbol, also known as shortname of the instrument.	String
time	The time when the level was last updated.	Time
tradecurrency	The currency the instrument trades in.	String

You will always receive level,price and quantity.

## 2.5 Trades

Field	Explanation	Type
-------	-------------	------

buyer	Identifies the counterpart that bought the instrument .	String
canceltime	Time of when the trade was canceled.(If the trade was canceled).	Time
closeprice1d	The last previous closeprice	Numeric
date	Execution date of the trade.	Date
executedside	Defines which side in the order book that was executed on a trade. Valid values: <ul style="list-style-type: none"> <li>• 0 - Bid Side</li> <li>• 1 - Ask Side</li> </ul> Not available for all marketplaces.	Numeric
highprice	Highest tradeprice in the aggregated period	Numeric
highyield	Highest tradeyield in the aggregated period	Numeric
insref	This is Millistreams instrumentreference.	Insref
isin	The isin code of the instrument.	String
list	Links to the list the instrument belongs.	Insref
lowprice	The lowest tradeprice in the aggregated period	Numeric
lowyield	The lowest tradeyield in the aggregated period	Numeric
marketplace	Links to the marketplace the instrument belongs.	Insref
name	The name of the instrument.	String
openprice	The first tradeprice in the aggregated period	Numeric
openyield	The first tradeyield in the aggregated period	Numeric
seller	Identifies the counterpart that sold the instrument .	String
sourceid	The instrument identifier used by the marketplace to uniquely identify the instrument	String
symbol	The symbol, also known as shortname of the instrument.	String
time	Execution time of the trade.	Time
tradecode	The integer forms a bit field with the following.	Numeric
tradedcurrency	The currency the instrument trades in.	String
tradeprice	Trade price	Numeric
tradequantity	The number of shares or contracts traded	Numeric
tradereference	A reference that uniquely identifies this trade. The string comes directly from the exchange.	String
tradeyield	Trade yield	Numeric

## 2.6 Newsbysource & Newsbyinstrument

Field	Explanation	Type
date	The date of the newsitem	Date
company	Insrefs of coded companies	Numeric
isin	Isins of coded instruments	String

headline	The headline of the news item.	String
language	Specifies the language according to ISO 639-1	String
name	Newssource name	String
newsid	Unique id for the news id	String
newsref	Millistream instrumentreference of the news source.	Insref
newstags	Source tags of newsitem	String
newstype	Type of news. Valid values <ul style="list-style-type: none"> <li>● 0 – News Flash</li> <li>● 1 – News Article</li> <li>● 2 – Press Release</li> <li>● 3 – Company Financial Calendar</li> <li>● 4 – Report</li> <li>● 5 – Market Commentary</li> <li>● 6 – Economic Calendar (Today)</li> <li>● 7 – Economic Calendar (This Week)</li> <li>● 8 – Systems Messages</li> </ul>	Numeric
originalcode		String
package		
regulatory		
subject	<ul style="list-style-type: none"> <li>● 0 – General Press Release</li> <li>● 1 – Products</li> <li>● 2 – Annual Report</li> <li>● 3 – Interim Report</li> <li>● 4 – Corporate Events</li> <li>● 5 – IPO</li> <li>● 6 – Marketing</li> <li>● 7 – Earnings</li> <li>● 8 – Personnel Changes</li> <li>● 9 – Stock Activities</li> </ul>	Numeric
symbol	Newssource symbol	String
text	The news item text body	String
time	The time of the newsitem	Time

## 2.7 Fundamentals

Field	Explanation	Type
accountreceivable	Money owned by customers to another entity in exchange for goods or services that have been delivered or used, but not yet paid for. Also known as Credit Control.	Numeric
adjustmentfactor		Numeric
announcementdate		Date
cashflowawc	Operating Cash Flow after changes in Working Capital	Numeric
cashflowbwc	Operating Cash Flow before changes in Working Capital	Numeric
cashflowfa	Cash Flow from Financial Activities. Accounts for external activities such as issuing cash dividends, adding or changing loans, or issuing and selling more stock.	Numeric

cashflowia	Cash Flow from Investing Activities. The aggregate change in a company's cash position resulting from any gains (or losses) from investments in the financial markets and operating subsidiaries, and changes resulting from amounts spent on investments in capital assets such as plant and equipment.	Numeric
cashflowtotal	Total Cash Flow	Numeric
cce	The value of a company's assets that are cash or can be converted to cash immediately	Numeric
curliabilites	A company's debts or obligations that are due within one year	Numeric
currency	The currency	Numeric
currentassets	The value of all assets that are reasonable expected to be converted into cash within one year in the normal course of business.	Numeric
dilutedeps	Earnings per share that takes account of shares to be issued in the future, as well as those currently issued.	Numeric
dividend	The dividend price expressed in the instrument's trading currency	Numeric
ebit	Earnings before interest and taxes	Numeric
ebita	Earnings before interest, taxes and amortization	Numeric
ebitda	Earnings Before interest, taxes, depreciation and amortization	Numeric
eps	Earnings per share. The part of the company's profit that is attributed to each individual share of stock.	Numeric
equityratio	Equity Ratio	Numeric
eventlink		String
eventlinklanguages		String
financialasset	An asset that derives value because of contractual claim. Stocks, bonds, bank deposits, and the like are all examples of financial assets.	Numeric
fiscalperiod		String
fixedasset		Numeric
goodwill	Goodwill typically reflects the value of intangible assets such as a strong brand name, good customer relations, good employee relations and any patents or proprietary technology .	Numeric
gp	The net sales minus the cost of goods and services sold. Also known as Sales Profit.	Numeric
ibl	Interest-Bearing Liabilities	Numeric
insref	This is the Millistreams instrumentreference.	Insref
intangibleasset	An asset that is not physical in nature.	Numeric
interestexpense		Numeric
interestincome		Numeric
inventory	Value of materials and goods held by a firm to support production, for support activities, or for sale or customer service.	Numeric
ltliabilites	A company's liabilities for leases, bond repayments and other items due in more than one year.	Numeric
minorityinterest	A non-current liability that represents the proportions of a company's subsidiaries owned by minority shareholders	Numeric
name	The name	String

netfinancialincome	The income that a firm has after subtracting costs and expenses from the total revenue. Also known as Net Operating Income (NOI) if positive, and Net Operating Loss (NOL) if negative.	Numeric
netinterestincome		Numeric
nibl	Non-Interest-Bearing Liabilities .	Numeric
noncurrentasset	An asset which is not easily convertible to cash or not expected to become cash within the next year	Numeric
np	The gross revenue minus all expenses	Numeric
numemployees	The number of employees at the company .	Numeric
operatingcashflow	The cash generated from the operations of a company, generally defined as revenues less all operating expenses, but calculated through a series of adjustments to net income.	Numeric
othercurrentassets	A balance sheet item that includes the value of non-cash assets due within one year	Numeric
otherreceivables		Numeric
provisions		Numeric
ptp	Earnings for the period before all tax adjustments.	Numeric
sales	Total sales revenue. The income generated by the company selling it's products and services.	Numeric
shequity	A firm's total assets minus its total liabilities	Numeric
shortterminv	Any investments that a company has made that will expire within one year	Numeric
source		String
totalassets	The sum of current and long-term assets owned by the company	Numeric
totalnumberofshares	Total number of shares for the company	Numeric
totalsheqliabilites		Numeric

## 2.8 Query

Field	Explanation	Type
accountsreceivable		Numeric
asiantailend		Date
asiantailstart		Date
askprice		Numeric
askyield		Numeric
ath		Numeric
athdate		Date
atl		Numeric
atldate		Date
barrierprice		Numeric
basecurrency		String

baseratio	The base currency ratio, a “1:100” currency pair is represented with the value “100”.	Numeric
bidprice		Numeric
bidyield		Numeric
boardlot	The minimum lot size for round lot trading	Numeric
bvps		Numeric
bvps_last		Numeric
cashflowawc		Numeric
cashflowbwc		Numeric
cashflowfa		Numeric
cashflowia		Numeric
cashflowtotal		Numeric
cce		Numeric
ceo	Chief Executive Officer	String
cfps		Numeric
cfps_last		Numeric
cfps_ttm		Numeric
chairman	Chairman of the Board	String
closebidprice1d		Numeric
closebidprice1w		Numeric
closebidyield1d		Numeric
closebidyield1w		Numeric
closeprice10y		Numeric
closeprice1d		Numeric
closeprice1m		Numeric
closeprice1w		Numeric
closeprice1y		Numeric
closeprice2y		Numeric
closeprice3m		Numeric
closeprice3y		Numeric
closeprice5y		Numeric
closeprice6m		Numeric
closeprice9m		Numeric
closeprice1d		Numeric
closepricemtd		Numeric
closepricepytd		Numeric
closepriceqtd		Numeric
closepricewtd		Numeric
closepriceytd		Numeric



closeyield10y		Numeric
closeyield1d		Numeric
closeyield1m		Numeric
closeyield1w		Numeric
closeyield1y		Numeric
closeyield2y		Numeric
closeyield3m		Numeric
closeyield3y		Numeric
closeyield5y		Numeric
closeyield6m		Numeric
closeyield9m		Numeric
closeyieldld		Numeric
closeyieldmtd		Numeric
closeyieldpytd		Numeric
closeyieldqtd		Numeric
closeyieldwtd		Numeric
closeyielddytd		Numeric
company	Link to the company	Insref
contractsize	Specifies the number of underlying shares per derivative/warrant.	Numeric
country	Specifies country according to ISO 3166-1 alpha 2	String
couponrate		Numeric
curlabilities		Numeric
currentassets		Numeric
cusip	The Committee on Uniform Security Identification Procedures identifier as assigned by Standard & Poor's. CUSIP is the NNA for United States and Canada.	String
date		Date
dayhighprice		
dayhighyield		
daylowprice		
daylowyield		
derivativeindicator	Defines the derivative type. Valid values: <ul style="list-style-type: none"> <li>● 0 - Call</li> <li>● 1 - Put</li> <li>● 2 - Forward</li> <li>● 3 - Future</li> </ul>	Numeric
description	Company description	String
diff10y		Numeric
diff10yprc		Numeric
diff1d		Numeric

diff1dprc		Numeric
diff1m		Numeric
diff1mprc		Numeric
diff1w		Numeric
diff1wprc		Numeric
diff1y		Numeric
diff1yprc		Numeric
diff2y		Numeric
diff2yprc		Numeric
diff3m		Numeric
diff3mprc		Numeric
diff3y		Numeric
diff3yprc		Numeric
diff5y		Numeric
diff5yprc		Numeric
diff6m		Numeric
diff6mprc		Numeric
diff9m		Numeric
diff9mprc		Numeric
diffbid1d		Numeric
diffbid1dprc		Numeric
diffbid1w		Numeric
diffbid1wprc		Numeric
diffbidyield1d		Numeric
diffbidyield1dprc		Numeric
diffbidyield1w		Numeric
diffbidyield1wprc		Numeric
diffld		Numeric
diffldprc		Numeric
diffmtd		Numeric
diffmtdprc		Numeric
diffpytd		Numeric
diffpytdprc		Numeric
diffqtd		Numeric
diffqtdprc		Numeric
diffwtd		Numeric
diffwtdprc		Numeric
diffyield10y		Numeric

diffyield10yprc		Numeric
diffyield1d		Numeric
diffyield1dprc		Numeric
diffyield1m		Numeric
diffyield1mprc		Numeric
diffyield1w		Numeric
diffyield1wprc		Numeric
diffyield1y		Numeric
diffyield1yprc		Numeric
diffyield2y		Numeric
diffyield2yprc		Numeric
diffyield3m		Numeric
diffyield3mprc		Numeric
diffyield3y		Numeric
diffyield3yprc		Numeric
diffyield5y		Numeric
diffyield5yprc		Numeric
diffyield6m		Numeric
diffyield6mprc		Numeric
diffyield9m		Numeric
diffyield9mprc		Numeric
diffyieldld		Numeric
diffyieldldprc		Numeric
diffyieldmtd		Numeric
diffyieldmtdprc		Numeric
diffyieldpytd		Numeric
diffyieldpytdprc		Numeric
diffyieldqtd		Numeric
diffyieldqtdprc		Numeric
diffyieldwtd		Numeric
diffyieldwtdprc		Numeric
diffyieldytd		Numeric
diffyieldytdprc		Numeric
diffytd		Numeric
diffytdprc		Numeric
dilutedeps		Numeric
dividend		Numeric
dividendyield		Numeric

dps		Numeric
ebit		Numeric
ebita		Numeric
ebitda		Numeric
eps		Numeric
eps		Numeric
eps_last		Numeric
eps_ttm		Numeric
equityratio		Numeric
eusipa		Numeric
exercisetype	Type of exercise procedure. Valid values: <ul style="list-style-type: none"> <li>● 0 – European</li> <li>● 1 – American</li> <li>● 2 – Asian</li> <li>● 3 – Binary</li> </ul>	Numeric
financialasset		Numeric
financinglevel		Numeric
fixedassets		Numeric
freetextcomment	Sometimes we receive a data field for which there is no corresponding MDF field defined. The data will then be added with this field until we have designed a more suitable field.	String
fundbenchmark	Fund benchmark indices. Multiple indices are separated with pipe ' '.	String
fundbenchmarkinsref	Link to the first benchmark index from the Fund Benchmark Index field if available in the Millistream universe.	Insref
fundbenchmarkisin		String
fundcompany	Link to the fund company issuing the fund	Insref
funddirection	Is either “Long” or “Short”	String
fundleverage	The fund leverage expressed in percent against the fund benchmark index.	Numeric
fundminstartamount		Numeric
fundminsubscriptionamount		Numeric
fundpmicode	Identifier assigned by the Swedish Mutual Fund Association	Numeric
fundppmcode	Identifier assigned by Premie Pensions Myndigheten	Numeric
fundppmtype		
fundppmfee	The fund yearly management fee if bought as a PPM fund	Numeric
fundppmtype		Numeric
fundrisk		Numeric
fundyearlymgmtfee	The fund yearly management fee	Numeric
geniumid	Identifier used by NASDAQ Stockholm in their Genium Consolidated Feed (GCF)	Numeric
geofocuscountry	Geographic focus, country	String
geofocusregion	Geographic focus, region	String

gm		Numeric
gm_last		Numeric
gm_ttm		Numeric
goodwill		Numeric
gp		Numeric
highprice1y		Numeric
highprice1ydate		Numeric
highpriceytd		Numeric
highpriceytddate		Numeric
ibl		Numeric
inceptiondate	The day a fund begins offering shares	Date
insref	The Millistream Instrument reference	Insref
instrumentclass	Defines the Instrument Class of the underlying instrument. Valid values: <ul style="list-style-type: none"> <li>● 0 – Equity</li> <li>● 1 – Commodity</li> <li>● 2 – Alternative</li> <li>● 3 – Currency</li> <li>● 4 – Fixed Income</li> </ul>	Numeric
instrumentsubclass	Defines the Instrument Sub Class of the underlying instrument.	Numeric
instrumentsubsubclass	Defines the Instrument Subsub Class of the underlying instrument.	Numeric
instrumentsubtype	Instrument subtype see Appendix 3.2	Numeric
instrumenttyp	Instrument type see Appendix 3.1	Numeric
intangibleasset		Numeric
interestrate		Numeric
internalquantity		Numeric
internalturnover		Numeric
inventory		Numeric
isin	The International Securities Identification Number as assigned to the instrument by the National Numbering Agency (NNA).	String
issuecurrency	The issue currency	String
issuedate	The issue date	Date
issuer	The issuer of the warrant/certificate/bond etc	String
list	Links to the lists the instrument belongs	Numeric list
lowprice1y		Numeric
lowprice1ydate		Date
lowpriceytd		Numeric
lowpriceytddate		Date
ltliabilities		Numeric
marketplace	Link to the marketplace	Numeric
maxlevel		Numeric

mic	Identifier for the Market place according to ISO 10383	String
minorityinterest		Numeric
minuspaid		Numeric
morningstarrating	Morningstar rating, from 5 (highest rating) to 1 (lowest rating)	Numeric
Morningstarindustryid		Numeric
name	The name	String
nav		Numeric
netfinancialincome		Numeric
netinterestincome		Numeric
nibl		Numeric
nominalvalue	The nominal value	Numeric
noncurrentasset		Numeric
np		Numeric
numberofshares	Numer of issued shares	Numeric
numemployees		Numeric
numtrades		Numeric
om		Numeric
om_last		Numeric
om_ttm		Numeric
openinterest	The Derivative Open Interest	Numeric
openprice		Numeric
operatingcashflow		Numeric
orgnum	Organisationsnummer; A Swedish company identifier.	String
othercurrentasset		Numeric
otherreceivables		Numeric
pbr		Numeric
pbr_last		Numeric
pcf		Numeric
pcf_last		Numeric
pcf_ttm		Numeric
per		Numeric
per_last		Numeric
per_ttm		Numeric
pluspaid		Numeric
pm		Numeric
pm_last		Numeric
pm_ttm		Numeric
pricingfrequency		Numeric

primarymarketplace		Numeric
productcode		String
prospectus	URL to the prospectus	String
provisions		Numeric
psr		Numeric
psr_last		Numeric
psr_ttm		Numeric
ptp		Numeric
quantity		Numeric
quotecurrency	The second currency in a currency pair	String
roa		Numeric
roa_last		Numeric
roa_ttm		Numeric
roe		Numeric
roe_last		Numeric
roe_ttm		Numeric
sales		Numeric
sector	List of links to classification sector instruments the instrument belongs to.	Insref list
sharperatio3y		Numeric
shequity		Numeric
shortdescription	A shorter description of the instrument.	String
shortterminv		Numeric
source		String
sourceid		String
sps		Numeric
sps_last		Numeric
sps_ttm		Numeric
strikedate	The day on which an option or futures contract is no longer valid	Date
strikeprice	The stated price per unit for which the underlying instrument may be purchased (for a call) or sold (for a put) by the option holder upon exercise of the option contract.	Numeric
symbol	The symbol	String
time		Time
tis		Numeric
totalassets		Numeric
totalfee		Numeric
totsheqliabilities		Numeric
tradecurrency	The currency the instrument trades in	String
tradestate	The state of the instrument see Appendix 3.4	Numeric

turnover		Numeric
ucits	Defines the compliance level with the Undertakings for Collective Investments in Transferable Securities directive. NULL indicates no compliance, '1' indicates compliance with UCITS I, '2' with UCITS II etc	Numeric
unchangedpaid		Numeric
underlyingid	Link to the underlying id, currently only ISIN is used.	String
website	Link to the company web site	String
wkn	The Wertpapierkennnummer as assigned by WM- Datenservice, the NNA for Germany	String
vwap		Numeric

## 2.9 Tradingcalendar fields

Field	Explanation	Type
date	Date of the event	Date
insref	The Millistream instrument reference	Insref
name	The name of the marketplace	String
symbol	The symbol	String
Type	Type of holiday 0 closed, 1 is early close	Numeric

## 2.10 Corporateactions fields

Field	Explanation	Type
adjustmentfactor	The adjustment factor for the instrument when adjusting historical values for the corporate action.	Numeric
announcementdate	The date on which the dividend where announced	Date
boardlot		Numeric
caname	The name of the holders or insiders	String
capitalprc	The percentage of the equity's capital that is owned by the major holder	Numeric
closeprice	Closeprice at event	Numeric
dividend	The dividend price expressed in the instrument's trading currency	Numeric
fiscalperiod	The fiscal period in “YYYYMMDD – YYYYMMDD” format. Used for fundamentals data and the interim report and quarterly report events.	String
freetextcomment1	Comment #1. Used for “position” for insiders	String



freetextcomment2	Comment #2. Used for “relation” for insiders	String
freetextcomment3	Comment #3. Used for “equity type” for insiders	String
freetextcomment4	Comment #4. Used for “equity subtype” for insiders	String
freetextcomment5	Comment #5. Used for “transaction code” for insiders	String
insref	The Millistream instrument reference	Insref
isin	The ISIN code	String
issuecurrency		String
list		Numeric
marketplace		Numeric
mcap		Numeric
name	The name of the instrument	String
newshares	The number of old shares for each new share. For example for a split or new emission where the ratio is 'new:old'	Numeric
nominalvalue	Nominal Value	Numeric
numberofshares	The number of issued shares	Numeric
numberofsharesdelta	The change of the number of shares, can be negative if the number of shares is decreased.	Numeric
oldshares	The number of old shares needed for each new share. I.e for a split or new emission where the ratio is 'new:old'.	Numeric
paymentdate	The date on which the dividend will be paid out	Date
period	Can be used for the subscription period, reporting period etc.	String
recorddate	The date established by an issuer of a security for the purpose of determining the holders who are entitled to receive a dividend or distribution	Date
redemptionprice	The price with which the instruments shares will be redeemed.	Numeric
source		String
subscriptionprice	The subscription price	numeric
subtype	The corporateactions subtype. See appendix 3.5 for subtypes.	Numeric
symbol	The symbol	String
tid		Numeric
tradecurrency		String
type	The corporateactions type. See appendix 3.5 for types.	Numeric
votingpowerprc	The voting power in percentage controlled by the major holder	Numeric

## 2.11 instruments fields

Field	Explanation	Type
-------	-------------	------

name		String
activeshare		Numeric
address		String
asiantailend		Date
asiantailstart		Date
barrierprice		Numeric
beta		Numeric
basecurrency		String
baseratio		Numeric
birthyearceo		Numeric
birthyearchairman		Numeric
boardlot		Numeric
cap		Numeric
ceo		String
ceoadmissiondate		Date
cfi		String
chairman		String
chairmanadmissiondate		Date
cik		Numeric
city		String
company		Numeric
contractsizesize		Numeric
contractvalue		Numeric
conversionprice		Numeric
convertfromdate		Date
converttodate		Date
country		String
coupondate		Date
couponfrequency		Numeric
couponrate		Numeric
csr		Numeric
cusip		String
cvr		Numeric
date		Date
derivativeindicator		Numeric
description		String
dividendfrequency		Numeric
dividendtype		Numeric

email		String
eusipa		Numeric
exercisetype		Numeric
fax		String
figi		String
figicomposite		String
figisecuritytype		String
figishareclass		String
fiinstitutenummer		Numeric
financinglevel		Numeric
freetextcomment		String
fundbenchmark		String
fundbenchmarkinsref		Numeric
fundcompany		Numeric
funddirection		String
fundleverage		Numeric
fundmcap		Numeric
fundminadditionalamount		Numeric
fundminstartamount		Numeric
fundminsubscriptionamount		Numeric
fundperformancefee		Numeric
fundpmicode		String
fundppmcode		Numeric
fundppmfee		Numeric
fundppmtype		String
fundrisk		Numeric
fundyearlymgmtfee		Numeric
genderceo		String
genderchairman		String
geniumid		Numeric
geofocuscountry		String
geofocusregion		String
importantevents		String
inceptiondate		Date
insref		Numeric
instrumentclass		Numeric
instrumentsubclass		String
instrumentsubsubclass		String

instrumentsubtype		Numeric
instrumenttype		Numeric
interestrate		Numeric
isin		String
issuecurrency		String
issuedate		Date
issueprice		Numeric
issuer		String
issuename		String
kennitala		Numeric
kiid		String
latestyearendreport		String
legalstructure		String
list		Numeric list
logotype		String
marketclose		Time
marketearlyclose		Time
marketmaker		String
marketopen		Time
marketopendays		Numeric
marketplace		Numeric
maxlevel		Numeric
mic		String
morningstarrating		Numeric
name		String
nominalvalue		Numeric
numberofprefshares		Numeric
numberofshares		Numeric
ongoingcharge		Numeric
openinterest		Numeric
operatingmic		String
orgnum		String
orgnum_no		String
outstandingamount		Numeric
participationrate		Numeric
postalcode		String
pricetype		Numeric
pricingfrequency		Numeric

primarymarketplace		Numeric
productcode		String
prospectus		String
purchasefee		Numeric
quotecurrency		String
quotingtype		Numeric
salesfee		Numeric
sector		Numeric
settlementtype		Numeric
shortdescription		String
sourceid		String
specialcondition		Numeric
strikedate		Date
strikeprice		Numeric
submarket		Numeric
symbol		String
telephone		String
ticktable		Numeric
time		Time
totalfee		Numeric
trackingerror		Numeric
tradedcurrency		String
tradedthroughdate		Date
tradestate		Numeric
ucits		Numeric
underlyingid		String
unitlinkcompany		String
website		String
wkn		String
volatility		Numeric
volumedimension		Numeric
votingpower		Numeric
y_tunnus		String

## 2.12 owners fields

Field	Explanation	Type
-------	-------------	------

capitalprc	The percentage of the equity's capital that is owned by the major holder	Numeric
date	Date of update	Date
insref	The Millistream instrument reference	Insref
name	The name.	String
owner	Owner name	String
votingpowerprc	The voting power in percentage controlled by the major holder	Numeric

## 2.13 insiders fields

Field	Explanation	Type
changedamount	The change in the amount of securities in the holding. Is negative if the holding is decreased.	Numeric
comment	Comment in free text as provided by the source.	String
enddate	The date at which the insider ceased to have the position, note that normally when this date is < 'today' then this row will be deleted since this means that the person is no longer an active insider (atleast not with this position).	Date
holder	The actual holder of the security. This is a clear text field as provided by the source. If you want to provide your own text or translate this to another language then you can use the enum from holderenum.	String
holderenum	Holder enumeration, download Comapy Information.pdf from <a href="ftp.millistream.com">ftp.millistream.com</a> for a complete listing.	Numeric
holderid	The unique id of the holder.	String
insiderid	The unique id of the the insider. Used to reference the insider from the other tables and also across instruments.	Numeric
insidename	The Name of the insider in clear text.	String
insref	The Millistream instrument reference	Insref
isin	ISIN of the security if available.	String
legalname	Name if Holder is a legal person.	String
name	The name.	String
orgnum	Organisation number if Holder is a legal person.	String
position	The insider position with the company. This is a clear text field in the language as provided by the source. If you want to provide your own text or translate this to another language then you can use the enum from positionenum.	String
positionenum	Position enumeration, download Comapy Information.pdf from <a href="ftp.millistream.com">ftp.millistream.com</a> for a complete listing.	Numeric
securityname	Name of the security.	String
securitytype	Security type enumeration, download Comapy Information.pdf from <a href="ftp.millistream.com">ftp.millistream.com</a> for a complete listing.	Numeric
startdate	The date at which the insider begun the position.	Date
symbol	The symbol	String
totalamount	The total amount of securities in the holding.	Numeric

transactiontype	Transaction type enumeration, download Comapy Information.pdf from <a href="ftp.millistream.com">ftp.millistream.com</a> for a complete listing.	Numeric
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## 2.14 calendar fields

Field	Explanation	Type
date	The date	Date
dividend	The dividend.	Numeric
fiscalperiod	The fiscal period in “YYYYMMDD – YYYYMMDD” format.	String
insref	The Millistream instrument reference	Insref
isin	The ISIN code	String
name	The name.	String
period	The year for calendar event and for non annual events extended with -Q1, -Q2 or -Q3 to specify which quarter.	String
subtype	Type = 0 <ul style="list-style-type: none"> <li>● 0 – Annual Dividend</li> <li>● 1 – Bonus Dividend</li> <li>● 2 – Monthly Dividend</li> <li>● 3 – Quarterly Dividend</li> <li>● 4 – Half Year Dividend</li> </ul> Corporate Action Type = 15 <ul style="list-style-type: none"> <li>● 0 – General Meeting</li> <li>● 1 – Extraordinary General Meeting</li> <li>● 2 – Capital Market Day</li> <li>● 3 – Annual Report</li> <li>● 4 – Interim Report</li> <li>● 5 – Analyst Meeting</li> <li>● 6 – Delisting</li> <li>● 7 – Company Presentation</li> <li>● 8 – Roadshow</li> <li>● 9 – Company Update / Interim Update</li> </ul>	Numeric
symbol	The symbol.	String
type	<ul style="list-style-type: none"> <li>● 0 – Dividend</li> <li>● 15 – Multilateral Trading Facility</li> </ul>	Numeric

## 2.15 shortsellings fields

Field	Explanation	Type
insref		Numeric
company	Millistream identier for the company	Numeric
holder	Position Hol44der	String
sharename		String





isin		String
comment	Comment in free text as provided by the source	String
percent	Net Short Position Size in Percent	Numeric
size	Net Short Position Size	Numeric
date		Date

## Appendix 3.

### 3.1 Instrumenttypes

Type	Explanation	Subtypes
0	Marketplace	<ul style="list-style-type: none"> <li>● 0 – Regulated Marketplace</li> <li>● 1 – Multilateral Trading Facility</li> <li>● 2 – Over The Counter</li> </ul>
1	List	
2	Company	<ul style="list-style-type: none"> <li>● 0 – Company</li> <li>● 1 – Fund Company</li> </ul>
3	News agency	<ul style="list-style-type: none"> <li>● 0 – News Agency</li> <li>● 1 – Press Release Agency</li> </ul>
4	Equity	<ul style="list-style-type: none"> <li>● 0 – Common Stock</li> <li>● 1 – Preferred Stock</li> </ul>
5	Derivative	<ul style="list-style-type: none"> <li>● 0 – Standardized Derivative</li> <li>● 1 – Certificate</li> <li>● 2 – Discount Certificate</li> <li>● 3 – Index Certificate</li> <li>● 4 – OutPerformance Certificate</li> <li>● 5 – Bonus Certificate</li> <li>● 6 – OpenEnd Certificate</li> <li>● 7 – Win Win Certificate</li> <li>● 8 – Share Basket Certificate</li> <li>● 9 – Market Neutral Strategy Linked Bond</li> <li>● 10 – Mini Future</li> <li>● 11 – Reversed Convertible</li> <li>● 12 – Gearing Certificate</li> <li>● 13 – Strategy Linked Bond</li> <li>● 14 – Commo</li> </ul>
6	Index	<ul style="list-style-type: none"> <li>● 0 – Price Index</li> <li>● 1 – Total Return Index, Net</li> <li>● 2 – Total Return Index, Gross</li> </ul>
7	Exchange Traded Fund	
8	Mutual Fund	<ul style="list-style-type: none"> <li>● 0 – Equity Fund</li> <li>● 1 – Balanced Fund</li> <li>● 2 – Money Market Fund</li> <li>● 3 – Bond Fund</li> <li>● 4 – Asset Allocation Fund</li> <li>● 5 – Hedge Fund</li> <li>● 6 – Risk Fund</li> <li>● 7 – ShortTerm Bond Fund</li> <li>● 8 – Index Fund</li> <li>● 9 – Unit Link Fund</li> <li>● 10 – Income Mixed Fund</li> <li>● 11 – Uncategorized Fund</li> </ul>
9	Rights	<ul style="list-style-type: none"> <li>● 0 – Subscription Rights</li> <li>● 1 – Bonus Rights</li> </ul>

10	Forex	<ul style="list-style-type: none"> <li>● 2 – Unit Rights</li> <li>● 3 – Share Purchase Right</li> <li>● 4 – Interim Share</li> <li>● 5 – Redemption Right</li> <li>● 0 – Spot</li> <li>● 1 – Fixing</li> <li>● 2 – Forward</li> </ul>
11	Fixed Income	<ul style="list-style-type: none"> <li>● 0 – Convertible Bond</li> <li>● 1 – Premium Bond</li> <li>● 2 – Equity Linked Bond</li> <li>● 3 – Index Linked Bond</li> <li>● 4 – Commodity Linked Bond</li> <li>● 5 – Currency Linked Bond</li> <li>● 6 – Fund Linked Bond</li> <li>● 7 – MultiAsset Linked Bond</li> <li>● 8 – Government Bond</li> <li>● 9 – Eurobond</li> <li>● 10 – Municipal Bond</li> <li>● 11 – Corporate Bond</li> <li>● 12 – Mortgage Bond</li> <li>● 13 – Bond</li> </ul>
12	Money Market	<ul style="list-style-type: none"> <li>● 0 – Treasury Bill</li> <li>● 1 – Treasury Note</li> <li>● 2 – Fixings</li> <li>● 3 – Certificates</li> <li>● 4 – Swaps</li> <li>● 5 – Deposits</li> <li>● 6 – Forward Rate Agreement (FRA)</li> </ul>
13	Real Estate	<ul style="list-style-type: none"> <li>● 0 – Tenant Ownership Loan</li> <li>● 1 – Detached House Loan</li> </ul>
14	Structured Product	
15	Warrant	<ul style="list-style-type: none"> <li>● 0 – Equity Warrant</li> <li>● 1 – KnockOut Warrant</li> <li>● 2 – Digital Warrant</li> <li>● 3 – Barrier Warrant</li> <li>● 4 – Hit Warrant</li> <li>● 5 – Index Warrant</li> <li>● 6 – Turbo Warrant</li> </ul>
16	Uncategorized type	
17	Exchange traded commodity	
18	Unit trust certificate	
19	Primary capital certificate	
20	Classification sector	<ul style="list-style-type: none"> <li>● 0 – GICS</li> <li>● 1 – ICB</li> <li>● 2 – ISIC</li> </ul>
21	Commodity	<ul style="list-style-type: none"> <li>● 0 – Metals</li> <li>● 1 – Precious Metals</li> <li>● 2 – Energy</li> </ul>

## 3.2 Derivativeindicator

Type	Explanation
0	Call
1	Put
2	Forward
3	Future

## 3.3 Exercisetype

Type	Explanation
0	European
1	American
2	Asian
3	Binary

## 3.4 Tradestates

Type	Explanation
0	Closed
1	Pre-trade
2	Pre-call
3	Call auction
4	Uncrossing
5	Continuous trading
6	Post-trade
7	Suspended
8	Halted
9	Dead

## 3.5 Corporate action types/subtypes

Type	Subtype/Explanation
0	Dividend: 0 - Annual Dividend 1 - Bonus Dividend 2 - Monthly Dividend 3 - Quarterly Dividend 4 - Half Year Dividend 5 - Triannual Dividend

1	Split
2	Rights Issue
3	Bonus Issue
4	Directed Issue
5	Share Redemption
6	Spinoff
7	Stock Dividend
8	Stock Dividend of Other Shares
9	Unknown Event
10	Initial Number of Shares
11	Currency Conversion
12	Change of Nominal Value
13	Change in Underlyings
14	Change of Basic Data
15	Calendar: 0 - General Meeting 1 - Extraordinary General Meeting 2 - Capital Market Day 3 - Annual Report 4 - Interim Report 5 - Analyst Meeting 6 - Delisting 7 - Company Presentation 8 - Roadshow 9 - Company Update / Interim Update
16	Insider Trading: 0 - Buying 1 - Selling 2 - Current Position
17	Combined Split and Redemption
18	Exchange Closed: 0 - Closed 1 - Early Closing 2 - Extra Open (in case an exchange is open on a Saturday or Sunday)
19	Major Holders: 0 - Direct Holder 1 - Institutional Holder 2 - Mutual Fund Holder
20	Share Loans
21	Internal Use Only

## 4.0 Timezones

Time and date is delivered in UTC per default, but you can request it for another timezone with the timezone parameter. Below are a few of the timezones that are available, for a complete list download the mws-tz.txt from <ftp://millistream.com/documents>.

America/New\_York  
Europe/Stockholm  
Australia/Canberra  
Asia/Tokyo  
Africa/Johannesburg

## 5.0 Examples

### 5.1 quote

mws.millistream.com/mws.fcgi?cmd=quote&usr=\*\*\*&pwd=\*\*\*&fields=insref,name,lastprice,date,time&insref=104

```
<?xml version="1.0" encoding="utf-8"?>
<milliresult>
  <instrument>
    <insref>104</insref>
    <name>Hexagon B</name>
    <lastprice>150.3</lastprice>
    <date>2010-11-15</date>
    <time>09:54:41</time>
  </instrument>
</milliresult>
<!-- Created 2010-11-15T10:09:14 Records:1 Time:0.00440 -->
```

### 5.2 history

mws.millistream.com/mws.fcgi?cmd=history&usr=\*\*&pwd=\*\*\*&fields=insref,name,closeprice&insref=104&startdate=2010-11-11&enddate=2010-11-15

```
<?xml version="1.0" encoding="utf-8"?>
<milliresult>
  <instrument>
    <insref>104</insref>
    <name>Hexagon B</name>
    <history date="2010-11-12">
      <closeprice>147.1</closeprice>
    </history>
    <history date="2010-11-12">
      <closeprice>147.1</closeprice>
    </history>
  </instrument>
</milliresult>
<!-- Created 2010-11-15T10:15:13 Records:1 Time:0.48421 -->
```

## 5.3 orderbook

mws.millistream.com/mws.fcgi?  
cmd=orderbook&usr=\*\*\*&pwd=\*\*\*&fields=insref,name&insref=1146&startdate=2010-11-11&enddate=2010-11-15&limit=2

```
<?xml version="1.0" encoding="utf-8"?>
<milliresult>
  <orderbook>
    <insref>1146</insref>
    <name>Volvo B</name>
    <bid level="1">
      <price>96.8</price>
      <quantity>5641</quantity>
    </bid>
    <bid level="2">
      <price>96.75</price>
      <quantity>24518</quantity>
    </bid>
    <ask level="1">
      <price>96.85</price>
      <quantity>6202</quantity>
    </ask>
    <ask level="2">
      <price>96.9</price>
      <quantity>15530</quantity>
    </ask>
  </orderbook>
</milliresult>
<!-- Created 2010-11-15T11:43:43 Records:1 Time:0.57359 -->
```

## 5.4 aggregatedorderbook

mws.millistream.com/mws.fcgi?  
cmd=aggregatedorderbook&usr=\*\*\*&pwd=\*\*\*&fields=insref,name&isin=SE0000108656,SEK&startdate=2010-11-11&enddate=2010-11-15&limit=2

```
<?xml version="1.0" encoding="utf-8"?>
<milliresult>
  <orderbook>
    <name>Ericsson B</name>
    <bid level="1">
      <price>69.6</price>
      <quantity>37499</quantity>
    </bid>
    <bid level="2">
      <price>69.55</price>
      <quantity>69080</quantity>
    </bid>
    <ask level="1">
      <price>69.7</price>
      <quantity>75511</quantity>
    </ask>
    <ask level="2">
      <price>69.75</price>
      <quantity>113872</quantity>
    </ask>
  </orderbook>
</milliresult>
```

```

    </ask>
  </orderbook>
</milliresult>
<!-- Created 2010-11-15T11:53:04 Records:1 Time:0.767942 -->

```

## 5.5 trades

### 5.5.1 all trades

```

mws.millistream.com/mws.fcgi?
cmd=trades&usr=***&pwd=***&fields=insref,name,tradeprice&insref=772&orderby=time&limit=2
<?xml version="1.0" encoding="utf-8"?>
<milliresult>
  <instrument>
    <insref>772</insref>
    <name>Ericsson B</name>
    <trade date="2010-11-15" time="07:27:37" tradereference="1000001">
      <tradeprice>69.5</tradeprice>
    </trade>
    <trade date="2010-11-15" time="08:00:00" tradereference="1">
      <tradeprice>69.75</tradeprice>
    </trade>
  </instrument>
</milliresult>
<!-- Created 2010-11-15T12:05:29 Records:2 Time:0.47700 -->

```

### 5.5.2 compressed trades

```

mws.millistream.com/mws.fcgi?
cmd=trades&usr=***&pwd=***&fields=insref,name,tradeprice&insref=104&orderby=time&compress=60
<?xml version="1.0" encoding="utf-8"?>
<milliresult>
  <instrument>
    <insref>104</insref>
    <name>Hexagon B</name>
    <trade date="2015-04-14" time="07:59" >
      <tradeprice>322.7</tradeprice>
    </trade>
    <trade date="2015-04-14" time="08:59" >
      <tradeprice>323</tradeprice>
    </trade>
    <trade date="2015-04-14" time="09:53" >
      <tradeprice>323.9</tradeprice>
    </trade>
  </instrument>
</milliresult>
<!-- Created 2015-04-14T10:07:26 Records:3 Time:0.015277 id:25192 -->

```

## 5.6 newsbysource

```

mws.millistream.com/mws.fcgi?
cmd=newsbysource&usr=***&pwd=***&fields=headline,text,date,time&insref=8192&limit=1

```



```

<?xml version="1.0" encoding="utf-8"?>
<milliresult>
<news>
<headline>CLAS OHLSON: TOTAL FÖRSÄLJNING OKTOBER 3% (SME +2,9%)</headline>
<NewsItem>
  <NewsEnvelope>
    <TransmissionId>4535835</TransmissionId>
    <DateAndTime>20101115T080232+0100</DateAndTime>
    <SentFrom>
      <Party FormalName="Direkt-SE"/>
    </SentFrom>
  </NewsEnvelope>
  <ContentItem>
    <MimeType FormalName="text/vnd.Millistream"/>
    <DataContent>
      <head>
        <headline>
          <h1>CLAS OHLSON: TOTAL FÖRSÄLJNING OKTOBER 3% (SME
+2,9%)</h1>
        </headline>
        <distributor>Direkt-SE</distributor>
      </head>
      <body>
        <pre>STOCKHOLM (Direkt) Clas Ohlsons försäljning ökade med 3 procent under
oktober till 504 miljoner kronor (490). I lokala valutor ökade försäljningen med 7 procent.
Enligt SME Direkts prognossammanställning väntades en total försäljningsökning på 2,9 procent i
genomsnitt och en försäljningsökning på 5,7 procent i lokal valuta.
Jämfört med samma månad föregående år har 15 butiker tillkommit och det totala antalet butiker uppgick per
den sista oktober till 126 stycken.
I Sverige steg försäljningen med 3 procent medan Norge visade en minskning på 2 procent. Finland
minskade med 5 procent och försäljningen i Storbritannien ökade med 214 procent till 18 miljoner kronor (6).
I lokal valuta var försäljningen i Sverige upp 2 procent, Norge upp 6 procent, Finland upp 5 procent och
Storbritannien 205 procent.
Distanshandeln uppgick till 8 miljoner kronor (9) under månaden.</pre>
      </body>
      <tagline>Börsredaktionen +46 8 5191 7911<br/>Nyhetsbyrån Direkt</tagline>
    </DataContent>
  </ContentItem>
</NewsItem>
<date>2010-11-15</date>
<time>07:02:32</time>
</news>
</milliresult>
<!-- Created 2010-11-15T12:24:55 Records:1 Time:0.02551 -->

```

## 5.7 newsbyinstrument

mws.millistream.com/mws.fcgi?  
cmd=newsbyinstrument&usr=\*\*\*&pwd=\*\*\*&fields=headline,text&insref=8192&isin=SE0000108656

```

<?xml version="1.0" encoding="utf-8"?>
<milliresult>
<news>
<headline>HUAWEI: RÄKNAR MED ATT BLI STÖRSTA LEVERANTÖR INOM LTE </headline>
  <NewsItem>
    <NewsEnvelope>

```

```

<TransmissionId>4537648</TransmissionId>
<DateAndTime>20101117T105423+0100</DateAndTime>
<SentFrom>
  <Party FormalName="Direkt-SE"/>
</SentFrom>
</NewsEnvelope>
<ContentItem>
  <MimeType FormalName="text/vnd.Millistream"/>
  <DataContent>
    <head>
      <headline>
        <h1>HUAWEI: RÄKNAR MED ATT BLI STÖRSTA LEVERANTÖR
INOM LTE </h1>
      </headline>
      <istributor>Direkt-SE</istributor>
    </head>
    <body><pre>STOCKHOLM (Direkt) Kinesiska Huawei spår att bolaget
kommer att gå förbi Ericsson och bli den största leverantören av utrustning för nästa generations mobila
nätverk, baserade på den nya standarden lte.
"Vi är övertygade om att vi är bättre än andra, vi kan bättre än att vara nummer två. Vi tror att vi har
den bästa marknadspositionen globalt", sade Ying Weimin, chef för bolagets lte-verksamhet, i en
intervju med Bloomberg News på tisdagen.
Enligt Jim Tang, analytiker hos den Shanghai-baserade aktiemäklaren Shenyin Wanguo, kommer Huawei
och ZTE att ha en kombinerad andel på 50 procent av den totala marknaden för telekomsystem inom fem år,
jämfört med cirka 30 procent i dag.
Huaweis Ying Weimin räknar med att världsmarknaden för lte-baserad utrustning når ett värde på 10
miljarder dollar under 2014.</pre>
    </body>
    <tagline>Therese Bramsén +46 8 5191 7910<br/>Nyhetsbyrån
Direkt</tagline>
  </DataContent>
</ContentItem>
</NewsItem>
</news>

```

```

</milliresult>
<!-- Created 2010-11-17T14:49:03 Records:2 Time:0.158570 -->

```

## 5.8 fundamentals

mws.millistream.com/mws.fcgi?  
 usr=\*\*\*&pwd=\*\*\*&cmd=fundamentals&insref=32391&fields=eps,sales,name,currency&startdate=2014-01-01&currency=SEK

```

<?xml version="1.0" encoding="utf-8"?>
<milliresult>
<instrument>
<name>Ericsson</name>
<fundamentals period="2014">
  <eps>3.5736</eps>
  <sales>227983000000</sales>
  <currency>SEK</currency>
</fundamentals>
<fundamentals period="2014-Q1">
  <eps>0.66</eps>

```

```

    <sales>47505000000</sales>
    <currency>SEK</currency>
</fundamentals>
<fundamentals period="2014-Q2">
    <eps>0.8</eps>
    <sales>54849000000</sales>
    <currency>SEK</currency>
</fundamentals>
<fundamentals period="2014-Q3">
    <eps>0.8174</eps>
    <sales>57643000000</sales>
    <currency>SEK</currency>
</fundamentals>
<fundamentals period="2014-Q4">
    <eps>1.3032</eps>
    <sales>67986000000</sales>
    <currency>SEK</currency>
</fundamentals>
</instrument>
</milliresult>
<!-- Created 2015-04-14T12:01:17 Records:5 Time:0.069539 id:20352 -->

```

## 5.9 query

mws.millistream.com/mws.fcgi?  
 usr=\*\*\*&pwd=\*\*\*&cmd=query&fields=name,insref,marketplace&queryfield=name&queryparameter=ABB&instrume  
 nttype=4

```

<?xml version="1.0" encoding="utf-8"?>
<milliresult>
  <instrument>
    <name>ABB</name>
    <marketplace>35201</marketplace>
    <insref>730</insref>
  </instrument>
  <instrument>
    <name>ABB</name>
    <marketplace>26021</marketplace>
    <insref>26038</insref>
  </instrument>
  <instrument>
    <name>ABB</name>
    <marketplace>26021</marketplace>
    <insref>26039</insref>
  </instrument>
</milliresult>
<!-- Created 2010-11-17T15:55:34 Records:3 Time:3.164007 -->

```

## 5.10 tradingcalendar

mws.millistream.com/mws.fcgi?  
 usr=\*\*\*&pwd=\*\*\*&cmd=tradingcalendar&fields=name,insref,date,type&insref=35201&orderby=name&startdate=20  
 15-05-01

```

<milliresult>

```

```

<instrument>
  <name>NASDAQ Stockholm</name>
  <insref>35201</insref>
  <holiday>
    <date>2015-05-01</date>
    <type>0</type>
  </holiday>
  <holiday>
    <date>2015-05-13</date>
    <type>1</type>
  </holiday>
  <holiday>
    <date>2015-05-14</date>
    <type>0</type>
  </holiday>
  <holiday>
    <date>2015-06-19</date>
    <type>0</type>
  </holiday>
  <holiday>
    <date>2015-10-30</date>
    <type>1</type>
  </holiday>
  <holiday>
    <date>2015-12-24</date>
    <type>0</type>
  </holiday>
  <holiday>
    <date>2015-12-25</date>
    <type>0</type>
  </holiday>
  <holiday>
    <date>2015-12-31</date>
    <type>0</type>
  </holiday>
</instrument>
</milliresult>

```

## 5.11 brokerstats

### 5.11.1 Type 0 examples

List all broker activity for Ericsson B (772) on Nasdaq Stockholm (35201) and Burgundy (36936). Aggregate trades on both exchanges.

<http://mws.millistream.com/mws.fcgi?usr=xxx&pwd=xxx&cmd=brokerstats&type=0&insref=772&marketplace=35201,36936&fields=broker,brokename,boughtquantity,soldquantity,internalquantity,numtrades,boughtturnover,soldturnover,totalquantity,totalturnover,avgboughtprice&startdate=2013-08-27&enddate=2013-08-27&aggregated=1>

List all broker activity for Ericsson B (772) on Nasdaq Stockholm (35201) and Burgundy (36936). Don't aggregate trades between the exchanges and sort by totalquantity descending:

<http://mws.millistream.com/mws.fcgi?usr=xxx&pwd=xxx&cmd=brokerstats&type=0&isin=SE0000108656&marketplace=35201,36936&fields=broker,brokename,boughtquantity,soldquantity,internalquantity,numtrades,boughtturnover,soldturnover,totalquantity,totalturnover,a>

[vgboughtprice&startdate=2013-08-27&enddate=2013-08-27&aggregated=0&orderby=totalquantity&order=desc](http://mws.millistream.com/mws.fcgi?usr=xxx&pwd=xxx&cmd=brokerstats&type=1&marketplace=35201,36936&fields=name,boughtquantity,soldquantity,internalquantity,numtrades,boughtturnover,soldturnover,totalquantity,totalturnover,avgboughtprice&startdate=2013-08-27&enddate=2013-08-27&aggregated=0&orderby=totalquantity&order=desc)

### 5.11.2 Type 1 examples

List all activity for broker SEB (35201,ENS) on exchanges Nasdaq Stockholm (35201) and Burgundy (36936). Aggregate the trades and sort by name ascending:

<http://mws.millistream.com/mws.fcgi?usr=xxx&pwd=xxx&cmd=brokerstats&type=1&marketplace=35201,36936&fields=name,boughtquantity,soldquantity,internalquantity,numtrades,boughtturnover,soldturnover,totalquantity,totalturnover,avgboughtprice&startdate=2013-08-27&enddate=2013-08-27&aggregated=1&broker=35201,ENS&orderby=name&order=asc>

### 5.11.3 Type 2 examples

List all broker activity on Nasdaq Stockholm (35201) and Burgundy (36936). Aggregate the trades.

<http://mws.millistream.com/mws.fcgi?usr=xxx&pwd=xxx&cmd=brokerstats&type=2&marketplace=35201,36936&fields=broker,brokername,boughtquantity,soldquantity,internalquantity,numtrades,boughtturnover,soldturnover,totalquantity,totalturnover,avgboughtprice&startdate=2013-08-27&enddate=2013-08-27&aggregated=1>

Get all brokers on Nasdaq Stockholm (35201). Startdate and enddate one week apart to get all brokers.

<http://mws.millistream.com/mws.fcgi?usr=xxx&pwd=xxx&cmd=brokerstats&type=2&marketplace=35201&fields=broker,brokername&startdate=2013-08-20&enddate=2013-08-27&aggregated=1>

## 5.12 corporateactions

This command is deprecated but still available for backward compatibility, check owners (1.14) insiders (1.15) and calendar (1.16)

## 5.13 instruments

[http://mws.millistream.com/mws.fcgi?cmd=fsp&usr=\\*\\*\\*&pwd=\\*\\*\\*&fields=insref,name,symbol,isin,language,sustaindescription,sustaininvesting1,sustaininvesting2,sustaininvesting1,sustaininvesting2,sustainmonitoring1,sustainmonitoring2,sustaincomment,sustaininfluence,logotype&marketplace=33678&instrumenttype=8&lang=sv](http://mws.millistream.com/mws.fcgi?cmd=fsp&usr=***&pwd=***&fields=insref,name,symbol,isin,language,sustaindescription,sustaininvesting1,sustaininvesting2,sustaininvesting1,sustaininvesting2,sustainmonitoring1,sustainmonitoring2,sustaincomment,sustaininfluence,logotype&marketplace=33678&instrumenttype=8&lang=sv)

## 5.14 owners

[http://mws.millistream.com/mws.fcgi?usr=\\*\\*\\*&pwd=\\*\\*\\*&cmd=owners&insref=32391&fields=insref,name,owner,votingpowerprc,capitalprc,date](http://mws.millistream.com/mws.fcgi?usr=***&pwd=***&cmd=owners&insref=32391&fields=insref,name,owner,votingpowerprc,capitalprc,date)

## 5.15 insiders

[http://mws.millistream.com/mws.fcgi?usr=\\*\\*\\*&pwd=\\*\\*\\*&cmd=insiders&insref=32391&subtype=2&fields=insref,name,insidername,position,holder,totalamount](http://mws.millistream.com/mws.fcgi?usr=***&pwd=***&cmd=insiders&insref=32391&subtype=2&fields=insref,name,insidername,position,holder,totalamount)

## 5.16 calendar

[http://mws.millistream.com/mws.fcgi?  
usr=\\*\\*\\*&pwd=\\*\\*\\*&cmd=calendar&insref=32391&fields=name,type,subtype,dividend,period,fiscalperiod&startdate=  
2015-01-01](http://mws.millistream.com/mws.fcgi?usr=***&pwd=***&cmd=calendar&insref=32391&fields=name,type,subtype,dividend,period,fiscalperiod&startdate=2015-01-01)

## 5.17 shortsellings

[http://mws.millistream.com/mws.fcgi?  
usr=\\*\\*\\*&pwd=\\*\\*\\*&cmd=shortsellings&list=35207&fields=insref,holder,sharename,isin,comment,percent,size,date](http://mws.millistream.com/mws.fcgi?usr=***&pwd=***&cmd=shortsellings&list=35207&fields=insref,holder,sharename,isin,comment,percent,size,date)

## Changelog

- 2020-04-14** *Changed isin parameter text to match actual functionality  
productcode parameter now requires marketplace and instrumenttype or underlyingid  
Added includetags parameter top newsqueries  
Added json format to news newsqueries  
Added derivativeindicator parameter to quotes  
fsp command has been disabled/removed  
Added lang parameter for quotes  
Added includenull parameter  
Added json format to corporateactions command  
Added lots of new fields  
Added startdate,list and marketplace for insiders  
Removed subtypeparameter from insiders  
Added command instruments*
- 2020-04-20** *Added newstypes*
- 2020-04-24** *Added order and orderby to news queries*
- 2020-07-13** *Added lasttradedday to trades command*
- 2020-09-01** *Added list parameter to query command*
- 2020-10-06** *Added shortsellings command*
- 2021-07-02** *Added dividend subtype 5*